QUARTERLY STATEMENT

As of September 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	JOSHUA ETHAN BRAVERMAN # Executive Vice President and Treasurer	DAVE SOL HATTEM Executive Vice President and General Counsel
CHARLES ANGELO MARINO Executive Vice President and Chief Actuary	ANDREA MARIE NITZAN Executive Vice President and Chief Accounting Officer	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 BARBARA ANNE FALLON-WALSH ANTHONY JOHN HAMILTON MARK PEARSON EZRA SULEIMAN	RAMON EUGENE de OLIVEIRA CHARLYNN GOINS PETER STEPHEN KRAUS BERTRAM LEE SCOTT RICHARD CHARLES VAUGHAN	DENIS DUVERNE DANNY LYMAN HALE ANDREW JOHN McMAHON LORIE ANN SLUTSKY

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
12th day of November, 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

ORCHID GARBUTT NOTARY PUBLIC STATE OF NEW YORK

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	30,618,114,253	0	30,618,114,253	29,990,245,689
2. Stocks:				
2.1 Preferred stocks	347,036,661	0	347,036,661	274,743,068
2.2 Common stocks	563,254,060	0	563,254,060	350,809,173
3. Mortgage loans on real estate:				
3.1 First liens	5,249,661,202	0	5,249,661,202	4,668,302,829
3.2 Other than first liens	87,105,091	0	87,105,091	3,583,864
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	1	0	1	1
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....191,465,929), cash equivalents ($.....200,000,000) and short-term investments ($.....845,581,742)	1,237,047,671	0	1,237,047,671	2,185,681,059
6. Contract loans (including $.....0 premium notes)	3,514,389,750	5,129,993	3,509,259,757	3,535,999,463
7. Derivatives	1,326,699,869	0	1,326,699,869	1,592,650,758
8. Other invested assets	1,683,846,037	1,054,786	1,682,791,251	1,612,582,303
9. Receivables for securities	45,186,264	0	45,186,264	47,127,141
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	3,500,000	0	3,500,000	1,167,104
12. Subtotals, cash and invested assets (Lines 1 to 11)	44,675,840,859	6,184,779	44,669,656,080	44,262,892,452
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	549,828,098	0	549,828,098	543,712,316
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	106,692,731	2,957,720	103,735,011	(30,039,289)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	117,282,680	0	117,282,680	115,048,904
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	62,671,633	0	62,671,633	82,339,669
16.2 Funds held by or deposited with reinsured companies	1,318,226	0	1,318,226	937,937
16.3 Other amounts receivable under reinsurance contracts	18,011,621	0	18,011,621	20,827,471
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	1,213,562,615	510,699,361	702,863,254	743,162,657
19. Guaranty funds receivable or on deposit	13,931,707	0	13,931,707	13,184,233
20. Electronic data processing equipment and software	186,442,943	181,136,692	5,306,251	5,304,624
21. Furniture and equipment, including health care delivery assets ($.....0)	13,907,766	13,907,766	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	2,594	0	2,594	5,274
23. Receivables from parent, subsidiaries and affiliates	171,431,935	0	171,431,935	144,648,302
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	934,580,605	54,543,611	880,036,994	811,784,525
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	48,065,506,013	769,429,929	47,296,076,084	46,713,809,075
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	96,270,609,880	0	96,270,609,880	87,781,819,015
28. Total (Lines 26 and 27)	144,336,115,893	769,429,929	143,566,685,964	134,495,628,090

DETAILS OF WRITE-INS

1101. Collateral on Derivative Instruments	3,500,000	0	3,500,000	0
1102. Miscellaneous Invested Assets	0	0	0	1,167,104
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	3,500,000	0	3,500,000	1,167,104
2501. Aviation reinsurance premiums due and unpaid	667,656	0	667,656	732,626
2502. Accrued charges for administrative, separate accounts, claim service and other fees	6,480,993	0	6,480,993	3,017,155
2503. Miscellaneous assets	79,702,547	0	79,702,547	63,310,337
2598. Summary of remaining write-ins for Line 25 from overflow page	847,729,409	54,543,611	793,185,798	744,724,407
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	934,580,605	54,543,611	880,036,994	811,784,525

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....40,357,775,226 less $.....0 included in Line 6.3 (including $.....36,994 Modco Reserve)	40,357,775,226	39,404,483,965
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	497,397,532	488,898,485
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	853,867,688	863,866,183
4.	Contract claims:		
	4.1 Life	416,806,586	389,573,105
	4.2 Accident and health	58,602,380	63,692,245
5.	Policyholders' dividends $.....2,808,795 and coupons $.....0 due and unpaid	2,808,795	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)	77,443,367	292,178,200
	6.2 Dividends not yet apportioned (including $.....0 Modco)	219,133,650	0
	6.3 Coupons and similar benefits (including $.....0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....18,881 discount; including $.....974,066 accident and health premiums	5,472,215	6,933,113
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	3,671,969	2,570,196
	9.3 Other amounts payable on reinsurance, including $.....20,975 assumed and $.....947,328 ceded	968,303	1,041,483
	9.4 Interest Maintenance Reserve	121,390,821	136,112,916
10.	Commissions to agents due or accrued - life and annuity contracts $.....8,309,361, accident and health $.....111,866 and deposit-type contract funds $.....0	8,421,227	27,097,774
11.	Commissions and expense allowances payable on reinsurance assumed	3,435,734	3,883,914
12.	General expenses due or accrued	171,006,595	204,426,659
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(2,352,870,206) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,407,893,852)	(2,435,333,177)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	30,032,716	29,277,205
15.1	Current federal and foreign income taxes, including $.....565,589,340 on realized capital gains (losses)	75,510,094	70,953,124
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,395,722	3,210,662
17.	Amounts withheld or retained by company as agent or trustee	1,325,687,182	1,461,156,339
18.	Amounts held for agents' account, including $.....0 agents' credit balances	0	0
19.	Remittances and items not allocated	145,773,345	151,316,083
20.	Net adjustment in assets and liabilities due to foreign exchange rates	2,876	4,332
21.	Liability for benefits for employees and agents if not included above	367,449,872	503,691,593
22.	Borrowed money $.....0 and interest thereon $.....0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	502,858,281	220,435,822
	24.02 Reinsurance in unauthorized companies	61,065,629	83,463,042
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	13,895,466	8,547,594
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	0	0
	24.09 Payable for securities	13,335,682	3,249,256
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	148,492,989	198,658,793
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	43,077,808,090	42,186,305,006
27.	From Separate Accounts statement	96,184,028,399	87,684,506,989
28.	Total liabilities (Lines 26 and 27)	139,261,836,489	129,870,811,995
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	1,524,938,900	1,524,924,800
33.	Gross paid in and contributed surplus	2,605,571,592	2,605,411,679
34.	Aggregate write-ins for special surplus funds	859,900,916	1,305,700,916
35.	Unassigned funds (surplus)	(688,061,933)	(813,721,300)
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....86,581,481 in Separate Accounts Statement)	4,302,349,475	4,622,316,095
38.	Totals of Lines 29, 30 and 37	4,304,849,475	4,624,816,095
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	143,566,685,964	134,495,628,090
	DETAILS OF WRITE-INS		
2501.	Unearned premium reserve for aviation reinsurance	2,941	2,941
2502.	Aviation reinsurance losses	14,464,896	15,272,011
2503.	Accrued interest on policy claims and other contract funds	42,371,093	17,895,921
2598.	Summary of remaining write-ins for Line 25 from overflow page	91,654,059	165,487,920
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	148,492,989	198,658,793
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	Reserve for aviation reinsurance	30,000,000	30,000,000
3402.	Special contingent reserve fund for separate accounts	2,500,000	2,500,000
3403.	Separate account annuitant mortality fluctuation funds	827,400,916	827,400,916
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	445,800,000
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	859,900,916	1,305,700,916

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	8,687,907,188	7,878,619,969	10,354,626,881
2. Considerations for supplementary contracts with life contingencies	20,127,311	27,106,796	30,943,741
3. Net investment income	1,789,958,096	1,827,571,990	2,617,985,970
4. Amortization of Interest Maintenance Reserve (IMR)	17,342,203	21,727,229	30,812,300
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(1,310,500)	(3,096,567)	6,235,099
6. Commissions and expense allowances on reinsurance ceded	17,321,979	18,970,356	26,893,511
7. Reserve adjustments on reinsurance ceded	(4,141,033)	(5,882,014)	(6,596,436)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	881,606,944	910,117,329	1,189,382,319
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	99,064,957	287,829,378	314,883,637
9. Totals (Lines 1 to 8.3)	11,507,877,145	10,962,964,466	14,565,167,022
10. Death benefits	1,194,102,243	995,170,748	1,360,639,494
11. Matured endowments (excluding guaranteed annual pure endowments)	4,522,301	4,050,257	5,502,861
12. Annuity benefits	1,011,432,130	1,019,481,471	1,361,884,173
13. Disability benefits and benefits under accident and health contracts	53,750,158	59,494,036	56,588,283
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	5,510,370,854	5,835,278,015	7,867,534,794
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	79,369,876	39,741,484	62,469,046
18. Payments on supplementary contracts with life contingencies	49,248,714	50,664,564	67,823,668
19. Increase in aggregate reserves for life and accident and health contracts	961,790,307	1,586,435,283	2,766,860,924
20. Totals (Lines 10 to 19)	8,864,586,583	9,590,315,858	13,549,303,243
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	918,305,688	872,901,864	1,206,505,164
22. Commissions and expense allowances on reinsurance assumed	5,876,266	6,283,156	8,263,600
23. General insurance expenses	416,767,730	495,728,831	654,508,111
24. Insurance taxes, licenses and fees, excluding federal income taxes	59,465,620	77,192,349	81,623,290
25. Increase in loading on deferred and uncollected premiums	9,900,991	(9,930,182)	(2,667,099)
26. Net transfers to or (from) Separate Accounts net of reinsurance	352,542,618	(222,773,654)	(740,445,494)
27. Aggregate write-ins for deductions	(35,591,547)	184,555,407	102,367,727
28. Totals (Lines 20 to 27)	10,591,853,949	10,994,273,629	14,859,458,542
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	916,023,196	(31,309,163)	(294,291,520)
30. Dividends to policyholders	218,682,587	248,631,953	290,155,984
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	697,340,609	(279,941,116)	(584,447,504)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	362,604,305	(930,380,120)	(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)	334,736,304	650,439,004	362,666,248
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(36,496,437) (excluding taxes of $.....1,410,828 transferred to the IMR)	(183,474,144)	627,970,241	604,397,130
35. Net income (Line 33 plus Line 34)	151,262,160	1,278,409,245	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)	151,262,160	1,278,409,245	967,063,378
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(64,987,323)	(59,432,356)	671,625,550	148,592,634
39. Change in net unrealized foreign exchange capital gain (loss)	3,013,967	(3,998,176)	(2,109,204)
40. Change in net deferred income tax	340,863,921	(354,273,088)	(428,260,318)
41. Change in nonadmitted assets	(259,084,394)	229,441,209	154,334,880
42. Change in liability for reinsurance in unauthorized companies	22,397,413	(757,301,090)	296,040,699
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	(2,724,934)
44. Change in asset valuation reserve	(282,422,459)	190,474,596	210,126,704
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(46,559,400)	(10,950,196)	(11,314,350)
47. Other changes in surplus in Separate Accounts Statement	(9,420,045)	47,215,836	19,564,087
48. Change in surplus notes	14,100	14,100	18,800
49. Cumulative effect of changes in accounting principles	0	0	(79,600,000)
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	159,913	177,249	260,326
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(181,000,000)	(379,000,000)	(379,000,000)
53. Aggregate write-ins for gains and losses in surplus	240,560	(72,684,843)	(69,461,851)
54. Net change in capital and surplus (Lines 37 through 53)	(319,966,620)	839,150,392	823,530,851
55. Capital and surplus as of statement date (Lines 36 + 54)	4,304,849,475	4,640,435,636	4,624,816,095
DETAILS OF WRITE-INS			
08.301. Aviation reinsurance premuims	16,383	(195,011)	(195,011)
08.302. Sundry receipts and adjustments	99,048,574	288,024,389	315,078,648
08.303.	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	99,064,957	287,829,378	314,883,637
2701. Aviation reinsurance losses	(78,129)	972,990	989,668
2702. Increase (decrease) in certain liabilities	16,994,778	25,545,580	31,934,709
2703. Sundry disbursements and adjustments	(57,304,034)	158,020,699	66,062,544
2798. Summary of remaining write-ins for Line 27 from overflow page	4,795,838	16,138	3,380,806
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(35,591,547)	184,555,407	102,367,727
5301. Tax Benefit Associated with Compensation Plans	240,560	890,994	817,164
5302. Additional Minimum Liability on Qualified Pension Plan	0	(73,575,837)	(111,382,000)
5303. Additional Admitted Deferred Tax Asset	0	0	96,200,000
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	(55,097,015)
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	240,560	(72,684,843)	(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	8,561,555,626	7,881,310,748	10,372,316,487
2.	Net investment income	1,778,867,357	1,829,467,631	2,632,930,542
3.	Miscellaneous income	965,049,211	1,183,260,449	1,483,294,566
4.	Total (Lines 1 through 3)	11,305,472,194	10,894,038,828	14,488,541,595
5.	Benefit and loss related payments	7,840,844,597	7,949,645,029	10,764,168,149
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	325,102,780	(690,742,360)	(1,105,638,700)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,383,146,197	1,410,966,047	1,866,487,098
8.	Dividends paid to policyholders	214,391,075	241,318,840	326,816,244
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	141,304,888	3,700,197	(64,879,082)
10.	Total (Lines 5 through 9)	9,904,789,537	8,914,887,753	11,786,953,709
11.	Net cash from operations (Line 4 minus Line 10)	1,400,682,657	1,979,151,075	2,701,587,886
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,289,737,479	4,334,878,694	4,943,477,005
	12.2 Stocks	56,911,011	78,431,584	877,867,724
	12.3 Mortgage loans	548,805,955	300,295,129	448,429,803
	12.4 Real estate	0	0	0
	12.5 Other invested assets	296,014,387	266,119,952	329,082,988
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	19,657	(430)	10,946
	12.7 Miscellaneous proceeds	129,624,015	1,621,204,530	1,268,436,937
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,321,112,504	6,600,929,459	7,867,305,403
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,909,252,549	4,805,546,610	7,048,309,948
	13.2 Stocks	138,033,603	44,226,677	841,052,440
	13.3 Mortgage loans	1,225,753,394	822,987,553	1,167,058,765
	13.4 Real estate	0	0	1
	13.5 Other invested assets	252,902,070	307,959,660	360,891,607
	13.6 Miscellaneous applications	510,730,670	138,214,913	207,690,301
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,036,672,286	6,118,935,413	9,625,003,062
14.	Net increase (decrease) in contract loans and premium notes	(26,205,725)	(29,436,463)	(37,696,037)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,689,354,057)	511,430,509	(1,720,001,622)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	159,913	177,249	260,326
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(27,309,372)	(39,485,892)	(43,505,106)
	16.5 Dividends to stockholders	181,000,000	379,000,000	379,000,000
	16.6 Other cash provided (applied)	(451,812,529)	366,080,433	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)	(659,961,988)	(52,228,210)	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)	(948,633,388)	2,438,353,374	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)	1,237,047,671	3,564,675,918	2,185,681,059

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

20.0001	Non-cash acquistions of investments	13,423,618	661,176,678	672,217,573
20.0002	Non-cash dispositions of investments	10,836,504	650,096,521	660,804,871

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	2,107,683,352	1,969,345,809	2,671,282,963
3. Ordinary individual annuities	4,181,136,059	2,611,442,009	3,657,512,972
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	2,811,074,557	3,706,551,098	4,589,212,624
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	66,650,499	71,092,465	93,104,075
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	9,166,544,467	8,358,431,381	11,011,112,634
12. Deposit-type contracts	0	0	0
13. Total	9,166,544,467	8,358,431,381	11,011,112,634

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

1 A. Accounting Practices

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

The New York State Department of Financial Services recognizes only SAP for determining and reporting the financial condition and results of operations of an insurance company, in order to determine its solvency under the New York State Insurance Laws. The National Association of Insurance Commissioners’ (“NAIC”) Accounting Practices and Procedures manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of New York. There are no differences in net income and capital and surplus between NAIC SAP and SAP for AXA Equitable.

Note 2 - Accounting Changes and Corrections of Errors

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

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-backed Securities

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

Assets	Admitted Value as of September 30, 2012	Fair Value as of September 30, 2012
Loan-backed securities	2,052,260,715	2,051,147,712

(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 September 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	428,478,021	2,768,349	354,070,502	71,639,170

The $2,768,349 of unrealized losses includes $19,675,976 of valuation allowances already recognized through surplus. The $354,070,502 of OTTI includes $64,854,255 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	1,698,097
20173QAQ4	3,607,675	219,373	3,388,302	219,373	154,544
22541SWR5	10,000,000	5,519,373	4,480,627	5,519,373	5,702,729
22545DAN7	3,426,095	208,407	3,217,688	208,407	208,407
22545YAW1	3,295,677	0	3,295,677	0	0
36246LAS0	6,785,734	2,478,900	4,306,834	2,478,900	2,328,245
36828QSJ6	2,955,273	437,811	2,517,462	437,811	379,576
46631BAR6	14,156,651	1,412,594	12,744,057	1,412,594	1,456,781
52108MDS9	3,495,837	449,940	3,045,897	449,940	314,571
617451AQ2	4,283,020	668,577	3,614,443	668,577	668,577
617451AQ2	976,129	153,625	822,504	153,625	153,625
617451FX2	5,431,479	881,578	4,549,901	881,578	729,481
61750CAU1	4,934,037	581,386	4,352,651	581,386	575,463
61754JAQ1	2,951,803	375,884	2,575,919	375,884	312,273
	79,718,014	**14,863,759**	**64,854,255**	**14,863,759**	**14,682,369**

(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 September 30, 2012 are as follows:

	1 Unrealized Losses	2 Fair Value
Securities in continuous unrealized loss position < 12 months	1,415,345	45,229,494
Securities in continuous unrealized loss position ≥ 12 months	294,828,808	1,012,567,980

The $296,244,153 of unrealized losses includes $ 172,799,894 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 September 30, 2012

State	Admitted Value	Fair Value
CA	191,436,920	151,170,916
NY	148,650,797	108,696,989

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

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

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

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 or regulatory matters previously reported in the Company's Notes to Financial Statements for the year ended December 31, 2011, except as set forth below:

Insurance Litigation

A lawsuit was filed in the United States District Court of the District of New Jersey in July 2011, entitled Mary Ann Sivolella v. AXA Equitable Life Insurance Company and AXA Equitable Funds Management Group, LLC ("FMG LLC"). The lawsuit was filed derivatively on behalf of eight funds. The lawsuit seeks recovery under Section 36(b) of the Investment Company Act of 1940, as amended (the "Investment Company Act"), for alleged excessive fees paid to AXA Equitable and FMG LLC for investment management services. In November 2011, plaintiff filed an amended complaint, adding claims under Sections 47(b) and 26(f) of the Investment Company Act, as well as a claim for unjust enrichment. In addition, plaintiff purports to file the lawsuit as a class action in addition to a derivative action. In the amended complaint, plaintiff seeks recovery of the alleged overpayments, rescission of the contracts, restitution of all fees paid, interest, costs, attorney fees, fees for expert witnesses and reserves the right to seek punitive damages

where applicable. In December 2011, AXA Equitable and FMG LLC filed a motion to dismiss the amended complaint. In May 2012, the Plaintiff voluntarily dismissed her claim under Section 26(f) seeking restitution and rescission under Section 47(b) of the 1940 Act. In September 2012, the Court denied the defendants motion to dismiss as it related to the Section 36(b) claim and granted the defendants' motion as it related to the unjust enrichment claim.

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 in 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:

		Fair Value		Gains (Losses) Reported In Change in Surplus
	Notional Amount	Asset Derivatives (1)	Liability Derivatives	
		(In Millions)		
Freestanding derivatives:				
Equity contracts:				
Futures	$ 6,421	$ -	$ -	$ (934)
Swaps	956	1	115	(238)
Options	3,523	410	195	55
Interest rate contracts:				
Floors	2,700	317	-	68
Swaps	16,872	632	476	420
Futures	15,946	-	-	132
Swaptions	8,929	761	-	(60)
Balances, September 30, 2012	$ 55,347	$ 2,121	$ 786	$ (557)

2/3/4. No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

Note 20 - Fair Value

1. Fair Value Measurements at September 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	199,557,836	199,557,836
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	199,557,836	199,557,836
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	$	366	0	12,102,430	12,102,796
Parent, Subsidiaries and Affiliates		0	0	551,151,263	551,151,263
Total Common Stocks	$	366	0	563,253,693	563,254,059
Derivative Assets:					
Swaps	$	0	42,231,658	0	42,231,658
Futures		0	0	0	0
Options		0	215,248,285	0	215,248,285
Floors		0	316,724,566	0	316,724,566
Swaptions		0	760,793,386	0	760,793,386
Total Derivatives	$	0	1,334,997,895	0	1,334,997,895
Separate Account Assets	$	90,615,868,514	4,683,328,871	227,898,347	95,527,095,732
Total Assets at Fair Value	$	90,615,868,880	6,018,326,766	990,709,876	97,624,905,522
b. Liabilities at Fair Value:					
Derivative Liabilities	$	0	0	0	0
Total Liabilities at Fair Value	$	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

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 09/30/2012
Residential Mortgage-Backed Securities	0	0	0	0	0	0	0	0	0	0
Commercial Mortgage-Backed Securities	204,756,092	955,223	(8,335,386)	(57,652,261)	62,864,904	0	(3,030,736)	0	0	199,557,836
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	212,048,999	0	0	0	0	551,151,263
Separate Account Assets	215,490,623	125,927	(170,292)	0	9,436,274	7,767,851	0	(2,122,690)	(2,629,346)	227,898,347
Derivative Assets	(1,534,152)	0	1,534,152	0	0	0	0	0	0	0
Total	$ 769,105,326	1,081,150	(6,971,526)	(57,652,261)	284,215,708	8,714,251	(3,030,736)	(2,122,690)	(2,629,346)	990,709,876

* 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 ($8,335,386) Level 3 securities no longer carried at market value.

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.

NOTES TO FINANCIAL STATEMENTS

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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

9.2 Has the code of ethics for senior managers been amended? Yes [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: $.....109,263,635

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	$ 551,151,263
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	$ 146,046,650
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,944,787,109	$ 2,236,049,619
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
JP Morgan chase	270 Park Avenue New York, NY 10017
Citigroup NA	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 3000

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	$ 1,635,444,225
	1.12	Residential mortgages	$ 0
	1.13	Commercial mortgages	$ 3,696,524,511
	1.14	Total mortgages in good standing	$ 5,331,968,736
1.2	Long-term mortgages in good standing with restructured terms		
	1.21	Total mortgages in good standing with restructured terms	$ 0
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
	1.31	Farm mortgages	$ 4,797,557
	1.32	Residential mortgages	$ 0
	1.33	Commercial mortgages	$ 0
	1.34	Total mortgages with interest overdue more than three months	$ 4,797,557
1.4	Long-term mortgage loans in process of foreclosure		
	1.41	Farm mortgages	$ 0
	1.42	Residential mortgages	$ 0
	1.43	Commercial mortgages	$ 0
	1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)		$ 5,336,766,293
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
	1.61	Farm mortgages	$ 0
	1.62	Residential mortgages	$ 0
	1.63	Commercial mortgages	$ 0
	1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2.	Operating Percentages:	
	2.1 A&H loss percent	177.3
	2.2 A&H cost containment percent	0.0
	2.3 A&H expense percent excluding cost containment expenses	34.1

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0	

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-1127200	02/01/2012	Lloyd's Underwriter Syndicate No. 1200 AMA	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-1120124	02/01/2012	Lloyd's Underwriter Syndicate No. 1945 SII	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	19,953,483	49,208,417	772,466	671,444	70,605,808	0
2. Alaska AK	L	2,435,201	8,940,333	159,595	27,955	11,563,084	0
3. Arizona AZ	L	21,999,021	95,942,053	530,471	155,317	118,626,862	0
4. Arkansas AR	L	5,891,066	28,938,331	208,315	106,124	35,143,837	0
5. California CA	L	232,722,076	524,423,858	5,465,022	6,724,828	769,335,785	0
6. Colorado CO	L	21,217,676	126,501,641	436,919	1,255,072	149,411,309	0
7. Connecticut CT	L	27,657,529	122,783,267	1,033,872	97,659	151,572,327	0
8. Delaware DE	L	9,430,489	28,412,192	106,270	129,950	38,078,902	0
9. District of Columbia DC	L	4,820,311	13,878,428	177,038	1,021,856	19,897,633	0
10. Florida FL	L	143,036,776	464,551,299	4,556,038	11,390,383	623,534,496	0
11. Georgia GA	L	34,940,368	103,823,848	2,255,589	2,681,806	143,701,611	0
12. Hawaii HI	L	7,560,575	30,536,077	233,843	69,446	38,399,942	0
13. Idaho ID	L	3,287,493	16,589,534	50,488	14,917	19,942,433	0
14. Illinois IL	L	77,415,895	305,894,765	2,481,374	654,237	386,446,272	0
15. Indiana IN	L	15,129,611	68,227,337	405,860	1,114,123	84,876,930	0
16. Iowa IA	L	8,120,148	54,335,141	141,614	29,004	62,625,906	0
17. Kansas KS	L	13,393,167	38,970,376	205,042	1,824,043	54,392,628	0
18. Kentucky KY	L	7,320,348	24,632,947	114,842	101,850	32,169,986	0
19. Louisiana LA	L	13,390,998	38,510,420	716,232	97,026	52,714,676	0
20. Maine ME	L	1,897,987	12,170,590	80,222	10,060,083	24,208,882	0
21. Maryland MD	L	34,824,471	115,450,200	1,013,368	201,464	151,489,502	0
22. Massachusetts MA	L	28,100,291	144,497,183	700,505	185,956	173,483,935	0
23. Michigan MI	L	56,334,895	328,509,273	1,521,326	832,602	387,198,097	0
24. Minnesota MN	L	52,422,238	117,601,642	289,729	1,251,585	171,565,194	0
25. Mississippi MS	L	9,610,601	15,180,883	454,608	44,608	25,290,700	0
26. Missouri MO	L	25,725,736	66,007,527	388,313	34,039	92,155,615	0
27. Montana MT	L	1,571,702	4,434,546	13,635	5,982	6,025,866	0
28. Nebraska NE	L	5,883,752	34,908,365	78,223	59,397	40,929,737	0
29. Nevada NV	L	10,418,855	40,073,913	43,912	92,250	50,628,930	0
30. New Hampshire NH	L	2,056,680	21,211,510	86,527	11,680,975	35,035,693	0
31. New Jersey NJ	L	121,469,162	582,366,177	5,356,352	7,377,839	716,569,532	0
32. New Mexico NM	L	4,204,946	13,847,329	167,865	88,318	18,308,458	0
33. New York NY	L	337,596,043	860,045,349	15,979,881	398,930,917	1,612,552,190	0
34. North Carolina NC	L	41,058,374	176,974,242	782,287	7,616,094	226,430,998	0
35. North Dakota ND	L	3,437,995	15,025,145	46,813	12,745	18,522,698	0
36. Ohio OH	L	36,239,127	230,356,452	592,496	1,113,655	268,301,730	0
37. Oklahoma OK	L	12,344,572	49,539,292	372,276	58,423	62,314,562	0
38. Oregon OR	L	7,402,972	27,156,248	153,458	304,372	35,017,050	0
39. Pennsylvania PA	L	102,288,536	343,510,765	5,578,986	2,338,457	453,716,743	0
40. Rhode Island RI	L	2,764,637	16,790,882	52,330	155,290	19,763,138	0
41. South Carolina SC	L	12,035,952	82,375,050	602,630	155,460	95,169,092	0
42. South Dakota SD	L	5,753,093	15,829,486	89,401	1,697,675	23,369,655	0
43. Tennessee TN	L	25,252,010	75,259,126	1,105,006	75,215	101,691,357	0
44. Texas TX	L	103,687,272	468,496,866	1,479,511	7,894,442	581,558,091	0
45. Utah UT	L	13,442,609	50,512,305	40,146	8,969	64,004,029	0
46. Vermont VT	L	2,347,814	8,877,779	22,483	83,924	11,331,999	0
47. Virginia VA	L	44,081,445	145,534,021	1,177,048	4,710,411	195,502,925	0
48. Washington WA	L	17,921,284	87,388,782	167,633	86,154	105,563,852	0
49. West Virginia WV	L	5,836,844	23,508,048	323,994	83,535	29,752,420	0
50. Wisconsin WI	L	25,697,935	135,760,638	624,099	725,750	162,808,422	0
51. Wyoming WY	L	4,712,939	20,247,179	66,896	1,972,072	26,999,086	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	51,877	0	0	0	51,877	0
54. Puerto Rico PR	L	20,271,379	28,667,042	1,338,510	82,232	50,359,163	0
55. US Virgin Islands VI	L	614,018	66,117	16,585	24,399	721,118	0
56. Northern Mariana Islands MP	N	11,769	0	0	0	11,769	0
57. Canada CN	L	136,291	228,105	5,255	182	369,832	0
58. Aggregate Other Alien OT	XXX	34,099,890	357,457	1,118,432	4,329	35,580,109	0
59. Subtotal	(a) 53	1,883,330,223	6,503,865,778	61,981,630	488,216,842	8,937,394,473	0
90. Reporting entity contributions for employee benefit plans	XXX	0	1,848	0	106,243	108,091	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	95,939,875	20,805	0	0	95,960,680	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	7,773,282	0	4,267,946	0	12,041,228	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	1,987,043,380	6,503,888,432	66,249,576	488,323,085	9,045,504,472	0
96. Plus Reinsurance Assumed	XXX	139,215,658	6,771,760	10,694,569	0	156,681,987	0
97. Totals (All Business)	XXX	2,126,259,038	6,510,660,192	76,944,145	488,323,085	9,202,186,459	0
98. Less Reinsurance Ceded	XXX	287,481,559	328,126,651	45,149,934	0	660,758,144	0
99. Totals (All Business) less Reinsurance Ceded	XXX	1,838,777,479	6,182,533,541	31,794,211	488,323,085	8,541,428,315	0
DETAILS OF WRITE-INS							
5801. Canal Zone	XXX	56,389	0	0	0	56,389	0
5802. Mexico	XXX	872,634	0	742,380	0	1,615,014	0
5803. Phillippines	XXX	25,398	0	0	0	25,398	0
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	33,145,470	357,457	376,052	4,329	33,883,307	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	34,099,890	357,457	1,118,432	4,329	35,580,109	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA	100.00			
AXA Assistance SA	100.00			
AXA Inter Partner Assistance - Belgium	98.75			
AXA Corporate Solutions Assurance - France	100.00			
MATRIX	100.00			
AXA Group Solutions - France	100.00			
AXA Assistance Inc. USA	73.77			
AXA Investment Managers	100.00			
AXA Investment Managers - France	100.00			
AXA Rosenberg Group LLC	100.00			
AXA IM Rose Inc	100.00	22-3624513		
AllianceBernstein LP	15.16	13-4064930		
AXA Mediterranean Holdings, S.A.U	100.00			
AXA Millésimes	42.34			
AXA Real Estate Investment Managers	100.00			
AXA Technology Services	100.00			
AXA Belgium	100.00			
AXA Life Insurance Company Ltd. - Hong Kong	100.00			
AXA General Ins. Hong Kong Ltd.- Hong Kong	100.00			
AXA General Insurance China Ltd	100.00			
AXA China - France	51.00			
AXA-Mimentals Assurance Company Limited	51.00			
AXA Societe Beaujon	100.00			
AXA Pojistovna a.s.	100.00			
AXA Zivtni Pojistonva a.s.	100.00			
AXA Penzijni Fond a.s.	99.98			
AXA Biztosito Zrt.	100.00			
AXA Zycie Towarzystwo 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 Re Arizona Company	100.00	14-1903564	14355	AZ
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

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Members														
0968	AXA	00000	00-0000000	0000	0000898427	Paris Stock Exchange	AXA SA	FR	UIP			0.000		0
0		0		0	0		AXA Assistance SA	FR	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Inter Partner Assistance - Belgium	BE	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Corporate Solutions Assurance - France	FR	NIA	AXA	Ownership	98.750	AXA	0
0		0		0	0		MATRIX	US	IA	AXA Corporate Solutions Assurance - Fr	Ownership	100.000	AXA	0
0		0		0	0		AXA Group Solutions - France	FR	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Assistance Inc. USA	US	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Investment Managers	FR	NIA	AXA	Ownership	73.770	AXA	0
0		0		0	0		AXA Investment Managers	FR	NIA	AXA Konzern AG	Ownership	5.200	AXA	0
0		0		0	0		AXA Investment Managers - France	FR	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Investment Managers Holdings US	US	NIA	AXA Investment Managers - France	Ownership	100.000	AXA	0
0		0		0	0		AXA Rosenberg Group LLC	US	NIA	AXA Investment Managers	Ownership	75.000	AXA	0
0		0	22-3624513	0	0001459848		AXA IM Rose Inc	US	NIA	AXA Investment Managers	Ownership	100.000	AXA	0
0		0	13-4064930	0	0001109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	AXA IM Rose Inc	Ownership	15.160	AXA	0
0		0		0	0		AXA Mediterranean Holdings, S.A.U	ES	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Millésimes	PT	NIA	AXA	Ownership	42.340	AXA	0
0		0		0	0		AXA Real Estate Investment Managers	FR	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Technology Services	FR	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Belgium	BE	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Life Insurance Company Ltd. - Hong Kong	CA	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA General Ins. Hong Kong Ltd.- Hong Kong	CA	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA General Insurance China Ltd	CA	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA China - France	FR	NIA	AXA	Ownership	51.000	AXA	0
0		0		0	0		AXA-Mimentals Assurance Company Limited	CA	IA	AXA China - France	Ownership	51.000	AXA	0
0		0		0	0		AXA Societe Beaujon	FR	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Pojistovna a.s.	CZ	IA	AXA Societe Beaujon	Ownership	100.000	AXA	0
0		0		0	0		AXA Zivtni Pojistonva a.s.	CZ	IA	AXA Societe Beaujon	Ownership	100.000	AXA	0
0		0		0	0		AXA Penzijni Fond a.s.	CZ	IA	AXA Societe Beaujon	Ownership	99.980	AXA	0
0		0		0	0		Compagnie Financiere de Paris	FR	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA France Assurance	FR	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Corporate Solutions Assurance	FR	IA	AXA France Assurance	Ownership	98.750	AXA	0
0		0		0	0		AXA Global Life	FR	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Global P&C	FR	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Liabilities Managers- France	FR	IA	AXA	Ownership	99.900	AXA	0

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0		0		0	0		AXA Liabilities Managers-US	US	IA	AXA Liabilities Managers- France	Ownership	100.000	AXA	0
0		0	AA-1320035	0	0		Colisee Re - France	FR	IA	AXA	Ownership	99.900	AXA	0
0		0		0	0		AXA Konzern AG	DE	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		WinCom Versicherungs-Holding AG	DE	NIA	AXA Konzern AG	Ownership	100.000	AXA	0
0		0		0	0		DBV Deutsche Beamtenversicherung Leben AG	DE	IA	WinCom Versicherungs-Holding AG	Ownership	94.900	AXA	0
0		0		0	0		DBV Deutsche Beamtenversicherung AG	DE	IA	WinCom Versicherungs-Holding AG	Ownership	100.000	AXA	0
0		0		0	0		DBV Deutsche Lebensversicherung AG	DE	IA	WinCom Versicherungs-Holding AG	Ownership	100.000	AXA	0
0		0		0	0		AXA ART Versicherung AG - Clologne	DE	IA	AXA Konzern AG	Ownership	100.000	AXA	0
0		0		0	0		AXA Art Holdings Inc.	US	NIA	AXA ART Versicherung AG - Clologne	Ownership	100.000	AXA	0
0		0		0	0		Fine Art Service International Inc.	US	NIA	AXA Art Holdings Inc.	Ownership	100.000	AXA	0
0		29530	13-3368745	0	0		AXA Art Insurance Corporation	US	IA	AXA Art Holdings Inc.	Ownership	100.000	AXA	0
0		0		0	0		AXA Biztosito Zrt.	HU	IA	AXA Societe Beaujon	Ownership	100.000	AXA	0
0		0		0	0		AXA Szolgaltato Kft.	HU	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA India Holdings	ID	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		Bharti AXA Life Insurance Company	ID	IA	AXA India Holdings	Ownership	22.220	AXA	0
0		0		0	0		AXA Business Services Private Limited	ID	NIA	AXA	Ownership	99.900	AXA	0
0		0		0	0		Bharti AXA General Insurance	ID	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		National Mutual International Pty Limited	AU	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		P.T. Asuransi AXA Indonesia	ID	IA	AXA	Ownership	80.000	AXA	0
0		0		0	0		P.T. Life Indonesia	ID	IA	AXA	Ownership	80.000	AXA	0
0		0		0	0		AXA Financial Services (Singapore) Pte Ltd.	SG	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Life Europe	IE	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Global Distributors (Ireland) Limited	IE	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Ireland Limited	IE	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA mps Financial Ltd.	IE	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Italia S.p.A.	IT	NIA	AXA	Ownership	98.240	AXA	0
0		0		0	0		AXA Assicurazioni S.p.A.	IT	IA	AXA Italia S.p.A.	Ownership	98.110	AXA	0
0		0		0	0		AXA Japan Holding Co., Ltd.	JP	NIA	AXA	Ownership	78.670	AXA	0
0		0		0	0		AXA Life Insurance Co.,	JP	IA	AXA Japan Holding Co., Ltd.	Ownership	100.000	AXA	0
0		0		0	0		AXA General Insurance Co., Ltd.	JP	IA	AXA Japan Holding Co., Ltd.	Ownership	100.000	AXA	0
0		0		0	0		AXA Collection Services Co. Ltd.	JP	IA	AXA Japan Holding Co., Ltd.	Ownership	100.000	AXA	0
0		0		0	0		Nextia Life Insurance Co., Ltd.	JP	IA	AXA Japan Holding Co., Ltd.	Ownership	97.250	AXA	0
0		0		0	0		AXA Seguros, S.A. de CV	MX	IA	AXA	Ownership	99.940	AXA	0
0		0		0	0		Voltaire Participacoes	BR	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Luxembourg SA	LU	IA	AXA	Ownership	99.990	AXA	0
0		0		0	0		Finance Solutions S.ar.l. ("Finso")	LU	NIA	AXA	Ownership	100.000	AXA	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0		0		0	0		Matignon Finance S.A.	LU	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA-AFFIN General Insurance Berhad	MY	IA	AXA	Ownership	42.400	AXA	0
0		0		0	0		AXA-AFFIN Life Insurance Berhad	MY	IA	National Mutual International Pty Limited	Ownership	49.000	AXA	0
0		0		0	0		Philippine AXA Life Insurance Corporation	MY	IA	AXA	Ownership	45.000	AXA	0
0		0		0	0		AXA Middle East SAL Lebanon	LB	NIA	AXA	Ownership	49.000	AXA	0
0		0		0	0		AXA Holding SAL	LB	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Gulf Holding W.L.L.	BH	NIA	AXA	Ownership	95.000	AXA	0
0		0		0	0		AXA Holding Maroc	MA	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Assurance Maroc	MA	IA	AXA Holding Maroc	Ownership	100.000	AXA	0
0		0		0	0		AXA Zycie Towarzystwo Ubezieczen S.A.	PL	IA	AXA Societe Beaujon	Ownership	90.240	AXA	0
0		0		0	0		AXA Powszechne Towarzstwo Emerytalne S.A.	PL	IA	AXA Societe Beaujon	Ownership	100.000	AXA	0
0		0		0	0		AXA Towarzystwo Ubezpieczen i Reasekuracji S.A.	PL	IA	AXA Societe Beaujon	Ownership	100.000	AXA	0
0		0		0	0		Seguro Directo Gere Compania de Seguros SA	PT	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Portugal Companhia de Seguros SA	PT	IA	AXA	Ownership	83.020	AXA	0
0		0		0	0		AXA Portugal Companhia de Seguros Vida SA	PT	IA	AXA	Ownership	87.630	AXA	0
0		0		0	0		AXA Life Insurance SA	RO	IA	AXA Societe Beaujon	Ownership	99.900	AXA	0
0		0		0	0		AXA Financial Services (Singapore) Pte Ltd.	SG	NIA	National Mutual International Pty Limited	Ownership	100.000	AXA	0
0		0		0	0		ipac financial planning Taiwan Limited	TW	NIA	National Mutual International Pty Limited	Ownership	100.000	AXA	0
0		0		0	0		AXA Insurance Singapore Pte Ltd	SG	IA	National Mutual International Pty Limited	Ownership	100.000	AXA	0
0		0		0	0		AXA Asia Regional Centre Pte Ltd	SG	IA	National Mutual International Pty Limited	Ownership	100.000	AXA	0
0		0		0	0		AXA Services s.r.o.	SK	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		EX-SR a.s. v likvdacii	SK	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA d.s.s., a.s.	SK	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA d.d.s., a.s.	SK	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA General Insurance	KR	IA	AXA	Ownership	94.130	AXA	0
0		0		0	0		AXA Mediterraenan Holding, S.A.U.	ES	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		Hilo Direct, Seguros y Reaseguros S.A.	ES	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	99.990	AXA	0
0		0		0	0		AXA MEDLA IT & Local Support Services, S.A.	ES	NIA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA	0
0		0		0	0		AXA Regional Services, S.A.	ES	NIA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA	0
0		0		0	0		AXA Seguros Generales, S.A. de Seguros y Reaseguros	ES	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	99.890	AXA	0
0		0		0	0		AXA Pensiones, S.A. E.G.F.P.	ES	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA	0
0		0		0	0		AXA Tigris, S.A.	ES	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA	0
0		0		0	0		AXA Vida, S.A.de Seguros y Reaseguros	ES	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	99.800	AXA	0
0		0		0	0		AXA Senegal	SN	IA	AXA	Ownership	51.530	AXA	0
0		0		0	0		AXA Cote d'Ivoire	CI	IA	AXA	Ownership	78.640	AXA	0

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0		0		0	0		AXA Cameroun ©	CM	IA	AXA	Ownership	99.900	AXA	0
0		0		0	0		AXA Gabon	GA	IA	AXA	Ownership	86.490	AXA	0
0		0		0	0		AXA Versicherungen AG	CH	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Leben AG	CH	IA	AXA Versicherungen AG	Ownership	100.000	AXA	0
0		0		0	0		Rechtsschutz AG	CH	IA	AXA Versicherungen AG	Ownership	66.670	AXA	0
0		0		0	0		AXA Insurance Public Co. Ltd	TH	IA	AXA	Ownership	24.990	AXA	0
0		0		0	0		ASM Holdings Limited	TH	NIA	AXA	Ownership	48.800	AXA	0
0		0		0	0		Krungthai-AXA Life Insurance Company Limited	TH	IA	AXA	Ownership	25.000	AXA	0
0		0		0	0		AXA Hayat ve Emeklilik A.S.	TR	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Sigorta A.S.	TR	IA	AXA	Ownership	72.550	AXA	0
0		0		0	0		AXA Insurance	UA	IA	AXA	Ownership	50.290	AXA	0
0		0		0	0		AXA Ukraine	UA	IA	AXA	Ownership	50.000	AXA	0
0		0		0	0		AXA Global Risks (Uk) Limited	GB	IA	AXA	Ownership	100.000	AXA	0
0		0		0	0		Hordel FV	GB	NIA	AXA	Ownership	100.000	AXA	0
0		0		0	0		AXA Equity & Law Plc	GB	IA	AXA	Ownership	99.900	AXA	0
0		0		0	0		AXA UK PLC	GB	IA	AXA Equity & Law Plc	Ownership	46.900	AXA	0
0		0		0	0		AXA UK PLC	GB	IA	AXA	Ownership	53.100	AXA	0
0		0		0	0		Bluefin Group Limited	GB	IA	AXA UK PLC	Ownership	100.000	AXA	0
0		0		0	0		GBI Holdings Limited	GB	IA	AXA UK PLC	Ownership	100.000	AXA	0
0		0		0	0		Guardian Royal Exchange PLC	GB	NIA	AXA UK PLC	Ownership	100.000	AXA	0
0		0		0	0		Architas Advisory Services Limited	GB	NIA	AXA UK PLC	Ownership	100.000	AXA	0
0		0		0	0		Architas Multi-Manager Limited	GB	NIA	AXA UK PLC	Ownership	100.000	AXA	0
0		0		0	0		AXA Sun Direct Limited	GB	IA	AXA UK PLC	Ownership	100.000	AXA	0
0		00000	90-0226248	0	0001333986		AXA America Holdings, Inc.	US	UIP	AXA	Ownership	100.000	AXA	0
0		0	30-0011728	0	0		AXA Technology Services America Inc.	US	NIA	AXA America Holdings, Inc.	Ownership	100.000	AXA	0
0		00000	36-3044045	0	0001456276		AXA America Corporate Solutions, Inc.	US	NIA	AXA America Holdings, Inc.	Ownership	100.000	AXA	0
0968		36552	36-2994662	0	0001456280		Coliseum Reinsurance Company	US	IA	AXA America Corporate Solutions, Inc.	Ownership	100.000	AXA	0
0		0	13-4064930	0	0001109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	Coliseum Reinsurance Company	Ownership	3.090	AXA	0
0968		16187	04-2482364	0	0		Mosaic Insurance Company	US	IA	Coliseum Reinsurance Company	Ownership	100.000	AXA	0
0968		68365	04-2729166	0	0		AXA Corporate Solutions Life Reinsurance Company	US	IA	Coliseum Reinsurance Company	Ownership	100.000	AXA	0
0		00000	13-4177328	0	0		AXA Delaware LLC	US	NIA	Coliseum Reinsurance Company	Ownership	100.000	AXA	0
0968		33022	13-3594502	0	0		AXA Insurance Company	US	IA	AXA Delaware LLC	Ownership	100.000	AXA	0
0		0	13-3623351	0	0000888002		AXA Financial, Inc.	US	UIP	AXA America Holdings, Inc.	Ownership	100.000	AXA	0
0		0	27-0294443	0	0		787 Holdings, LLC	US	NIA	AXA Financial, Inc.	Ownership	100.000	AXA	0

SCHEDULE Y

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0		0	52-2197822	0	0001257148		AXA Equitable Financial Services, LLC	US	UDP	AXA Financial, Inc.	Ownership	100.000	AXA	0
0		0	13-4078005	0	0		AXA Distribution Holding Corporation	US	NIA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	0
0		0	13-4071393	0	0000033179		AXA Advisors, LLC	US	NIA	AXA Distribution Holding Corporation	Ownership	100.000	AXA	0
0		0	06-1555494	0	0001292309		AXA Network, LLC	US	NIA	AXA Distribution Holding Corporation	Ownership	100.000	AXA	0
0		0	27-1540220	0	0		PlanConnect, LLC	US	NIA	AXA Distribution Holding Corporation	Ownership	100.000	AXA	0
0968		14355	14-1903564	0	0001450152		AXA Re Arizona Company	US	IA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	0
0		0	13-4064930	0	0001109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	AXA Financial (Bermuda) Ltd	Ownership	5.780	AXA	0
0968		62944	13-5570651	0	0000727920		AXA Equitable Life Insurance Company	US		AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	0
0		0	27-5373651	0	0		AXA Equitable Funds Management Group, LLC	US	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	0
0		0	13-3385076	0	0		Equitable Deal Flow Fund, LP	US	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	0
0		0	23-2671508	0	0		EVSA, Inc.	US	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	0
0		0	22-2766036	0	0001257149		Equitable Holdings, LLC	US	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	0
0		0	13-2677213	0	0000003798		ACMC, LLC	US	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	0
0968		10589	06-1166226	0	0		Equitable Casualty Insurance Company	US	DS	Equitable Holdings, LLC	Ownership	100.000	AXA	0
0		0	13-3266813	0	0000842885		ECMC, LLC	US	DS	Equitable Holdings, LLC	Ownership	100.000	AXA	0
0		0	52-2233674	0	0000858875		AXA Distributors, LLC	US	DS	Equitable Holdings, LLC	Ownership	100.000	AXA	0
0		0	13-3813232	0	0		JMR Reality services, Inc.	US	DS	Equitable Holdings, LLC	Ownership	100.000	AXA	0
0968		62880	13-3198083	0	0001342913		AXA Equitable Life and Annuity Company	US	IA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	0
0968		66370	13-1632487	0	0001209935		MONY Life Insurance Company	US	IA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	0
0		0	13-3790446	0	0		MONY International Holdings, LLC	US	NIA	MONY Life Insurance Company	Ownership	100.000	AXA	0
0		0	98-0152046	0	0		MONY Life Insurance Company of the Americas, Ltd.	US	IA	MONY International Holdings, LLC	Ownership	100.000	AXA	0

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	54,543,611	54,543,611	0	0
2505. Corporate-owned life insurance	793,185,798	0	793,185,798	744,724,407
2597. Summary of remaining write-ins for Line 25	847,729,409	54,543,611	793,185,798	744,724,407

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	91,654,059	165,487,920
2597. Summary of remaining write-ins for Line 25	91,654,059	165,487,920

Additional Write-ins for Liabilities:

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

Additional Write-ins for Summary of Operations:

	1 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	39,702	5,154	61,054
2706. Commissions on aviation reinsurance	(118)	0	0
2797. Summary of remaining write-ins for Line 27	4,795,838	16,138	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	0	0	(55,097,015)
5397. Summary of remaining write-ins for Line 53	0	0	(55,097,015)

Additional Write-Ins for Schedule T:

	1	Direct Business Only					
		Life Contracts		4	5	6	7
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	82,763	(0)	29,796	1,166	113,724	0
5805. Other Foreign	XXX	33,062,707	357,457	346,256	3,164	33,769,584	0
5897. Summary of remaining write-ins for line 58	XXX	33,145,470	357,457	376,052	4,329	33,883,307	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	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	1
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	1	1
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	1	1

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 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	1,223,688,454	1,163,497,572
	2.2 Additional investment made after acquisition	2,064,941	3,561,192
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	142,403	142,970
5.	Unrealized valuation increase (decrease)	(5,280,940)	(13,497,468)
6.	Total gain (loss) on disposals	(6,701,083)	0
7.	Deduct amounts received on disposals	548,805,956	448,429,804
8.	Deduct amortization of premium and mortgage interest points and commitment fees	228,219	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,336,766,293	4,671,886,693
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	5,336,766,293	4,671,886,693
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	5,336,766,293	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	49,164,201	22,412,873
	2.2 Additional investment made after acquisition	203,737,869	338,478,734
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	6,055	7,550
5.	Unrealized valuation increase (decrease)	124,292,332	26,515,631
6.	Total gain (loss) on disposals	254,750	(1,389,127)
7.	Deduct amounts received on disposals	296,014,387	329,082,988
8.	Deduct amortization of premium and depreciation	126,081	158,237
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	11,105,794	24,793,116
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,683,846,034	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)	1,682,791,248	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	4,047,286,152	7,889,362,388
3.	Accrual of discount	41,772,031	43,069,999
4.	Unrealized valuation increase (decrease)	274,901,153	(787,663,491)
5.	Total gain (loss) on disposals	(4,827,599)	7,390,599
6.	Deduct consideration for bonds and stocks disposed of	3,346,648,490	5,821,344,729
7.	Deduct amortization of premium	38,037,140	57,245,661
8.	Total foreign exchange change in book/adjusted carrying value	3,015,191	(2,109,871)
9.	Deduct current year's other than temporary impairment recognized	64,854,255	31,199,172
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	31,528,404,947	30,615,797,904
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	31,528,404,947	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)	21,618,125,268	4,328,700,872	5,526,940,694	(280,957,231)	19,709,268,086	21,618,125,268	20,138,928,215	20,701,318,015
2. Class 2 (a)	9,615,905,621	277,546,416	216,587,678	248,114,703	9,598,649,026	9,615,905,621	9,924,979,062	9,680,623,071
3. Class 3 (a)	890,358,515	36,571,555	45,341,291	(1,879,243)	895,164,285	890,358,515	879,709,536	898,897,075
4. Class 4 (a)	345,123,903	10,898,365	3,943,287	(53,223,018)	344,620,102	345,123,903	298,855,964	349,467,892
5. Class 5 (a)	193,610,215	81,989	6,129,346	77,330,521	201,345,183	193,610,215	264,893,379	206,133,068
6. Class 6 (a)	151,375,589	0	1,153,219	6,107,470	180,603,454	151,375,589	156,329,841	139,084,657
7. Total Bonds	32,814,499,111	4,653,799,197	5,800,095,515	(4,506,798)	30,929,650,136	32,814,499,111	31,663,695,997	31,975,523,778
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
9. Class 2	252,809,087	35,650,600	38,269,939	2,021,193	201,845,759	252,809,087	252,210,941	160,874,566
10. Class 3	93,978,270	0	1,652,550	0	103,389,470	93,978,270	92,325,720	103,389,470
11. Class 4	10,708,350	0	8,208,350	0	10,708,350	10,708,350	2,500,000	10,479,033
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	357,495,707	35,650,600	48,130,839	2,021,193	315,943,579	357,495,707	347,036,661	274,743,069
15. Total Bonds and Preferred Stock	33,171,994,818	4,689,449,797	5,848,226,354	(2,485,605)	31,245,593,715	33,171,994,818	32,010,732,658	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	845,581,742	XXX	845,584,930	124,183	5,665

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	10,486,657,158	15,878,957,459
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	11,626,350,316	14,991,095,800
7. Deduct amortization of premium	3,188	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	845,581,742	1,985,278,088
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	845,581,742	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	510,730,670
3.	Unrealized valuation increase (decrease)	(575,090,804)
4.	Total gain (loss) on termination recognized	730,214,334
5.	Considerations received (paid) on terminations	851,680,465
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	1,309,877,588
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	1,309,877,588

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)				(80,124,624)
3.1	Change in variation margin on open contracts			56,758,585	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus	69,246,838			
3.24	Section 1, Column 16, prior year	12,488,253	56,758,585	56,758,585	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Variation margin on terminated contracts during the year		(858,939,652)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(858,939,652)	(858,939,652)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				0
5.2	Used to adjust basis of hedged items				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				16,822,282
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				16,822,282

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	1,309,877,590	
2.	Part B, Section 1, Column 14	16,822,282	
3.	Total (Line 1 plus Line 2)		1,326,699,872
4.	Part D, Column 5	2,091,965,828	
5.	Part D, Column 6	(765,265,955)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
			Fair Value Check
7.	Part A, Section 1, Column 16	1,334,997,895	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		1,334,997,895
10.	Part D, Column 8	2,119,078,176	
11.	Part D, Column 9	(784,080,281)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
			Potential Exposure Check
13.	Part A, Section 1, Column 21	1,053,372,285	
14.	Part B, Section 1, Column 19	437,362,024	
15.	Part D, Column 11	1,490,739,879	
16.	Total (Line 13 plus Line 14 minus Line 15)		(5,570)

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	1,000,000,000	1,844,953,141
3. Accrual of discount	0	97,368
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	800,000,000	1,904,175,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	200,000,000	0
11. Deduct total nonadmitted amounts	0	0
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

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3				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								
10649200	LEE	AR		09/01/2012	6.300	185,199	0	355,000
12696000	PHILLIPS	AR		09/01/2012	4.250	252,418	0	900,000
12697000	PHILLIPS	AR		09/01/2012	4.250	346,084	0	840,000
12762000	POINSETT	AR		09/01/2012	5.680	682,550	0	1,750,000
60712190	POINSETT	AR		07/02/2012	4.600	250,000	0	495,000
40511000	PRAIRIE	AR		09/01/2012	4.500	271,871	0	530,000
60712150	COCHISE	AZ		08/09/2012	4.250	750,000	0	3,250,000
11620300	YUMA	AZ		09/01/2012	6.200	1,802,196	0	6,354,600
40404000	YUMA	AZ		09/01/2012	6.000	466,599	0	2,027,129
40451000	YUMA	AZ		09/01/2012	3.350	198,921	0	3,228,691
50056000	YUMA	AZ		09/01/2012	5.750	57,422	0	1,636,000
12773000	FRESNO	CA		09/01/2012	6.000	174,804	0	1,150,000
40435000	FRESNO	CA		09/01/2012	3.600	155,164	0	2,187,000
60712212	FRESNO	CA		09/21/2012	3.900	7,000,000	0	17,342,342
60712213	FRESNO	CA		09/21/2012	3.900	3,050,000	0	7,556,306
60712214	FRESNO	CA		09/21/2012	4.600	3,200,000	0	7,927,928
60712215	FRESNO	CA		09/21/2012	4.750	1,180,000	0	2,923,423
12654000	GLENN	CA		09/01/2012	5.250	89,439	0	510,000
40422000	IMPERIAL	CA		09/01/2012	6.050	405,452	0	930,000
40493000	KERN	CA		09/01/2012	6.250	444,241	0	1,275,433
11635300	MENDOCINO	CA		09/01/2012	6.450	1,253,624	0	2,750,000
60712209	MODOC	CA		09/20/2012	3.850	3,000,000	0	6,977,090
12678000	MONTEREY	CA		09/01/2012	4.300	940,905	0	4,000,000
40447000	MONTEREY	CA		09/01/2012	6.100	461,360	0	3,780,000
60712208	MONTEREY	CA		09/07/2012	4.250	4,225,000	0	7,300,000
12787000	NAPA	CA		09/01/2012	6.700	832,487	0	2,856,600
60712199	NAPA	CA		08/06/2012	4.600	1,500,000	0	10,500,000
60712223	NAPA	CA		09/04/2012	5.000	18,722,169	0	35,887,500
11613200	SAN BENITO	CA		09/01/2012	6.050	4,382,432	0	12,000,000
11612300	SAN JOAQUIN	CA		09/01/2012	6.200	964,835	0	1,800,000
11617900	SAN JOAQUIN	CA		09/01/2012	7.100	732,350	0	1,850,000
12639000	SAN JOAQUIN	CA		09/01/2012	5.750	126,381	0	945,000
19951600	SAN JOAQUIN	CA		09/26/2012	7.500	0	24,942	2,545,470
40402000	SAN JOAQUIN	CA		09/01/2012	7.400	398,888	0	1,405,000
40434000	SAN JOAQUIN	CA		09/01/2012	6.500	189,704	0	890,000
40452000	SAN JOAQUIN	CA		09/01/2012	7.000	749,811	0	2,775,000
60712219	SAN JOAQUIN	CA		09/04/2012	4.750	3,700,000	0	6,500,000
12730000	SOLANO	CA		09/01/2012	7.000	2,185,380	0	5,865,777

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			
12730002	SOLANO	CA		09/01/2012	6.000	518,210	0	1,434,223
12781000	SOLANO	CA		09/01/2012	5.950	657,716	0	1,970,000
40427000	SOLANO	CA		09/01/2012	3.600	284,346	0	2,794,985
40427002	SOLANO	CA		09/01/2012	5.600	89,571	0	890,015
60712184	SONOMA	CA		08/03/2012	4.700	2,100,000	0	3,646,292
60712225	SONOMA	CA		09/25/2012	4.150	6,000,000	0	11,500,000
10157400	STANISLAUS	CA		09/01/2012	5.800	983,375	0	1,731,000
11611600	SUTTER	CA		09/01/2012	5.750	340,274	0	1,110,000
12750000	TULARE	CA		09/01/2012	5.950	4,451,645	0	10,108,151
12776000	TULARE	CA		09/01/2012	6.000	60,688	0	735,000
12777000	TULARE	CA		09/01/2012	6.000	67,005	0	325,000
12761000	YOLO	CA		09/01/2012	5.800	753,735	0	1,600,000
10678400	MANATEE	FL		09/01/2012	7.200	558,297	0	2,647,000
10668600	BAKER	GA		09/01/2012	7.150	527,722	0	1,010,000
50133000	BLECKLEY	GA		09/01/2012	7.400	98,132	0	687,000
10657900	CALHOUN	GA		09/01/2012	6.900	337,531	0	1,577,000
12602000	CALHOUN	GA		09/01/2012	5.600	583,281	0	2,812,000
12415000	DECATUR	GA		09/01/2012	7.750	119,195	0	1,523,000
12720000	EARLY	GA		09/01/2012	5.850	304,381	0	1,182,400
12681000	MILLER	GA		09/01/2012	7.600	167,451	0	694,173
60712192	MILLER	GA		07/24/2012	4.100	1,250,000	0	2,100,000
10672500	RANDOLPH	GA		09/01/2012	4.500	3,087,567	0	5,400,000
40507000	SCHLEY	GA		09/01/2012	5.850	147,822	0	298,670
12735000	SUMTER	GA		09/01/2012	6.250	130,884	0	388,925
40508000	SUMTER	GA		09/01/2012	5.850	594,139	0	1,427,000
12709000	TERRELL	GA		09/01/2012	7.250	298,552	0	735,453
60712169	PALO ALTO	IA		07/19/2012	5.100	1,000,000	0	3,900,000
84009200	CASSIA	ID		09/01/2012	6.250	91,073	0	669,999
84009202	CASSIA	ID		09/01/2012	6.250	13,091	0	97,454
84009203	CASSIA	ID		09/01/2012	7.540	55,040	0	399,715
10089100	GOODING	ID		09/01/2012	6.400	1,633,782	0	5,365,000
12769000	JEROME	ID		09/01/2012	6.000	679,937	0	1,910,000
40504000	JEROME	ID		09/01/2012	5.600	181,092	0	474,930
12804000	TWIN FALLS	ID		09/01/2012	5.850	658,342	0	1,504,000
41257700	WASHINGTON	ID		09/01/2012	5.730	106,010	0	387,500
12768000	BOONE	IL		09/01/2012	5.450	755,159	0	1,562,750
12795000	CHAMPAIGN	IL		09/01/2012	6.250	100,740	0	296,000
60712235	CHRISTIAN	IL		09/12/2012	4.100	500,000	0	1,368,000
10658400	CLINTON	IL		09/01/2012	6.100	618,228	0	1,404,980

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			
11015600	CLINTON	IL		09/01/2012	5.700	335,810	0	817,020
11008800	FULTON	IL		09/01/2012	6.550	4,449,316	0	15,397,000
40472000	KANKAKEE	IL		09/01/2012	6.450	190,340	0	600,000
12016000	LASALLE	IL		09/01/2012	5.650	25,462	0	710,200
40469000	LASALLE	IL		09/01/2012	6.350	157,778	0	356,000
12754000	LEE	IL		09/01/2012	5.450	997,947	0	2,306,294
12755000	LEE	IL		09/01/2012	5.450	460,591	0	1,120,000
40502000	LEE	IL		09/01/2012	6.350	256,647	0	496,000
12808000	LIVINGSTON	IL		09/01/2012	5.800	124,566	0	310,250
40416000	LIVINGSTON	IL		09/01/2012	7.450	154,122	0	570,685
11005300	LOGAN	IL		09/01/2012	6.150	2,434,164	0	5,467,000
40512000	LOGAN	IL		09/01/2012	6.750	592,607	0	1,277,048
10047400	MACOUPIN	IL		09/01/2012	5.550	569,204	0	7,395,236
11017800	MACOUPIN	IL		09/01/2012	6.450	3,208,713	0	7,395,236
40498000	MCDONOUGH	IL		09/01/2012	5.600	187,222	0	680,530
60712178	MCLEAN	IL		08/10/2012	4.350	805,000	0	2,360,000
10654800	MERCER	IL		09/01/2012	5.800	333,894	0	627,770
40500000	MERCER	IL		09/01/2012	5.350	819,441	0	1,787,000
40476000	PIKE	IL		09/01/2012	6.350	829,202	0	1,813,306
10661700	ROCK ISLAND	IL		09/01/2012	6.100	183,171	0	665,000
12705000	TAZEWELL	IL		09/01/2012	7.250	247,293	0	1,022,180
10667500	VERMILION	IL		09/01/2012	6.450	916,421	0	2,667,000
11017700	VERMILION	IL		09/01/2012	6.600	662,040	0	1,338,000
12794000	VERMILION	IL		09/01/2012	6.250	64,559	0	236,214
12756000	WHITESIDE	IL		09/01/2012	5.450	268,678	0	632,400
40486000	WILL	IL		09/01/2012	6.250	100,309	0	330,520
12701000	WOODFORD	IL		09/01/2012	6.750	179,982	0	842,223
12802000	BLACKFORD	IN		09/01/2012	6.500	177,616	0	320,381
12672000	DAVIESS	IN		09/01/2012	7.850	128,589	0	600,000
40408000	DAVIESS	IN		09/01/2012	4.750	347,149	0	860,000
40506000	DAVIESS	IN		09/01/2012	6.250	487,885	0	970,000
64016502	KNOX	IN		09/01/2012	5.950	75,700	0	1,119,000
64016602	KNOX	IN		09/01/2012	5.950	75,700	0	1,015,204
12752000	RANDOLPH	IN		09/01/2012	6.100	58,556	0	468,200
12810000	WELLS	IN		09/01/2012	5.350	159,484	0	353,000
12758000	WHITE	IN		09/01/2012	5.850	299,756	0	1,161,003
60712191	MITCHELL	KS		09/20/2012	4.000	1,000,000	0	3,762,000
60712217	STEVENS	KS		09/19/2012	4.500	1,200,000	0	5,568,000
12749000	CALDWELL	KY		09/01/2012	6.250	355,838	0	1,798,592

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			
12806000	FRANKLIN	LA		09/01/2012	5.350	519,246	0	1,129,875
12400000	MOREHOUSE	LA		09/01/2012	6.300	118,580	0	392,500
60712186	BLUE EARTH	MN		07/27/2012	4.800	400,000	0	1,125,000
60712210	BLUE EARTH	MN		09/06/2012	4.450	455,000	0	1,550,000
60712195	CHIPPEWA	MN		08/21/2012	5.100	720,000	0	1,600,000
60712202	CHIPPEWA	MN		08/07/2012	4.250	3,900,000	0	7,002,500
60712193	COTTONWOOD	MN		08/09/2012	5.150	1,470,000	0	3,888,000
60712194	COTTONWOOD	MN		08/09/2012	5.150	600,000	0	1,650,000
10658600	FARIBAULT	MN		09/01/2012	5.950	147,744	0	413,000
60712218	FARIBAULT	MN		08/15/2012	4.800	920,000	0	2,400,000
60712206	FREEBORN	MN		08/28/2012	4.400	282,000	0	1,415,750
60712207	MCLEOD	MN		09/18/2012	4.700	1,200,000	0	2,650,000
60712229	REDWOOD	MN		08/22/2012	4.100	400,000	0	1,280,000
60712232	WATONWAN	MN		09/20/2012	4.700	2,250,000	0	6,900,000
40141000	BATES	MO		09/01/2012	6.250	246,323	0	952,120
12559000	CALLAWAY	MO		09/01/2012	5.600	239,314	0	654,900
40327000	CALLAWAY	MO		09/01/2012	5.550	136,500	0	464,230
40327002	CALLAWAY	MO		09/01/2012	6.500	328,000	0	1,134,170
12064002	CARROLL	MO		09/01/2012	7.750	44,424	0	1,213,100
40481000	DUNKLIN	MO		09/01/2012	6.250	222,836	0	766,796
10660000	HOWARD	MO		09/01/2012	6.100	734,306	0	1,350,562
40482000	KNOX	MO		09/01/2012	6.350	153,000	0	509,600
10660900	MONROE	MO		09/01/2012	5.900	350,438	0	890,700
12513000	MONROE	MO		09/01/2012	5.950	130,380	0	975,500
12514000	MONROE	MO		09/01/2012	5.950	32,042	0	213,745
40406000	MONROE	MO		09/01/2012	4.750	334,413	0	826,399
84009902	MONROE	MO		09/01/2012	5.600	327,969	0	1,317,383
10072100	MONTGOMERY	MO		09/01/2012	6.790	400,763	0	1,009,000
11012200	MONTGOMERY	MO		09/01/2012	6.600	679,639	0	2,210,000
12744000	PEMISCOT	MO		09/01/2012	3.350	233,798	0	945,700
11003000	RALLS	MO		09/01/2012	4.550	580,340	0	930,000
11007200	RAY	MO		09/01/2012	6.550	1,082,008	0	2,772,500
12560000	SCOTLAND	MO		09/01/2012	7.000	339,721	0	1,018,000
10247700	SHELBY	MO		09/01/2012	6.000	532,437	0	1,386,000
12694000	SHELBY	MO		09/01/2012	4.000	160,562	0	837,600
12526000	STODDARD	MO		09/01/2012	4.500	599,782	0	1,353,200
40342000	STODDARD	MO		09/01/2012	4.500	191,544	0	466,300
60712227	SUNFLOWER	MS		08/14/2012	4.400	525,000	0	810,000
40460000	BLAINE	MT		09/01/2012	6.800	820,868	0	3,016,000

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

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	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			
11611900	FERGUS	MT		09/01/2012	6.100	604,564	0	1,095,000
60712222	FERGUS	MT		08/07/2012	4.950	1,120,000	0	2,275,000
10035900	JUDITH BASIN	MT		09/01/2012	6.600	1,359,012	0	2,424,385
10159200	POWDER RIVER	MT		09/01/2012	6.200	2,899,111	0	11,916,050
60712203	TOOLE	MT		07/23/2012	4.050	900,000	0	3,100,000
60712147	CHAVES	NM		07/09/2012	4.250	2,100,000	0	3,748,000
40410000	CURRY	NM		09/01/2012	7.950	1,291,853	0	5,650,000
60712220	DONA ANA	NM		08/23/2012	3.900	550,000	0	942,000
60712221	DONA ANA	NM		08/23/2012	4.600	1,000,000	0	2,421,000
60712201	HARDING	NM		07/01/2012	3.250	1,196,000	0	8,711,500
60712216	LINCOLN	NM		09/26/2012	3.850	2,500,000	0	6,545,000
60712151	LUNA	NM		08/02/2012	5.000	1,800,000	0	3,474,500
40503000	UNION	NM		09/01/2012	7.000	1,758,289	0	3,065,079
60712211	UNION	NM		08/29/2012	4.150	2,500,000	0	4,270,833
60712197	MADISON	OH		08/06/2012	4.350	1,450,000	0	2,902,500
60712198	MADISON	OH		08/06/2012	4.350	1,070,000	0	1,868,000
12710000	MIAMI	OH		09/01/2012	7.450	101,093	0	1,404,000
12683000	PICKAWAY	OH		09/01/2012	7.500	246,715	0	926,280
12791000	PICKAWAY	OH		09/01/2012	6.600	1,311,546	0	2,383,749
11622500	BENTON	OR		09/01/2012	6.300	140,065	0	980,000
10059700	LINN	OR		09/01/2012	5.950	1,536,459	0	2,735,000
40442000	LINN	OR		09/01/2012	3.350	187,084	0	453,994
11616600	MARION	OR		09/01/2012	4.400	344,089	0	1,000,000
41258300	MARION	OR		09/01/2012	7.650	37,897	0	265,000
91248000	MARION	OR		09/01/2012	7.650	12,491	0	174,000
45012500	MORROW	OR		09/01/2012	4.250	593,979	0	6,410,683
10014600	UMATILLA	OR		09/01/2012	6.100	1,304,138	0	3,010,000
11614400	UMATILLA	OR		09/05/2012	6.250	0	15,192	5,475,050
60711193	UMATILLA	OR		07/31/2012	4.200	4,500,000	0	9,805,000
60712143	UMATILLA	OR		08/16/2012	5.100	3,700,000	0	5,720,000
10006500	UNION	OR		09/01/2012	6.900	1,076,464	0	2,671,750
12766000	WASCO	OR		09/01/2012	5.800	670,990	0	3,977,791
11626300	WASHINGTON	OR		09/01/2012	6.800	526,835	0	1,480,000
40496000	WHEELER	OR		09/01/2012	6.000	165,050	0	1,036,000
60712228	LYMAN	SD		08/20/2012	4.300	1,747,000	0	3,405,050
10654900	MEADE	SD		09/01/2012	6.150	781,976	0	1,802,500
10067300	WEAKLEY	TN		09/01/2012	6.350	1,745,535	0	2,575,000
60712200	COOKE	TX		09/26/2012	4.300	7,000,000	0	14,010,000
10658900	DALLAM	TX		09/01/2012	6.500	1,262,414	0	3,720,000

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			
12426000	DALLAM	TX		09/01/2012	7.250	585,067	0	8,420,254
12426002	DALLAM	TX		09/01/2012	6.980	89,873	0	9,001,380
12805000	DAWSON	TX		09/01/2012	5.600	148,517	0	362,000
40432000	DAWSON	TX		09/01/2012	6.450	156,677	0	630,000
10673100	DEAF SMITH	TX		09/01/2012	6.450	535,269	0	2,613,750
61187802	DEAF SMITH	TX		09/01/2012	6.450	359,699	0	3,265,000
61182200	EL PASO	TX		09/01/2012	7.300	34,603	0	1,106,560
40475000	ROBERTSON	TX		09/01/2012	6.250	415,663	0	1,140,000
12698000	SHERMAN	TX		09/01/2012	7.520	96,769	0	836,000
81169602	TOM GREEN	TX		09/01/2012	6.500	107,210	0	1,556,000
11620500	RICH	UT		09/01/2012	4.000	1,258,609	0	2,260,000
11614000	ADAMS	WA		09/01/2012	6.150	253,648	0	1,220,000
12655000	ADAMS	WA		09/01/2012	8.700	392,751	0	1,061,509
12655002	ADAMS	WA		09/01/2012	6.250	206,695	0	873,552
40471000	ADAMS	WA		09/01/2012	6.750	457,383	0	1,575,000
60712204	ADAMS	WA		08/09/2012	4.250	510,000	0	780,000
60712243	ADAMS	WA		09/25/2012	4.550	1,825,000	0	3,572,500
60712173	BENTON	WA		08/13/2012	4.850	11,500,000	0	22,823,179
11622000	FRANKLIN	WA		09/01/2012	6.550	288,571	0	906,900
11623900	FRANKLIN	WA		09/01/2012	6.750	524,702	0	1,675,952
11626600	FRANKLIN	WA		09/01/2012	6.450	1,235,780	0	3,570,000
12634000	FRANKLIN	WA		09/01/2012	6.300	307,531	0	1,779,800
12662000	FRANKLIN	WA		09/01/2012	6.500	110,508	0	1,220,690
12675000	FRANKLIN	WA		09/01/2012	7.500	896,795	0	2,784,048
12763000	FRANKLIN	WA		09/01/2012	6.250	131,592	0	2,186,800
45012400	FRANKLIN	WA		09/01/2012	7.120	91,724	0	698,283
60712188	FRANKLIN	WA		07/30/2012	5.150	1,870,000	0	3,250,000
84005902	FRANKLIN	WA		09/01/2012	7.800	18,476	0	875,200
10076200	GRANT	WA		09/01/2012	5.600	2,036,639	0	3,267,200
11616500	GRANT	WA		09/01/2012	6.700	936,946	0	2,042,955
11620700	GRANT	WA		09/01/2012	6.400	1,913,626	0	3,636,927
12325000	GRANT	WA		09/01/2012	8.630	57,009	0	956,200
12753000	GRANT	WA		09/01/2012	6.800	348,352	0	1,140,000
19938900	GRANT	WA		07/25/2012	7.600	0	582	3,615,000
60712153	GRANT	WA		07/05/2012	4.250	850,000	0	1,300,000
60712196	GRANT	WA		08/23/2012	4.500	585,000	0	900,000
60712231	GRANT	WA		08/31/2012	4.350	600,000	0	1,000,000
64015302	GRANT	WA		09/01/2012	7.750	16,594	0	524,000
64015402	GRANT	WA		09/01/2012	7.750	16,594	0	466,000

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			
64015502	GRANT	WA		09/01/2012	7.750	16,594	0	358,000
64018800	LEWIS	WA		09/01/2012	7.300	62,202	0	658,663
64018802	LEWIS	WA		09/01/2012	7.000	74,945	0	793,627
60712236	OKANOGAN	WA		08/29/2012	4.700	1,325,000	0	3,477,750
60712189	YAKIMA	WA		07/31/2012	4.750	4,875,000	0	7,500,000
61217300	YAKIMA	WA		09/01/2012	8.500	115,417	0	1,731,758
61217302	YAKIMA	WA		09/01/2012	7.500	45,160	0	1,731,758
10658000	LAFAYETTE	WI		09/01/2012	6.150	1,908,182	0	3,158,030
11019400	LAFAYETTE	WI		09/01/2012	6.000	1,448,090	0	4,242,000
12746000	LAFAYETTE	WI		09/01/2012	6.150	403,516	0	718,286
12775000	LAFAYETTE	WI		09/01/2012	5.450	831,955	0	1,849,792
60712238	LAFAYETTE	WI		09/17/2012	4.250	1,995,000	0	6,623,600
12760000	WAUSHARA	WI		09/01/2012	5.950	309,528	0	1,677,806
60712180	ALBANY	WY		07/02/2012	3.500	4,000,000	0	8,600,000
60712181	ALBANY	WY		07/02/2012	4.250	8,000,000	0	12,000,000
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	253,232,538	40,716	687,942,929
Commercial Mortgages - All Other								
160000952	CHICAGO	IL		08/01/2012	4.180	27,846,000	0	37,200,000
160000930	BOSTON	MA		08/31/2012	5.500	77,500,000	0	119,500,000
160000953	NEW YORK	NY		08/29/2012	3.500	50,000,000	0	144,100,000
160000950	AUSTIN	TX		08/02/2012	5.910	1,000	0	1,500
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	155,347,000	0	300,801,500
0899999. Total - Mortgages in Good Standing				XXX	XXX	408,579,538	40,716	988,744,429
3399999. Total Mortgages				XXX	XXX	408,579,538	40,716	988,744,429

QE02.6

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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																	
19816500	CROSS	AR		12/10/1997	07/05/2012	13,561	0	0	0	0	0	0	13,561	13,561	0	0	0
19820800	CROSS	AR		06/16/1998	07/30/2012	127,500	0	0	0	0	0	0	120,000	120,000	0	0	0
19997300	AMADOR	CA		03/01/2004	07/10/2012	1,550,000	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
10108600	FRESNO	CA		12/20/2010	09/21/2012	1,684,275	0	0	0	0	0	0	1,651,456	1,651,456	0	0	0
10108700	FRESNO	CA		12/20/2010	09/21/2012	792,600	0	0	0	0	0	0	777,156	777,156	0	0	0

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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				
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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11625800	FRESNO	CA		08/30/2007	09/21/2012	1,800,000	0	0	0	0	0	0	1,687,500	1,687,500	0	0	0
11625900	FRESNO	CA		08/30/2007	09/21/2012	4,600,000	0	0	0	0	0	0	4,312,500	4,312,500	0	0	0
19930100	MADERA	CA		05/07/1997	07/09/2012	101,236	0	0	0	0	0	0	92,798	92,798	0	0	0
19993400	NAPA	CA		07/21/2003	08/06/2012	634,771	0	0	0	0	0	0	615,433	615,433	0	0	0
19981000	SAN JOAQUIN	CA		05/29/2002	07/05/2012	220,000	0	0	0	0	0	0	210,000	210,000	0	0	0
19984100	SAN JOAQUIN	CA		07/18/2002	07/03/2012	1,347,000	0	0	0	0	0	0	1,304,500	1,304,500	0	0	0
60711131	SAN JOAQUIN	CA		11/18/2011	09/04/2012	2,900,000	0	0	0	0	0	0	2,900,000	2,900,000	0	0	0
19982000	VENTURA	CA		05/21/2002	09/27/2012	1,483,007	0	0	0	0	0	0	1,403,475	1,403,475	0	0	0
160000621	WASHINGTON	DC		08/08/2001	09/04/2012	23,800,692	0	18,940	0	0	18,940	0	23,214,365	23,214,365	0	0	0
10129000	GRUNDY	IA		05/31/2002	07/02/2012	243,000	0	0	0	0	0	0	239,000	239,000	0	0	0
19888300	HAMILTON	IA		05/19/1999	07/02/2012	76,000	0	0	0	0	0	0	71,000	71,000	0	0	0
10132000	LYON	IA		08/15/2002	07/18/2012	244,000	0	0	0	0	0	0	240,000	240,000	0	0	0
19895900	LYON	IA		01/05/2000	07/05/2012	113,000	0	0	0	0	0	0	113,000	113,000	0	0	0
10665000	PALO ALTO	IA		03/10/2006	07/19/2012	773,500	0	0	0	0	0	0	773,500	773,500	0	0	0
19868800	CHRISTIAN	IL		05/20/1998	09/12/2012	65,250	0	0	0	0	0	0	64,000	64,000	0	0	0
10624100	MITCHELL	KS		10/07/2002	09/20/2012	728,508	0	0	0	0	0	0	685,112	685,112	0	0	0
10638600	BLUE EARTH	MN		08/13/2003	09/06/2012	267,750	0	0	0	0	0	0	263,500	263,500	0	0	0
11001600	BLUE EARTH	MN		05/19/2006	07/27/2012	165,165	0	0	0	0	0	0	160,365	160,365	0	0	0
10129100	CHIPPEWA	MN		08/02/2002	07/17/2012	282,900	0	0	0	0	0	0	270,400	270,400	0	0	0
11009100	CHIPPEWA	MN		07/03/2007	08/07/2012	137,900	0	0	0	0	0	0	137,900	137,900	0	0	0
19852300	CHIPPEWA	MN		11/24/1997	07/02/2012	81,000	0	0	0	0	0	0	79,000	79,000	0	0	0
22000300	CHIPPEWA	MN		12/12/2000	08/21/2012	502,800	0	0	0	0	0	0	484,500	484,500	0	0	0
10027400	COTTONWOOD	MN		03/10/2010	08/09/2012	1,058,750	0	0	0	0	0	0	1,045,000	1,045,000	0	0	0
10027500	COTTONWOOD	MN		03/10/2010	08/09/2012	385,000	0	0	0	0	0	0	380,000	380,000	0	0	0
11013000	FARIBAULT	MN		02/06/2008	08/15/2012	432,000	0	0	0	0	0	0	426,000	426,000	0	0	0
10129900	FREEBORN	MN		05/22/2002	08/28/2012	285,700	0	0	0	0	0	0	281,000	281,000	0	0	0
10194600	KANDIYOHI	MN		01/25/2011	07/02/2012	301,445	0	0	0	0	0	0	298,809	298,809	0	0	0
10634300	LINCOLN	MN		05/28/2003	09/04/2012	157,000	0	0	0	0	0	0	153,000	153,000	0	0	0
11005800	MCLEOD	MN		05/18/2007	09/18/2012	945,000	0	0	0	0	0	0	810,000	810,000	0	0	0
19852100	POLK	MN		11/20/1997	07/16/2012	38,000	0	0	0	0	0	0	4,000	4,000	0	0	0
10663100	REDWOOD	MN		12/08/2005	08/22/2012	200,500	0	0	0	0	0	0	194,500	194,500	0	0	0
10126400	RENVILLE	MN		02/28/2002	07/31/2012	310,250	0	0	0	0	0	0	305,000	305,000	0	0	0
10177300	WATONWAN	MN		04/06/2011	09/20/2012	1,462,500	0	0	0	0	0	0	1,443,750	1,443,750	0	0	0
19765100	VERNON	MO		12/29/1998	07/02/2012	176,900	0	0	0	0	0	0	176,900	176,900	0	0	0
19765600	VERNON	MO		12/29/1998	07/03/2012	183,000	0	0	0	0	0	0	183,000	183,000	0	0	0
19765900	VERNON	MO		12/29/1998	07/02/2012	158,600	0	0	0	0	0	0	158,600	158,600	0	0	0
11615900	FERGUS	MT		02/06/2006	08/07/2012	798,706	0	0	0	0	0	0	798,706	798,706	0	0	0

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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
19774200	CLAY	NE		07/20/1999	09/11/2012	47,000	0	0	0	0	0	0	35,000	35,000	0	0	0
10665900	DONA ANA	NM		04/17/2006	08/23/2012	745,500	0	0	0	0	0	0	731,000	731,000	0	0	0
10624500	HARDING	NM		10/16/2002	07/01/2012	1,196,000	0	0	0	0	0	0	1,196,000	1,196,000	0	0	0
10677500	LUNA	NM		05/15/2009	08/02/2012	1,170,000	0	0	0	0	0	0	1,144,000	1,144,000	0	0	0
10621300	BLAINE	OK		06/20/2002	07/02/2012	98,608	0	0	0	0	0	0	98,608	98,608	0	0	0
10674900	CUSTER	OK		07/10/2008	07/30/2012	353,920	0	0	0	0	0	0	345,280	345,280	0	0	0
10620900	WOODS	OK		04/03/2002	07/31/2012	205,181	0	0	0	0	0	0	192,539	192,539	0	0	0
11624900	UMATILLA	OR		07/16/2007	08/16/2012	2,577,046	0	0	0	0	0	0	2,486,969	2,486,969	0	0	0
19778600	HUGHES	SD		12/15/1999	07/01/2012	204,750	0	0	0	0	0	0	146,250	146,250	0	0	0
10659000	LYMAN	SD		07/27/2005	08/20/2012	1,368,000	0	0	0	0	0	0	1,347,000	1,347,000	0	0	0
10654900	MEADE	SD		09/01/2012	09/28/2012	0	0	(49,976)	0	0	(49,976)	0	732,000	732,000	0	0	0
10664000	MEADE	SD		02/02/2006	08/23/2012	726,750	0	0	0	0	0	0	715,750	715,750	0	0	0
19832400	TIPTON	TN		04/04/2002	08/09/2012	560,000	0	0	0	0	0	0	560,000	560,000	0	0	0
60711122	ADAMS	WA		11/21/2011	09/25/2012	1,350,000	0	0	0	0	0	0	1,287,777	1,287,777	0	0	0
19959500	GRANT	WA		07/01/1999	08/31/2012	110,615	0	0	0	0	0	0	91,829	91,829	0	0	0
10651200	LAFAYETTE	WI		01/14/2005	09/17/2012	1,864,550	0	0	0	0	0	0	1,834,651	1,834,651	0	0	0
60711192	WESTON	WY		02/17/2012	07/17/2012	0	0	0	0	0	0	0	1,765,000	1,765,000	0	0	0
0199999. Total - Mortgages Closed by Repayment						64,206,686	0	(31,036)	0	0	(31,036)	0	64,751,939	64,751,939	0	0	0
Mortgages With Partial Repayments																	
19824800	CRITTENDEN	AR		01/21/1999	09/30/2012	0	0	0	0	0	0	0	0	41,300	0	0	0
10676700	CROSS	AR		12/22/2008	09/30/2012	0	0	0	0	0	0	0	0	3,404	0	0	0
10633700	INDEPENDENCE	AR		04/21/2003	09/30/2012	0	0	0	0	0	0	0	0	7,545	0	0	0
10007800	JACKSON	AR		12/08/2009	09/30/2012	0	0	0	0	0	0	0	0	186,125	0	0	0
10668000	JACKSON	AR		02/28/2007	09/30/2012	0	0	0	0	0	0	0	0	17,325	0	0	0
19822500	JACKSON	AR		08/13/1998	09/30/2012	0	0	0	0	0	0	0	0	43,500	0	0	0
19823600	JACKSON	AR		11/25/1998	09/30/2012	0	0	0	0	0	0	0	0	14,250	0	0	0
19825300	JACKSON	AR		01/25/1999	09/30/2012	0	0	0	0	0	0	0	0	26,250	0	0	0
19825700	JACKSON	AR		03/09/1999	09/30/2012	0	0	0	0	0	0	0	0	4,800	0	0	0
19827500	JACKSON	AR		12/27/1999	09/30/2012	0	0	0	0	0	0	0	0	35,000	0	0	0
19832300	JACKSON	AR		04/09/2002	09/30/2012	0	0	0	0	0	0	0	0	17,325	0	0	0
10649200	LEE	AR		09/01/2012	09/30/2012	0	0	(366)	0	0	(366)	0	0	0	0	0	0
19818200	LEE	AR		02/12/1998	09/30/2012	0	0	0	0	0	0	0	0	4,500	0	0	0
19818700	MISSISSIPPI	AR		04/09/1998	09/30/2012	0	0	0	0	0	0	0	0	2,700	0	0	0
19818702	MISSISSIPPI	AR		08/19/2005	09/30/2012	0	0	0	0	0	0	0	0	2,600	0	0	0
10665800	MONROE	AR		06/13/2006	09/30/2012	0	0	0	0	0	0	0	0	15,625	0	0	0
12696000	PHILLIPS	AR		09/01/2012	09/30/2012	0	0	(139)	0	0	(139)	0	0	3,782	0	0	0
12697000	PHILLIPS	AR		09/01/2012	09/30/2012	0	0	(191)	0	0	(191)	0	0	4,846	0	0	0
19824400	POINSETT	AR		12/30/1998	09/30/2012	0	0	0	0	0	0	0	0	8,000	0	0	0

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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
40511000	PRAIRIE	AR		09/01/2012	09/30/2012	0	0	(208)	0	0	(208)	0	0	0	0	0	0
19828000	WOODRUFF	AR		03/31/2000	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
19762900	GILA	AZ		11/12/1998	09/30/2012	0	0	0	0	0	0	0	0	6,000	0	0	0
11620300	YUMA	AZ		09/01/2012	09/30/2012	0	0	(3,373)	0	0	(3,373)	0	0	0	0	0	0
19945900	YUMA	AZ		09/15/1998	09/30/2012	0	0	0	0	0	0	0	0	18,120	0	0	0
40404000	YUMA	AZ		09/01/2012	09/30/2012	0	0	(927)	0	0	(927)	0	0	0	0	0	0
40451000	YUMA	AZ		09/01/2012	09/30/2012	0	0	(18)	0	0	(18)	0	0	0	0	0	0
50056000	YUMA	AZ		09/01/2012	09/30/2012	0	0	(105)	0	0	(105)	0	0	0	0	0	0
19986900	ALAMEDA	CA		12/04/2002	09/30/2012	0	0	0	0	0	0	0	0	12,500	0	0	0
11632400	BUTTE	CA		12/15/2008	09/30/2012	0	0	0	0	0	0	0	0	7,479	0	0	0
19950500	BUTTE	CA		12/22/1998	09/30/2012	0	0	0	0	0	0	0	0	25,000	0	0	0
19954900	BUTTE	CA		03/24/1999	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
11611200	COLUSA	CA		02/15/2005	09/30/2012	0	0	0	0	0	0	0	0	95,778	0	0	0
11628100	COLUSA	CA		01/17/2008	09/30/2012	0	0	0	0	0	0	0	0	35,378	0	0	0
19936400	COLUSA	CA		05/14/1998	09/30/2012	0	0	0	0	0	0	0	0	8,187	0	0	0
10108600	FRESNO	CA		12/20/2010	09/30/2012	0	0	0	0	0	0	0	0	16,642	0	0	0
10108700	FRESNO	CA		12/20/2010	09/30/2012	0	0	0	0	0	0	0	0	7,832	0	0	0
11620600	FRESNO	CA		02/20/2007	09/30/2012	0	0	0	0	0	0	0	0	7,916	0	0	0
11623300	FRESNO	CA		05/29/2007	09/30/2012	0	0	0	0	0	0	0	0	54,000	0	0	0
11625800	FRESNO	CA		08/30/2007	09/30/2012	0	0	0	0	0	0	0	0	56,250	0	0	0
11625900	FRESNO	CA		08/30/2007	09/30/2012	0	0	0	0	0	0	0	0	143,750	0	0	0
12773000	FRESNO	CA		09/01/2012	09/30/2012	0	0	(347)	0	0	(347)	0	0	0	0	0	0
19946000	FRESNO	CA		09/03/1998	09/30/2012	0	0	0	0	0	0	0	0	20,625	0	0	0
19949600	FRESNO	CA		11/19/1998	09/30/2012	0	0	0	0	0	0	0	0	57,500	0	0	0
19994800	FRESNO	CA		10/29/2003	09/30/2012	0	0	0	0	0	0	0	0	19,257	0	0	0
40435000	FRESNO	CA		09/01/2012	09/30/2012	0	0	(26)	0	0	(26)	0	0	0	0	0	0
12654000	GLENN	CA		09/01/2012	09/30/2012	0	0	(134)	0	0	(134)	0	0	0	0	0	0
19995100	GLENN	CA		09/15/2003	09/30/2012	0	0	0	0	0	0	0	0	15,000	0	0	0
11628900	IMPERIAL	CA		02/04/2008	09/30/2012	0	0	0	0	0	0	0	0	67,691	0	0	0
19948200	IMPERIAL	CA		12/09/1998	09/30/2012	0	0	0	0	0	0	0	0	63,159	0	0	0
40422000	IMPERIAL	CA		09/01/2012	09/30/2012	0	0	(764)	0	0	(764)	0	0	0	0	0	0
10053400	KERN	CA		06/08/2010	09/30/2012	0	0	0	0	0	0	0	0	95,534	0	0	0
11624000	KERN	CA		06/14/2007	09/30/2012	0	0	0	0	0	0	0	0	54,000	0	0	0
19949300	KERN	CA		11/12/1998	09/30/2012	0	0	0	0	0	0	0	0	12,000	0	0	0
40493000	KERN	CA		09/01/2012	09/30/2012	0	0	(913)	0	0	(913)	0	0	0	0	0	0
11630200	KINGS	CA		07/28/2008	09/30/2012	0	0	0	0	0	0	0	0	75,304	0	0	0
160000904	LA JOLLA	CA		01/26/2010	09/30/2012	0	0	0	0	0	0	0	0	136,932	0	0	0

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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
19961600	LAKE	CA		08/19/1999	09/30/2012	0	0	0	0	0	0	0	0	44,678	0	0	0
160000701	LAKE ELSINORE	CA		09/06/2006	09/30/2012	0	0	0	0	0	0	0	0	93,023	0	0	0
160000726	LOS ANGELES	CA		08/30/2007	09/30/2012	0	0	0	0	0	0	0	0	91,111	0	0	0
11635300	MENDOCINO	CA		09/01/2012	09/30/2012	0	0	(2,746)	0	0	(2,746)	0	0	0	0	0	0
19934000	MENDOCINO	CA		09/29/1997	09/30/2012	0	0	0	0	0	0	0	0	21,357	0	0	0
19980400	MENDOCINO	CA		03/21/2002	09/30/2012	0	0	0	0	0	0	0	0	17,274	0	0	0
11626900	MODOC	CA		12/27/2007	09/30/2012	0	0	0	0	0	0	0	0	83,500	0	0	0
11634400	MODOC	CA		07/01/2009	09/30/2012	0	0	0	0	0	0	0	0	12,915	0	0	0
10166500	MONTEREY	CA		03/31/2011	09/30/2012	0	0	0	0	0	0	0	0	19,986	0	0	0
11634700	MONTEREY	CA		06/30/2009	09/30/2012	0	0	0	0	0	0	0	0	128,345	0	0	0
12678000	MONTEREY	CA		09/01/2012	09/30/2012	0	0	(747)	0	0	(747)	0	0	0	0	0	0
19936600	MONTEREY	CA		02/23/1998	09/30/2012	0	0	0	0	0	0	0	0	70,664	0	0	0
60711166	MONTEREY	CA		03/05/2012	09/30/2012	0	0	0	0	0	0	0	0	34,271	0	0	0
60711167	MONTEREY	CA		01/13/2012	09/30/2012	0	0	0	0	0	0	0	0	5,257	0	0	0
160000680	MURRIETA	CA		02/27/2006	09/30/2012	0	0	0	0	0	0	0	0	100,735	0	0	0
10157300	NAPA	CA		03/07/2011	09/30/2012	0	0	0	0	0	0	0	0	65,058	0	0	0
11614100	NAPA	CA		11/07/2005	09/30/2012	0	0	0	0	0	0	0	0	32,416	0	0	0
11620100	NAPA	CA		04/04/2007	09/30/2012	0	0	0	0	0	0	0	0	20,235	0	0	0
11627600	NAPA	CA		01/16/2008	09/30/2012	0	0	0	0	0	0	0	0	27,017	0	0	0
11627700	NAPA	CA		01/16/2008	09/30/2012	0	0	0	0	0	0	0	0	22,861	0	0	0
11635600	NAPA	CA		10/15/2009	09/30/2012	0	0	0	0	0	0	0	0	67,319	0	0	0
12787000	NAPA	CA		09/01/2012	09/30/2012	0	0	(1,648)	0	0	(1,648)	0	0	0	0	0	0
19973100	NAPA	CA		02/07/2002	09/30/2012	0	0	0	0	0	0	0	0	25,084	0	0	0
19974100	NAPA	CA		06/14/2001	09/30/2012	0	0	0	0	0	0	0	0	107,117	0	0	0
19987100	NAPA	CA		12/30/2002	09/30/2012	0	0	0	0	0	0	0	0	46,185	0	0	0
19987200	NAPA	CA		12/30/2002	09/30/2012	0	0	0	0	0	0	0	0	92,370	0	0	0
19987400	NAPA	CA		12/30/2002	09/30/2012	0	0	0	0	0	0	0	0	45,957	0	0	0
19987800	NAPA	CA		12/26/2002	09/30/2012	0	0	0	0	0	0	0	0	36,152	0	0	0
19993400	NAPA	CA		07/21/2003	09/30/2012	0	0	0	0	0	0	0	0	3,263	0	0	0
19995800	NAPA	CA		10/16/2003	09/30/2012	0	0	0	0	0	0	0	0	27,454	0	0	0
60711117	NAPA	CA		12/20/2011	09/30/2012	0	0	0	0	0	0	0	0	122,950	0	0	0
160000738	RANCHO CUCAMONGA	CA		12/21/2007	09/30/2012	0	0	0	0	0	0	0	0	228,598	0	0	0
160000699	ROSEVILLE	CA		06/09/2006	09/30/2012	0	0	0	0	0	0	0	0	48,825	0	0	0
19942200	SACRAMENTO	CA		05/26/1998	09/30/2012	0	0	0	0	0	0	0	0	800	0	0	0
19950300	SACRAMENTO	CA		12/30/1998	09/30/2012	0	0	0	0	0	0	0	0	20,000	0	0	0
19992200	SACRAMENTO	CA		05/13/2003	09/30/2012	0	0	0	0	0	0	0	0	9,725	0	0	0
160000698	SACRAMENTO	CA		03/15/2006	09/30/2012	0	0	0	0	0	0	0	0	105,888	0	0	0
11613200	SAN BENITO	CA		09/01/2012	09/30/2012	0	0	(8,726)	0	0	(8,726)	0	0	0	0	0	0

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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				
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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11615500	SAN BENITO	CA		04/04/2006	09/30/2012	0	0	0	0	0	0	0	0	214,237	0	0	0
160000679	SAN FRANCISCO	CA		06/22/2005	09/30/2012	0	0	0	0	0	0	0	0	203,411	0	0	0
10017700	SAN JOAQUIN	CA		02/22/2010	09/30/2012	0	0	0	0	0	0	0	0	17,500	0	0	0
11612300	SAN JOAQUIN	CA		09/01/2012	09/30/2012	0	0	(1,915)	0	0	(1,915)	0	0	0	0	0	0
11617900	SAN JOAQUIN	CA		09/01/2012	09/30/2012	0	0	(1,839)	0	0	(1,839)	0	0	0	0	0	0
11631000	SAN JOAQUIN	CA		10/20/2008	09/30/2012	0	0	0	0	0	0	0	0	34,866	0	0	0
11634100	SAN JOAQUIN	CA		05/26/2009	09/30/2012	0	0	0	0	0	0	0	0	20,539	0	0	0
12639000	SAN JOAQUIN	CA		09/01/2012	09/30/2012	0	0	(235)	0	0	(235)	0	0	0	0	0	0
19943800	SAN JOAQUIN	CA		07/09/1998	09/30/2012	0	0	0	0	0	0	0	0	25,000	0	0	0
19950200	SAN JOAQUIN	CA		01/21/1999	09/30/2012	0	0	0	0	0	0	0	0	50,000	0	0	0
19951600	SAN JOAQUIN	CA		02/08/1999	09/30/2012	0	0	0	0	0	0	0	0	81,829	0	0	0
19954600	SAN JOAQUIN	CA		04/15/1999	09/30/2012	0	0	0	0	0	0	0	0	20,000	0	0	0
19955900	SAN JOAQUIN	CA		05/17/1999	09/30/2012	0	0	0	0	0	0	0	0	7,000	0	0	0
19958800	SAN JOAQUIN	CA		06/09/1999	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
19965200	SAN JOAQUIN	CA		02/10/2000	09/30/2012	0	0	0	0	0	0	0	0	25,000	0	0	0
19967700	SAN JOAQUIN	CA		09/21/2000	09/30/2012	0	0	0	0	0	0	0	0	30,000	0	0	0
19986200	SAN JOAQUIN	CA		12/30/2002	09/30/2012	0	0	0	0	0	0	0	0	13,937	0	0	0
40402000	SAN JOAQUIN	CA		09/01/2012	09/30/2012	0	0	(1,150)	0	0	(1,150)	0	0	0	0	0	0
40434000	SAN JOAQUIN	CA		09/01/2012	09/30/2012	0	0	(439)	0	0	(439)	0	0	0	0	0	0
40452000	SAN JOAQUIN	CA		09/01/2012	09/30/2012	0	0	(1,930)	0	0	(1,930)	0	0	0	0	0	0
60711178	SAN JOAQUIN	CA		12/15/2011	09/30/2012	0	0	0	0	0	0	0	0	66,435	0	0	0
60712177	SAN JOAQUIN	CA		06/05/2012	09/30/2012	0	0	0	0	0	0	0	0	11,935	0	0	0
11613100	SANTA BARBARA	CA		08/25/2005	09/30/2012	0	0	0	0	0	0	0	0	101,346	0	0	0
11623700	SANTA BARBARA	CA		07/25/2007	09/30/2012	0	0	0	0	0	0	0	0	69,614	0	0	0
11624700	SANTA BARBARA	CA		08/16/2007	09/30/2012	0	0	0	0	0	0	0	0	38,407	0	0	0
19970400	SANTA CLARA	CA		03/07/2001	09/30/2012	0	0	0	0	0	0	0	0	37,379	0	0	0
11610800	SANTA CRUZ	CA		02/02/2005	09/30/2012	0	0	0	0	0	0	0	0	46,473	0	0	0
11625000	SOLANO	CA		08/28/2007	09/30/2012	0	0	0	0	0	0	0	0	66,000	0	0	0
11633300	SOLANO	CA		03/06/2009	09/30/2012	0	0	0	0	0	0	0	0	24,026	0	0	0
12730000	SOLANO	CA		09/01/2012	09/30/2012	0	0	(5,329)	0	0	(5,329)	0	0	0	0	0	0
12730002	SOLANO	CA		09/01/2012	09/30/2012	0	0	(955)	0	0	(955)	0	0	0	0	0	0
12781000	SOLANO	CA		09/01/2012	09/30/2012	0	0	(1,054)	0	0	(1,054)	0	0	0	0	0	0
40427000	SOLANO	CA		09/01/2012	09/30/2012	0	0	(81)	0	0	(81)	0	0	0	0	0	0
11632000	SONOMA	CA		09/24/2008	09/30/2012	0	0	0	0	0	0	0	0	30,559	0	0	0
60711107	SONOMA	CA		12/19/2011	09/30/2012	0	0	0	0	0	0	0	0	206,960	0	0	0
60711159	SONOMA	CA		12/19/2011	09/30/2012	0	0	0	0	0	0	0	0	17,000	0	0	0
10157400	STANISLAUS	CA		09/01/2012	09/30/2012	0	0	(959)	0	0	(959)	0	0	0	0	0	0

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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
19967400	STANISLAUS	CA		05/25/2000	09/30/2012	0	0	0	0	0	0	0	0	52,500	0	0	0
10034100	SUTTER	CA		05/04/2010	09/30/2012	0	0	0	0	0	0	0	0	53,317	0	0	0
11611100	SUTTER	CA		03/10/2005	09/30/2012	0	0	0	0	0	0	0	0	14,000	0	0	0
11611600	SUTTER	CA		09/01/2012	09/30/2012	0	0	(614)	0	0	(614)	0	0	0	0	0	0
11615800	SUTTER	CA		01/26/2006	09/30/2012	0	0	0	0	0	0	0	0	24,000	0	0	0
11619200	SUTTER	CA		11/08/2006	09/30/2012	0	0	0	0	0	0	0	0	15,000	0	0	0
11619500	SUTTER	CA		12/04/2006	09/30/2012	0	0	0	0	0	0	0	0	6,280	0	0	0
11627300	SUTTER	CA		01/01/2008	09/30/2012	0	0	0	0	0	0	0	0	50,000	0	0	0
19920900	SUTTER	CA		06/24/1996	09/30/2012	0	0	0	0	0	0	0	0	90,019	0	0	0
19921400	SUTTER	CA		07/22/1996	09/30/2012	0	0	0	0	0	0	0	0	6,000	0	0	0
19993300	SUTTER	CA		08/12/2003	09/30/2012	0	0	0	0	0	0	0	0	8,000	0	0	0
19994900	SUTTER	CA		10/30/2003	09/30/2012	0	0	0	0	0	0	0	0	20,230	0	0	0
19997200	TEHAMA	CA		01/28/2004	09/30/2012	0	0	0	0	0	0	0	0	64,167	0	0	0
11610500	TULARE	CA		01/10/2005	09/30/2012	0	0	0	0	0	0	0	0	31,000	0	0	0
11633200	TULARE	CA		03/19/2009	09/30/2012	0	0	0	0	0	0	0	0	31,407	0	0	0
11633400	TULARE	CA		05/05/2009	09/30/2012	0	0	0	0	0	0	0	0	25,000	0	0	0
12750000	TULARE	CA		09/01/2012	09/30/2012	0	0	0	0	0	0	0	0	15,583	0	0	0
12776000	TULARE	CA		09/01/2012	09/30/2012	0	0	(123)	0	0	(123)	0	0	0	0	0	0
12777000	TULARE	CA		09/01/2012	09/30/2012	0	0	(137)	0	0	(137)	0	0	0	0	0	0
160000670	UPLAND	CA		12/22/2004	09/30/2012	0	0	0	0	0	0	0	0	119,770	0	0	0
11617000	VENTURA	CA		04/19/2006	09/30/2012	0	0	0	0	0	0	0	0	4,341	0	0	0
11617400	VENTURA	CA		05/25/2006	09/30/2012	0	0	0	0	0	0	0	0	26,134	0	0	0
19982000	VENTURA	CA		05/21/2002	09/30/2012	0	0	0	0	0	0	0	0	20,439	0	0	0
19998700	VENTURA	CA		08/12/2004	09/30/2012	0	0	0	0	0	0	0	0	88,805	0	0	0
19950100	YOLO	CA		01/07/1999	09/30/2012	0	0	0	0	0	0	0	0	23,958	0	0	0
19974000	YOLO	CA		05/10/2001	09/30/2012	0	0	0	0	0	0	0	0	26,000	0	0	0
19987300	YOLO	CA		12/30/2002	09/30/2012	0	0	0	0	0	0	0	0	36,766	0	0	0
11612800	YUBA	CA		06/28/2005	09/30/2012	0	0	0	0	0	0	0	0	24,000	0	0	0
11622300	YUBA	CA		04/12/2007	09/30/2012	0	0	0	0	0	0	0	0	7,904	0	0	0
10619900	ALAMOSA	CO		03/14/2002	09/30/2012	0	0	0	0	0	0	0	0	9,733	0	0	0
19760500	BACA	CO		09/08/1998	09/30/2012	0	0	0	0	0	0	0	0	20,000	0	0	0
160000719	DENVER	CO		03/01/2007	09/30/2012	0	0	0	0	0	0	0	0	75,045	0	0	0
19699800	KIT CARSON	CO		10/27/1993	09/30/2012	0	0	0	0	0	0	0	0	7,500	0	0	0
22102200	KIT CARSON	CO		06/14/2000	09/30/2012	0	0	0	0	0	0	0	0	7,300	0	0	0
160000711	LAKEWOOD	CO		10/31/2006	09/30/2012	0	0	0	0	0	0	0	0	222,740	0	0	0
19765700	MONTROSE	CO		01/04/1999	09/30/2012	0	0	0	0	0	0	0	0	113,500	0	0	0
10670100	PHILLIPS	CO		07/03/2007	09/30/2012	0	0	0	0	0	0	0	0	15,188	0	0	0
19777400	RIO BLANCO	CO		10/26/1999	09/30/2012	0	0	0	0	0	0	0	0	5,750	0	0	0

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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				
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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60711100	ROUTT	CO		08/03/2011	09/30/2012	0	0	0	0	0	0	0	0	35,946	0	0	0
10650600	SAGUACHE	CO		01/21/2005	09/30/2012	0	0	0	0	0	0	0	0	120,611	0	0	0
10619700	WASHINGTON	CO		01/31/2002	09/30/2012	0	0	0	0	0	0	0	0	4,250	0	0	0
10635800	WASHINGTON	CO		05/14/2003	09/30/2012	0	0	0	0	0	0	0	0	9,805	0	0	0
160000191	STAMFORD	CT		11/07/1979	09/30/2012	0	0	0	0	0	0	0	0	112,923	0	0	0
160000725	WINDSOR	CT		07/03/2007	09/30/2012	0	0	0	0	0	0	0	0	26,725	0	0	0
160000621	WASHINGTON	DC		08/08/2001	09/30/2012	0	0	0	0	0	0	0	0	155,976	0	0	0
160000689	DAVIE	FL		10/21/2005	09/30/2012	0	0	0	0	0	0	0	0	36,471	0	0	0
10678400	MANATEE	FL		09/01/2012	09/30/2012	0	0	(1,387)	0	0	(1,387)	0	0	0	0	0	0
19826400	PALM BEACH	FL		06/25/1999	09/30/2012	0	0	0	0	0	0	0	0	27,500	0	0	0
160000682	PLANTATION	FL		10/21/2005	09/30/2012	0	0	0	0	0	0	0	0	43,108	0	0	0
160000688	POMPANO BEACH	FL		10/21/2005	09/30/2012	0	0	0	0	0	0	0	0	64,134	0	0	0
10624600	ST. LUCIE	FL		12/05/2002	09/30/2012	0	0	0	0	0	0	0	0	420,981	0	0	0
10624700	ST. LUCIE	FL		12/05/2002	09/30/2012	0	0	0	0	0	0	0	0	15,592	0	0	0
160000910	WESTON	FL		12/15/2010	09/30/2012	0	0	0	0	0	0	0	0	182,025	0	0	0
160000911	WESTON	FL		12/15/2010	09/30/2012	0	0	0	0	0	0	0	0	7,691	0	0	0
10668600	BAKER	GA		09/01/2012	09/30/2012	0	0	(1,224)	0	0	(1,224)	0	0	0	0	0	0
50133000	BLECKLEY	GA		09/01/2012	09/30/2012	0	0	(302)	0	0	(302)	0	0	0	0	0	0
10657900	CALHOUN	GA		09/01/2012	09/30/2012	0	0	(5,373)	0	0	(5,373)	0	0	101,691	0	0	0
12602000	CALHOUN	GA		09/01/2012	09/30/2012	0	0	(1,021)	0	0	(1,021)	0	0	0	0	0	0
60711153	CALHOUN	GA		12/22/2011	09/30/2012	0	0	0	0	0	0	0	0	30,000	0	0	0
60711111	COLQUITT	GA		12/08/2011	09/30/2012	0	0	0	0	0	0	0	0	64,160	0	0	0
12720000	EARLY	GA		09/01/2012	09/30/2012	0	0	(515)	0	0	(515)	0	0	0	0	0	0
60711127	EFFINGHAM	GA		09/27/2011	09/30/2012	0	0	0	0	0	0	0	0	51,453	0	0	0
12681000	MILLER	GA		09/01/2012	09/30/2012	0	0	(526)	0	0	(526)	0	0	0	0	0	0
10672500	RANDOLPH	GA		09/01/2012	09/30/2012	0	0	(1,859)	0	0	(1,859)	0	0	0	0	0	0
40507000	SCHLEY	GA		09/01/2012	09/30/2012	0	0	(285)	0	0	(285)	0	0	0	0	0	0
12735000	SUMTER	GA		09/01/2012	09/30/2012	0	0	(274)	0	0	(274)	0	0	0	0	0	0
40508000	SUMTER	GA		09/01/2012	09/30/2012	0	0	(1,148)	0	0	(1,148)	0	0	0	0	0	0
19824600	WORTH	GA		01/12/1999	09/30/2012	0	0	0	0	0	0	0	0	5,250	0	0	0
60711170	BENTON	IA		01/13/2012	09/30/2012	0	0	0	0	0	0	0	0	13,300	0	0	0
19888900	BUENA VISTA	IA		04/29/1999	09/30/2012	0	0	0	0	0	0	0	0	101,250	0	0	0
10124300	CEDAR	IA		01/02/2002	09/30/2012	0	0	0	0	0	0	0	0	1,500	0	0	0
10633300	CEDAR	IA		07/09/2003	09/30/2012	0	0	0	0	0	0	0	0	10,625	0	0	0
11009700	DELAWARE	IA		11/01/2007	09/30/2012	0	0	0	0	0	0	0	0	7,095	0	0	0
10648200	HAMILTON	IA		07/12/2004	09/30/2012	0	0	0	0	0	0	0	0	4,000	0	0	0
10006400	HANCOCK	IA		12/11/2009	09/30/2012	0	0	0	0	0	0	0	0	11,600	0	0	0

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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
60712118	JACKSON	IA		05/23/2012	09/30/2012	0	0	0	0	0	0	0	0	27,000	0	0	0
10631300	JASPER	IA		03/04/2003	09/30/2012	0	0	0	0	0	0	0	0	7,500	0	0	0
10644400	JASPER	IA		01/14/2004	09/30/2012	0	0	0	0	0	0	0	0	5,500	0	0	0
10645500	KOSSUTH	IA		03/12/2004	09/30/2012	0	0	0	0	0	0	0	0	3,500	0	0	0
10125900	LYON	IA		03/19/2002	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
10658100	LYON	IA		07/27/2005	09/30/2012	0	0	0	0	0	0	0	0	5,250	0	0	0
11005600	LYON	IA		03/12/2007	09/30/2012	0	0	0	0	0	0	0	0	9,065	0	0	0
10626300	O'BRIEN	IA		12/26/2002	09/30/2012	0	0	0	0	0	0	0	0	3,750	0	0	0
10639000	O'BRIEN	IA		08/06/2003	09/30/2012	0	0	0	0	0	0	0	0	2,700	0	0	0
19874700	OSCEOLA	IA		08/26/1998	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
11008700	PLYMOUTH	IA		07/19/2007	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
00113200	POTTAWATTAMIE	IA		11/23/2009	09/30/2012	0	0	0	0	0	0	0	0	4,246	0	0	0
11018800	SAC	IA		08/13/2009	09/30/2012	0	0	0	0	0	0	0	0	30,837	0	0	0
11011800	SIOUX	IA		12/03/2007	09/30/2012	0	0	0	0	0	0	0	0	8,000	0	0	0
60711161	SIOUX	IA		02/28/2012	09/30/2012	0	0	0	0	0	0	0	0	42,000	0	0	0
10112600	WINNEBAGO	IA		01/26/2001	09/30/2012	0	0	0	0	0	0	0	0	1,500	0	0	0
60712131	WOODBURY	IA		06/13/2012	09/30/2012	0	0	0	0	0	0	0	0	119,419	0	0	0
19999800	BINGHAM	ID		12/30/2004	09/30/2012	0	0	0	0	0	0	0	0	13,694	0	0	0
11613500	BONNEVILLE	ID		12/01/2005	09/30/2012	0	0	0	0	0	0	0	0	25,000	0	0	0
10023600	CARIBOU	ID		04/05/2010	09/30/2012	0	0	0	0	0	0	0	0	101,471	0	0	0
84009200	CASSIA	ID		09/01/2012	09/30/2012	0	0	(203)	0	0	(203)	0	0	0	0	0	0
84009202	CASSIA	ID		09/01/2012	09/30/2012	0	0	(29)	0	0	(29)	0	0	0	0	0	0
84009203	CASSIA	ID		09/01/2012	09/30/2012	0	0	(175)	0	0	(175)	0	0	0	0	0	0
11634500	FRANKLIN	ID		07/15/2009	09/30/2012	0	0	0	0	0	0	0	0	50,936	0	0	0
19996400	FRANKLIN	ID		03/17/2004	09/30/2012	0	0	0	0	0	0	0	0	3,180	0	0	0
10089100	GOODING	ID		09/01/2012	09/30/2012	0	0	(2,916)	0	0	(2,916)	0	0	19,396	0	0	0
11631700	JEFFERSON	ID		10/30/2008	09/30/2012	0	0	0	0	0	0	0	0	90,497	0	0	0
19951800	JEFFERSON	ID		01/14/1999	09/30/2012	0	0	0	0	0	0	0	0	32,539	0	0	0
19994600	JEFFERSON	ID		04/09/2004	09/30/2012	0	0	0	0	0	0	0	0	9,575	0	0	0
11633700	JEROME	ID		06/29/2009	09/30/2012	0	0	0	0	0	0	0	0	8,345	0	0	0
12769000	JEROME	ID		09/01/2012	09/30/2012	0	0	(1,336)	0	0	(1,336)	0	0	0	0	0	0
19941400	JEROME	ID		06/09/1998	09/30/2012	0	0	0	0	0	0	0	0	19,258	0	0	0
40504000	JEROME	ID		09/01/2012	09/30/2012	0	0	(317)	0	0	(317)	0	0	0	0	0	0
19972300	LATAH	ID		02/14/2001	09/30/2012	0	0	0	0	0	0	0	0	6,834	0	0	0
10072000	MADISON	ID		06/29/2010	09/30/2012	0	0	0	0	0	0	0	0	34,851	0	0	0
10100200	MADISON	ID		10/29/2010	09/30/2012	0	0	0	0	0	0	0	0	51,752	0	0	0
160000721	MOSCOW	ID		06/27/2007	09/30/2012	0	0	0	0	0	0	0	0	90,138	0	0	0
11630600	OWYHEE	ID		10/02/2008	09/30/2012	0	0	0	0	0	0	0	0	82,118	0	0	0

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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
10199300	POWER	ID		03/15/2011	09/30/2012	0	0	0	0	0	0	0	0	57,213	0	0	0
11635100	POWER	ID		07/27/2009	09/30/2012	0	0	0	0	0	0	0	0	101,992	0	0	0
19953700	POWER	ID		12/23/1998	09/30/2012	0	0	0	0	0	0	0	0	5,942	0	0	0
11629500	TWIN FALLS	ID		05/13/2008	09/30/2012	0	0	0	0	0	0	0	0	35,720	0	0	0
12804000	TWIN FALLS	ID		09/01/2012	09/30/2012	0	0	(1,297)	0	0	(1,297)	0	0	0	0	0	0
41257700	WASHINGTON	ID		09/01/2012	09/30/2012	0	0	(195)	0	0	(195)	0	0	0	0	0	0
12768000	BOONE	IL		09/01/2012	09/30/2012	0	0	(995)	0	0	(995)	0	0	0	0	0	0
11001300	CHAMPAIGN	IL		06/20/2006	09/30/2012	0	0	0	0	0	0	0	0	12,500	0	0	0
12795000	CHAMPAIGN	IL		09/01/2012	09/30/2012	0	0	(225)	0	0	(225)	0	0	0	0	0	0
160000669	CHICAGO	IL		08/27/2004	09/30/2012	0	0	0	0	0	0	0	0	207,302	0	0	0
160000681	CHICAGO	IL		02/21/2006	09/30/2012	0	0	0	0	0	0	0	0	33,388	0	0	0
160000708	CHICAGO	IL		06/30/2006	09/30/2012	0	0	0	0	0	0	0	0	67,526	0	0	0
10647600	CHRISTIAN	IL		06/03/2004	09/30/2012	0	0	0	0	0	0	0	0	21,650	0	0	0
10658400	CLINTON	IL		09/01/2012	09/30/2012	0	0	(1,276)	0	0	(1,276)	0	0	0	0	0	0
19860700	DEKALB	IL		03/17/1998	09/30/2012	0	0	0	0	0	0	0	0	2,000	0	0	0
11008800	FULTON	IL		09/01/2012	09/30/2012	0	0	(8,540)	0	0	(8,540)	0	0	0	0	0	0
10132300	GREENE	IL		09/23/2002	09/30/2012	0	0	0	0	0	0	0	0	11,000	0	0	0
19887500	GRUNDY	IL		03/15/1999	09/30/2012	0	0	0	0	0	0	0	0	1,000	0	0	0
19887300	JERSEY	IL		07/19/1999	09/30/2012	0	0	0	0	0	0	0	0	2,000	0	0	0
10649800	KANKAKEE	IL		11/03/2004	09/30/2012	0	0	0	0	0	0	0	0	6,250	0	0	0
19856600	LASALLE	IL		03/13/1998	09/30/2012	0	0	0	0	0	0	0	0	1,100	0	0	0
19881900	LASALLE	IL		12/03/1998	09/30/2012	0	0	0	0	0	0	0	0	2,000	0	0	0
10631800	LEE	IL		05/07/2003	09/30/2012	0	0	0	0	0	0	0	0	12,500	0	0	0
10632800	LEE	IL		04/24/2003	09/30/2012	0	0	0	0	0	0	0	0	4,400	0	0	0
12754000	LEE	IL		09/01/2012	09/30/2012	0	0	(1,292)	0	0	(1,292)	0	0	0	0	0	0
12755000	LEE	IL		09/01/2012	09/30/2012	0	0	(596)	0	0	(596)	0	0	0	0	0	0
40502000	LEE	IL		09/01/2012	09/30/2012	0	0	(586)	0	0	(586)	0	0	0	0	0	0
12808000	LIVINGSTON	IL		09/01/2012	09/30/2012	0	0	(209)	0	0	(209)	0	0	0	0	0	0
40416000	LIVINGSTON	IL		09/01/2012	09/30/2012	0	0	(419)	0	0	(419)	0	0	15,759	0	0	0
11005300	LOGAN	IL		09/01/2012	09/30/2012	0	0	(4,565)	0	0	(4,565)	0	0	7,805	0	0	0
40512000	LOGAN	IL		09/01/2012	09/30/2012	0	0	(1,500)	0	0	(1,500)	0	0	0	0	0	0
10047400	MACOUPIN	IL		09/01/2012	09/30/2012	0	0	(868)	0	0	(868)	0	0	0	0	0	0
11017800	MACOUPIN	IL		09/01/2012	09/30/2012	0	0	(5,408)	0	0	(5,408)	0	0	0	0	0	0
19799400	MACOUPIN	IL		09/04/1997	09/30/2012	0	0	0	0	0	0	0	0	1,750	0	0	0
40498000	MCDONOUGH	IL		09/01/2012	09/30/2012	0	0	(300)	0	0	(300)	0	0	0	0	0	0
10654600	MERCER	IL		04/21/2005	09/30/2012	0	0	0	0	0	0	0	0	2,617	0	0	0
10654800	MERCER	IL		09/01/2012	09/30/2012	0	0	(622)	0	0	(622)	0	0	0	0	0	0

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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
11000800	MERCER	IL		05/03/2006	09/30/2012	0	0	0	0	0	0	0	0	8,859	0	0	0
11001100	MERCER	IL		05/16/2006	09/30/2012	0	0	0	0	0	0	0	0	5,948	0	0	0
40500000	MERCER	IL		09/01/2012	09/30/2012	0	0	(971)	0	0	(971)	0	0	0	0	0	0
10667100	OGLE	IL		07/07/2006	09/30/2012	0	0	0	0	0	0	0	0	3,155	0	0	0
10661700	ROCK ISLAND	IL		09/01/2012	09/30/2012	0	0	(372)	0	0	(372)	0	0	0	0	0	0
160000944	SKOKIE	IL		03/28/2012	09/30/2012	0	0	0	0	0	0	0	0	171,821	0	0	0
11010900	STEPHENSON	IL		11/01/2007	09/30/2012	0	0	0	0	0	0	0	0	9,059	0	0	0
11011000	STEPHENSON	IL		11/01/2007	09/30/2012	0	0	0	0	0	0	0	0	7,411	0	0	0
12705000	TAZEWELL	IL		09/01/2012	09/30/2012	0	0	(632)	0	0	(632)	0	0	22,041	0	0	0
160000912	URBANA	IL		12/17/2010	09/30/2012	0	0	0	0	0	0	0	0	63,239	0	0	0
10667500	VERMILION	IL		09/01/2012	09/30/2012	0	0	(1,874)	0	0	(1,874)	0	0	0	0	0	0
11017700	VERMILION	IL		09/01/2012	09/30/2012	0	0	(1,114)	0	0	(1,114)	0	0	0	0	0	0
12794000	VERMILION	IL		09/01/2012	09/30/2012	0	0	(144)	0	0	(144)	0	0	0	0	0	0
12756000	WHITESIDE	IL		09/01/2012	09/30/2012	0	0	(348)	0	0	(348)	0	0	0	0	0	0
40486000	WILL	IL		09/01/2012	09/30/2012	0	0	(212)	0	0	(212)	0	0	0	0	0	0
19883600	WINNEBAGO	IL		01/13/1999	09/30/2012	0	0	0	0	0	0	0	0	2,420	0	0	0
60711175	WINNEBAGO	IL		12/28/2011	09/30/2012	0	0	0	0	0	0	0	0	11,925	0	0	0
12701000	WOODFORD	IL		09/01/2012	09/30/2012	0	0	(409)	0	0	(409)	0	0	21,002	0	0	0
12802000	BLACKFORD	IN		09/01/2012	09/30/2012	0	0	(386)	0	0	(386)	0	0	0	0	0	0
10640300	CASS	IN		10/27/2003	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
12672000	DAVIESS	IN		09/01/2012	09/30/2012	0	0	(425)	0	0	(425)	0	0	0	0	0	0
40408000	DAVIESS	IN		09/01/2012	09/30/2012	0	0	(386)	0	0	(386)	0	0	0	0	0	0
40506000	DAVIESS	IN		09/01/2012	09/30/2012	0	0	(1,079)	0	0	(1,079)	0	0	0	0	0	0
19893900	DELAWARE	IN		08/05/1999	09/30/2012	0	0	0	0	0	0	0	0	5,000	0	0	0
10646200	JASPER	IN		05/07/2004	09/30/2012	0	0	0	0	0	0	0	0	5,000	0	0	0
64016502	KNOX	IN		09/01/2012	09/30/2012	0	0	(124)	0	0	(124)	0	0	5,168	0	0	0
64016602	KNOX	IN		09/01/2012	09/30/2012	0	0	(124)	0	0	(124)	0	0	5,168	0	0	0
10662300	MONTGOMERY	IN		12/28/2005	09/30/2012	0	0	0	0	0	0	0	0	14,831	0	0	0
12752000	RANDOLPH	IN		09/01/2012	09/30/2012	0	0	(124)	0	0	(124)	0	0	0	0	0	0
11010000	TIPPECANOE	IN		07/19/2007	09/30/2012	0	0	0	0	0	0	0	0	3,361	0	0	0
11016000	TIPPECANOE	IN		08/11/2008	09/30/2012	0	0	0	0	0	0	0	0	11,807	0	0	0
12810000	WELLS	IN		09/01/2012	09/30/2012	0	0	(189)	0	0	(189)	0	0	0	0	0	0
10627900	WHITE	IN		02/11/2003	09/30/2012	0	0	0	0	0	0	0	0	7,000	0	0	0
12758000	WHITE	IN		09/01/2012	09/30/2012	0	0	(541)	0	0	(541)	0	0	0	0	0	0
10621500	BOURBON	KS		05/02/2002	09/30/2012	0	0	0	0	0	0	0	0	5,250	0	0	0
10639600	FINNEY	KS		08/20/2003	09/30/2012	0	0	0	0	0	0	0	0	3,958	0	0	0
10678700	FINNEY	KS		09/01/2009	09/30/2012	0	0	0	0	0	0	0	0	95,500	0	0	0
10641200	FRANKLIN	KS		10/06/2003	09/30/2012	0	0	0	0	0	0	0	0	34,489	0	0	0

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19746700	GRANT	KS		12/03/1997	09/30/2012	0	0	0	0	0	0	0	0	6,250	0	0	0
10635500	GREELEY	KS		06/04/2003	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
10651600	GREELEY	KS		01/12/2005	09/30/2012	0	0	0	0	0	0	0	0	11,500	0	0	0
10624100	MITCHELL	KS		10/07/2002	09/30/2012	0	0	0	0	0	0	0	0	22,063	0	0	0
19758300	REPUBLIC	KS		08/05/1998	09/30/2012	0	0	0	0	0	0	0	0	8,653	0	0	0
10639100	SHERMAN	KS		08/18/2003	09/30/2012	0	0	0	0	0	0	0	0	22,680	0	0	0
12749000	CALDWELL	KY		09/01/2012	09/30/2012	0	0	(699)	0	0	(699)	0	0	0	0	0	0
12806000	FRANKLIN	LA		09/01/2012	09/30/2012	0	0	(622)	0	0	(622)	0	0	0	0	0	0
10634600	RICHLAND	LA		06/17/2003	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
10645900	RICHLAND	LA		05/14/2004	09/30/2012	0	0	0	0	0	0	0	0	6,000	0	0	0
160000692	ACME	MI		12/29/2005	09/30/2012	0	0	0	0	0	0	0	0	338,544	0	0	0
10131500	HURON	MI		07/01/2002	09/30/2012	0	0	0	0	0	0	0	0	1,500	0	0	0
10625900	HURON	MI		12/19/2002	09/30/2012	0	0	0	0	0	0	0	0	2,600	0	0	0
10628300	HURON	MI		02/04/2003	09/30/2012	0	0	0	0	0	0	0	0	9,900	0	0	0
19862900	HURON	MI		03/26/1998	09/30/2012	0	0	0	0	0	0	0	0	64,500	0	0	0
60711187	HURON	MI		02/22/2012	09/30/2012	0	0	0	0	0	0	0	0	21,000	0	0	0
00114600	BLUE EARTH	MN		11/23/2009	09/30/2012	0	0	0	0	0	0	0	0	5,300	0	0	0
10123500	BLUE EARTH	MN		02/28/2002	09/30/2012	0	0	0	0	0	0	0	0	2,750	0	0	0
10239200	BLUE EARTH	MN		06/15/2011	09/30/2012	0	0	0	0	0	0	0	0	12,500	0	0	0
10638600	BLUE EARTH	MN		08/13/2003	09/30/2012	0	0	0	0	0	0	0	0	4,250	0	0	0
10653400	BLUE EARTH	MN		03/29/2005	09/30/2012	0	0	0	0	0	0	0	0	2,500	0	0	0
10660400	BLUE EARTH	MN		09/23/2005	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
11001600	BLUE EARTH	MN		05/19/2006	09/30/2012	0	0	0	0	0	0	0	0	2,400	0	0	0
11008200	BLUE EARTH	MN		06/22/2007	09/30/2012	0	0	0	0	0	0	0	0	11,500	0	0	0
11013400	BLUE EARTH	MN		02/01/2008	09/30/2012	0	0	0	0	0	0	0	0	6,500	0	0	0
11014000	BLUE EARTH	MN		03/14/2008	09/30/2012	0	0	0	0	0	0	0	0	13,500	0	0	0
11016900	BLUE EARTH	MN		10/29/2008	09/30/2012	0	0	0	0	0	0	0	0	11,000	0	0	0
19868400	BLUE EARTH	MN		06/18/1998	09/30/2012	0	0	0	0	0	0	0	0	5,500	0	0	0
19875200	BLUE EARTH	MN		11/03/1998	09/30/2012	0	0	0	0	0	0	0	0	1,500	0	0	0
19879800	BLUE EARTH	MN		11/17/1998	09/30/2012	0	0	0	0	0	0	0	0	5,500	0	0	0
19883300	BLUE EARTH	MN		01/05/1999	09/30/2012	0	0	0	0	0	0	0	0	2,550	0	0	0
19886000	BLUE EARTH	MN		02/08/1999	09/30/2012	0	0	0	0	0	0	0	0	2,100	0	0	0
60711138	BLUE EARTH	MN		12/01/2011	09/30/2012	0	0	0	0	0	0	0	0	21,000	0	0	0
11010700	BROWN	MN		09/18/2007	09/30/2012	0	0	0	0	0	0	0	0	19,000	0	0	0
19875400	BROWN	MN		11/03/1998	09/30/2012	0	0	0	0	0	0	0	0	4,200	0	0	0
19877400	BROWN	MN		09/10/1998	09/30/2012	0	0	0	0	0	0	0	0	5,000	0	0	0
10112800	CARVER	MN		01/04/2001	09/30/2012	0	0	0	0	0	0	0	0	4,737	0	0	0

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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
60712114	CARVER	MN		03/15/2012	09/30/2012	0	0	0	0	0	0	0	0	5,122	0	0	0
10118100	CHIPPEWA	MN		06/14/2001	09/30/2012	0	0	0	0	0	0	0	0	2,350	0	0	0
10122400	CHIPPEWA	MN		12/06/2001	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
10122500	CHIPPEWA	MN		12/06/2001	09/30/2012	0	0	0	0	0	0	0	0	3,250	0	0	0
10628100	CHIPPEWA	MN		01/03/2003	09/30/2012	0	0	0	0	0	0	0	0	8,200	0	0	0
11002200	CHIPPEWA	MN		09/15/2006	09/30/2012	0	0	0	0	0	0	0	0	5,000	0	0	0
11005900	CHIPPEWA	MN		04/13/2007	09/30/2012	0	0	0	0	0	0	0	0	2,500	0	0	0
11007100	CHIPPEWA	MN		05/24/2007	09/30/2012	0	0	0	0	0	0	0	0	4,500	0	0	0
19893000	CHIPPEWA	MN		08/19/1999	09/30/2012	0	0	0	0	0	0	0	0	4,000	0	0	0
19893400	CHIPPEWA	MN		08/11/1999	09/30/2012	0	0	0	0	0	0	0	0	2,100	0	0	0
22000300	CHIPPEWA	MN		12/12/2000	09/30/2012	0	0	0	0	0	0	0	0	8,500	0	0	0
10013500	COTTONWOOD	MN		12/22/2009	09/30/2012	0	0	0	0	0	0	0	0	11,000	0	0	0
10015600	COTTONWOOD	MN		02/08/2010	09/30/2012	0	0	0	0	0	0	0	0	11,000	0	0	0
10083700	COTTONWOOD	MN		07/14/2010	09/30/2012	0	0	0	0	0	0	0	0	12,800	0	0	0
10130100	COTTONWOOD	MN		05/24/2002	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
10219800	COTTONWOOD	MN		03/23/2011	09/30/2012	0	0	0	0	0	0	0	0	15,000	0	0	0
10258300	COTTONWOOD	MN		07/21/2011	09/30/2012	0	0	0	0	0	0	0	0	2,300	0	0	0
10639300	COTTONWOOD	MN		10/20/2003	09/30/2012	0	0	0	0	0	0	0	0	3,500	0	0	0
10645800	COTTONWOOD	MN		03/15/2004	09/30/2012	0	0	0	0	0	0	0	0	7,000	0	0	0
10647300	COTTONWOOD	MN		06/16/2004	09/30/2012	0	0	0	0	0	0	0	0	2,500	0	0	0
10664100	COTTONWOOD	MN		02/01/2006	09/30/2012	0	0	0	0	0	0	0	0	3,500	0	0	0
10665200	COTTONWOOD	MN		02/01/2006	09/30/2012	0	0	0	0	0	0	0	0	24,500	0	0	0
11004100	COTTONWOOD	MN		01/05/2007	09/30/2012	0	0	0	0	0	0	0	0	16,000	0	0	0
11004900	COTTONWOOD	MN		03/15/2007	09/30/2012	0	0	0	0	0	0	0	0	18,000	0	0	0
11008100	COTTONWOOD	MN		06/13/2007	09/30/2012	0	0	0	0	0	0	0	0	3,750	0	0	0
11015100	COTTONWOOD	MN		07/18/2008	09/30/2012	0	0	0	0	0	0	0	0	5,000	0	0	0
11016800	COTTONWOOD	MN		11/07/2008	09/30/2012	0	0	0	0	0	0	0	0	7,000	0	0	0
11017900	COTTONWOOD	MN		04/07/2009	09/30/2012	0	0	0	0	0	0	0	0	27,000	0	0	0
19856500	COTTONWOOD	MN		01/09/1998	09/30/2012	0	0	0	0	0	0	0	0	2,500	0	0	0
19875600	COTTONWOOD	MN		08/31/1998	09/30/2012	0	0	0	0	0	0	0	0	5,000	0	0	0
19893100	COTTONWOOD	MN		08/17/1999	09/30/2012	0	0	0	0	0	0	0	0	1,750	0	0	0
19894500	COTTONWOOD	MN		10/25/1999	09/30/2012	0	0	0	0	0	0	0	0	7,500	0	0	0
60711136	COTTONWOOD	MN		11/30/2011	09/30/2012	0	0	0	0	0	0	0	0	15,000	0	0	0
60711137	COTTONWOOD	MN		11/30/2011	09/30/2012	0	0	0	0	0	0	0	0	34,000	0	0	0
10634400	DAKOTA	MN		05/30/2003	09/30/2012	0	0	0	0	0	0	0	0	4,000	0	0	0
19865600	DAKOTA	MN		10/30/1998	09/30/2012	0	0	0	0	0	0	0	0	7,500	0	0	0
10659200	DODGE	MN		08/30/2005	09/30/2012	0	0	0	0	0	0	0	0	5,800	0	0	0
11003100	DODGE	MN		11/01/2006	09/30/2012	0	0	0	0	0	0	0	0	1,500	0	0	0

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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
11009300	DODGE	MN		07/31/2007	09/30/2012	0	0	0	0	0	0	0	0	2,500	0	0	0
60711162	DODGE	MN		02/03/2012	09/30/2012	0	0	0	0	0	0	0	0	10,500	0	0	0
10027200	FARIBAULT	MN		04/22/2010	09/30/2012	0	0	0	0	0	0	0	0	14,000	0	0	0
10114900	FARIBAULT	MN		02/28/2001	09/30/2012	0	0	0	0	0	0	0	0	2,000	0	0	0
10124800	FARIBAULT	MN		01/11/2002	09/30/2012	0	0	0	0	0	0	0	0	4,700	0	0	0
10177200	FARIBAULT	MN		02/09/2011	09/30/2012	0	0	0	0	0	0	0	0	23,000	0	0	0
10240200	FARIBAULT	MN		04/01/2011	09/30/2012	0	0	0	0	0	0	0	0	3,500	0	0	0
10627500	FARIBAULT	MN		02/19/2003	09/30/2012	0	0	0	0	0	0	0	0	2,800	0	0	0
10658600	FARIBAULT	MN		09/01/2012	09/30/2012	0	0	(278)	0	0	(278)	0	0	0	0	0	0
11011600	FARIBAULT	MN		12/13/2007	09/30/2012	0	0	0	0	0	0	0	0	4,000	0	0	0
11015400	FARIBAULT	MN		08/06/2008	09/30/2012	0	0	0	0	0	0	0	0	6,250	0	0	0
11015700	FARIBAULT	MN		09/05/2008	09/30/2012	0	0	0	0	0	0	0	0	2,500	0	0	0
19789400	FARIBAULT	MN		01/21/1997	09/30/2012	0	0	0	0	0	0	0	0	4,600	0	0	0
19870200	FARIBAULT	MN		05/21/1998	09/30/2012	0	0	0	0	0	0	0	0	1,300	0	0	0
19888500	FARIBAULT	MN		04/27/1999	09/30/2012	0	0	0	0	0	0	0	0	3,250	0	0	0
19890900	FARIBAULT	MN		07/06/1999	09/30/2012	0	0	0	0	0	0	0	0	1,875	0	0	0
60711109	FARIBAULT	MN		09/02/2011	09/30/2012	0	0	0	0	0	0	0	0	13,500	0	0	0
10122600	FREEBORN	MN		02/01/2002	09/30/2012	0	0	0	0	0	0	0	0	12,500	0	0	0
10129900	FREEBORN	MN		05/22/2002	09/30/2012	0	0	0	0	0	0	0	0	4,700	0	0	0
10624800	FREEBORN	MN		11/25/2002	09/30/2012	0	0	0	0	0	0	0	0	2,500	0	0	0
10625700	FREEBORN	MN		12/03/2002	09/30/2012	0	0	0	0	0	0	0	0	1,350	0	0	0
11011300	FREEBORN	MN		11/08/2007	09/30/2012	0	0	0	0	0	0	0	0	3,800	0	0	0
11015200	FREEBORN	MN		07/18/2008	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
60711163	FREEBORN	MN		02/03/2012	09/30/2012	0	0	0	0	0	0	0	0	7,500	0	0	0
60711201	FREEBORN	MN		02/28/2012	09/30/2012	0	0	0	0	0	0	0	0	6,250	0	0	0
10647200	JACKSON	MN		06/16/2004	09/30/2012	0	0	0	0	0	0	0	0	3,300	0	0	0
11006000	JACKSON	MN		05/15/2007	09/30/2012	0	0	0	0	0	0	0	0	2,900	0	0	0
11007600	JACKSON	MN		06/05/2007	09/30/2012	0	0	0	0	0	0	0	0	2,000	0	0	0
19875000	JACKSON	MN		09/03/1998	09/30/2012	0	0	0	0	0	0	0	0	1,700	0	0	0
60711144	JACKSON	MN		12/05/2011	09/30/2012	0	0	0	0	0	0	0	0	9,800	0	0	0
10010200	KANDIYOHI	MN		01/05/2010	09/30/2012	0	0	0	0	0	0	0	0	5,040	0	0	0
10116900	KANDIYOHI	MN		05/09/2001	09/30/2012	0	0	0	0	0	0	0	0	2,600	0	0	0
11012900	KANDIYOHI	MN		03/19/2008	09/30/2012	0	0	0	0	0	0	0	0	84,350	0	0	0
19871600	KANDIYOHI	MN		08/10/1998	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
60712108	KANDIYOHI	MN		03/21/2012	09/30/2012	0	0	0	0	0	0	0	0	47,758	0	0	0
60712109	KANDIYOHI	MN		03/21/2012	09/30/2012	0	0	0	0	0	0	0	0	52,350	0	0	0
10629100	KITTSON	MN		03/20/2003	09/30/2012	0	0	0	0	0	0	0	0	6,178	0	0	0

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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
11002500	LAC QUI PARLE	MN		09/22/2006	09/30/2012	0	0	0	0	0	0	0	0	4,700	0	0	0
10117100	LYON	MN		06/06/2001	09/30/2012	0	0	0	0	0	0	0	0	9,959	0	0	0
11004400	LYON	MN		03/05/2007	09/30/2012	0	0	0	0	0	0	0	0	3,300	0	0	0
19873000	LYON	MN		07/02/1998	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
19898300	LYON	MN		06/19/2000	09/30/2012	0	0	0	0	0	0	0	0	8,768	0	0	0
10655800	MARSHALL	MN		06/23/2005	09/30/2012	0	0	0	0	0	0	0	0	6,231	0	0	0
10662700	MARSHALL	MN		12/15/2005	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
10101000	MARTIN	MN		09/10/2010	09/30/2012	0	0	0	0	0	0	0	0	6,250	0	0	0
10119300	MARTIN	MN		05/21/2001	09/30/2012	0	0	0	0	0	0	0	0	1,300	0	0	0
10164500	MARTIN	MN		01/31/2011	09/30/2012	0	0	0	0	0	0	0	0	5,000	0	0	0
10625100	MARTIN	MN		11/05/2002	09/30/2012	0	0	0	0	0	0	0	0	2,800	0	0	0
10631000	MARTIN	MN		03/10/2003	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
11003800	MARTIN	MN		01/18/2007	09/30/2012	0	0	0	0	0	0	0	0	2,500	0	0	0
19881600	MARTIN	MN		02/11/1999	09/30/2012	0	0	0	0	0	0	0	0	4,700	0	0	0
60711106	MARTIN	MN		09/08/2011	09/30/2012	0	0	0	0	0	0	0	0	17,000	0	0	0
10132100	NOBLES	MN		09/12/2002	09/30/2012	0	0	0	0	0	0	0	0	8,000	0	0	0
10663300	NOBLES	MN		01/04/2006	09/30/2012	0	0	0	0	0	0	0	0	23,500	0	0	0
11004500	NOBLES	MN		02/14/2007	09/30/2012	0	0	0	0	0	0	0	0	7,500	0	0	0
19671900	NOBLES	MN		01/19/1996	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
19870700	NOBLES	MN		02/12/1999	09/30/2012	0	0	0	0	0	0	0	0	2,200	0	0	0
10028000	OLMSTED	MN		03/15/2010	09/30/2012	0	0	0	0	0	0	0	0	6,500	0	0	0
11001700	OLMSTED	MN		06/14/2006	09/30/2012	0	0	0	0	0	0	0	0	1,800	0	0	0
10641600	POLK	MN		10/23/2003	09/30/2012	0	0	0	0	0	0	0	0	3	0	0	0
19853300	POLK	MN		11/20/1997	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
19861100	POLK	MN		03/24/1998	09/30/2012	0	0	0	0	0	0	0	0	1,500	0	0	0
19882500	POLK	MN		12/21/1998	09/30/2012	0	0	0	0	0	0	0	0	8,000	0	0	0
19886900	POLK	MN		04/01/1999	09/30/2012	0	0	0	0	0	0	0	0	5,000	0	0	0
10629900	REDWOOD	MN		02/07/2003	09/30/2012	0	0	0	0	0	0	0	0	2,250	0	0	0
11001200	REDWOOD	MN		05/10/2006	09/30/2012	0	0	0	0	0	0	0	0	5,000	0	0	0
60711205	REDWOOD	MN		04/26/2012	09/30/2012	0	0	0	0	0	0	0	0	2,900	0	0	0
10117300	RENVILLE	MN		05/09/2001	09/30/2012	0	0	0	0	0	0	0	0	1,900	0	0	0
10121400	RENVILLE	MN		01/15/2002	09/30/2012	0	0	0	0	0	0	0	0	34,320	0	0	0
10130300	RENVILLE	MN		05/22/2002	09/30/2012	0	0	0	0	0	0	0	0	6,700	0	0	0
10652000	RENVILLE	MN		01/19/2005	09/30/2012	0	0	0	0	0	0	0	0	1,500	0	0	0
10658200	RENVILLE	MN		08/17/2005	09/30/2012	0	0	0	0	0	0	0	0	9,880	0	0	0
11014200	RENVILLE	MN		04/18/2008	09/30/2012	0	0	0	0	0	0	0	0	5,000	0	0	0
19794400	RENVILLE	MN		04/16/1997	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
19851800	RENVILLE	MN		12/16/1997	09/30/2012	0	0	0	0	0	0	0	0	2,000	0	0	0

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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
19866800	RENVILLE	MN		06/15/1998	09/30/2012	0	0	0	0	0	0	0	0	1,500	0	0	0
19884300	RENVILLE	MN		01/21/1999	09/30/2012	0	0	0	0	0	0	0	0	2,500	0	0	0
19890400	RENVILLE	MN		04/26/1999	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
19891300	RENVILLE	MN		05/14/1999	09/30/2012	0	0	0	0	0	0	0	0	1,500	0	0	0
19895800	RENVILLE	MN		01/05/2000	09/30/2012	0	0	0	0	0	0	0	0	2,000	0	0	0
19896100	RENVILLE	MN		01/05/2000	09/30/2012	0	0	0	0	0	0	0	0	1,575	0	0	0
60711139	RENVILLE	MN		11/18/2011	09/30/2012	0	0	0	0	0	0	0	0	79,000	0	0	0
60711203	RENVILLE	MN		02/22/2012	09/30/2012	0	0	0	0	0	0	0	0	36,000	0	0	0
10113900	RICE	MN		03/23/2001	09/30/2012	0	0	0	0	0	0	0	0	3,750	0	0	0
10655600	RICE	MN		05/25/2005	09/30/2012	0	0	0	0	0	0	0	0	9,700	0	0	0
19894400	SIBLEY	MN		10/29/1999	09/30/2012	0	0	0	0	0	0	0	0	1,688	0	0	0
10286600	STEVENS	MN		08/11/2011	09/30/2012	0	0	0	0	0	0	0	0	14,125	0	0	0
10111100	SWIFT	MN		12/04/2000	09/30/2012	0	0	0	0	0	0	0	0	1,300	0	0	0
11012100	SWIFT	MN		01/08/2008	09/30/2012	0	0	0	0	0	0	0	0	76,400	0	0	0
11014100	SWIFT	MN		04/24/2008	09/30/2012	0	0	0	0	0	0	0	0	38,000	0	0	0
19851700	SWIFT	MN		11/04/1997	09/30/2012	0	0	0	0	0	0	0	0	2,000	0	0	0
19864300	SWIFT	MN		04/30/1998	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
19893500	SWIFT	MN		08/11/1999	09/30/2012	0	0	0	0	0	0	0	0	12,000	0	0	0
60711142	SWIFT	MN		10/19/2011	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
10284100	WASECA	MN		07/14/2011	09/30/2012	0	0	0	0	0	0	0	0	3	0	0	0
10633000	WATONWAN	MN		03/27/2003	09/30/2012	0	0	0	0	0	0	0	0	7,500	0	0	0
10111300	YELLOW MEDICINE	MN		04/05/2001	09/30/2012	0	0	0	0	0	0	0	0	9,481	0	0	0
10126800	YELLOW MEDICINE	MN		03/27/2002	09/30/2012	0	0	0	0	0	0	0	0	4,200	0	0	0
10642700	YELLOW MEDICINE	MN		12/11/2003	09/30/2012	0	0	0	0	0	0	0	0	3,700	0	0	0
10649600	YELLOW MEDICINE	MN		09/22/2004	09/30/2012	0	0	0	0	0	0	0	0	5,500	0	0	0
11013700	YELLOW MEDICINE	MN		02/29/2008	09/30/2012	0	0	0	0	0	0	0	0	6,000	0	0	0
19852200	YELLOW MEDICINE	MN		01/28/1998	09/30/2012	0	0	0	0	0	0	0	0	17,794	0	0	0
19861700	YELLOW MEDICINE	MN		03/26/1998	09/30/2012	0	0	0	0	0	0	0	0	3,500	0	0	0
19864100	YELLOW MEDICINE	MN		06/03/1998	09/30/2012	0	0	0	0	0	0	0	0	29,900	0	0	0
19890700	YELLOW MEDICINE	MN		05/18/1999	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
19892200	YELLOW MEDICINE	MN		06/04/1999	09/30/2012	0	0	0	0	0	0	0	0	4,500	0	0	0
60711181	YELLOW MEDICINE	MN		01/30/2012	09/30/2012	0	0	0	0	0	0	0	0	8,000	0	0	0
10657800	AUDRAIN	MO		07/08/2005	09/30/2012	0	0	0	0	0	0	0	0	5,935	0	0	0
60711200	AUDRAIN	MO		01/17/2012	09/30/2012	0	0	0	0	0	0	0	0	25,438	0	0	0
10669700	BARTON	MO		05/15/2007	09/30/2012	0	0	0	0	0	0	0	0	20,000	0	0	0
19751800	BARTON	MO		03/23/1998	09/30/2012	0	0	0	0	0	0	0	0	2,500	0	0	0
19756700	BARTON	MO		06/16/1998	09/30/2012	0	0	0	0	0	0	0	0	3,800	0	0	0

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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
10612500	BATES	MO		04/18/2001	09/30/2012	0	0	0	0	0	0	0	0	5,250	0	0	0
10665700	BATES	MO		03/23/2006	09/30/2012	0	0	0	0	0	0	0	0	19,369	0	0	0
40141000	BATES	MO		09/01/2012	09/30/2012	0	0	(480)	0	0	(480)	0	0	0	0	0	0
12559000	CALLAWAY	MO		09/01/2012	09/30/2012	0	0	(418)	0	0	(418)	0	0	0	0	0	0
10106200	CARROLL	MO		09/15/2010	09/30/2012	0	0	0	0	0	0	0	0	12,750	0	0	0
11014400	CARROLL	MO		06/30/2008	09/30/2012	0	0	0	0	0	0	0	0	7,900	0	0	0
11014500	CARROLL	MO		06/30/2008	09/30/2012	0	0	0	0	0	0	0	0	8,450	0	0	0
160000346	FENTON	MO		12/24/1997	09/30/2012	0	0	0	0	0	0	0	0	91,220	0	0	0
10660000	HOWARD	MO		09/01/2012	09/30/2012	0	0	(1,417)	0	0	(1,417)	0	0	0	0	0	0
10641000	MILLER	MO		11/26/2003	09/30/2012	0	0	0	0	0	0	0	0	96,000	0	0	0
10672700	MILLER	MO		11/27/2007	09/30/2012	0	0	0	0	0	0	0	0	22,500	0	0	0
10660900	MONROE	MO		09/01/2012	09/30/2012	0	0	(669)	0	0	(669)	0	0	0	0	0	0
12513000	MONROE	MO		09/01/2012	09/30/2012	0	0	(260)	0	0	(260)	0	0	0	0	0	0
12514000	MONROE	MO		09/01/2012	09/30/2012	0	0	(64)	0	0	(64)	0	0	0	0	0	0
40406000	MONROE	MO		09/01/2012	09/30/2012	0	0	(364)	0	0	(364)	0	0	0	0	0	0
84009902	MONROE	MO		09/01/2012	09/30/2012	0	0	(573)	0	0	(573)	0	0	0	0	0	0
10072100	MONTGOMERY	MO		09/01/2012	09/30/2012	0	0	(636)	0	0	(636)	0	0	0	0	0	0
11012200	MONTGOMERY	MO		09/01/2012	09/30/2012	0	0	(1,345)	0	0	(1,345)	0	0	0	0	0	0
12744000	PEMISCOT	MO		09/01/2012	09/30/2012	0	0	(7)	0	0	(7)	0	0	0	0	0	0
19738400	PIKE	MO		03/04/1997	09/30/2012	0	0	0	0	0	0	0	0	4,050	0	0	0
10622800	PUTNAM	MO		05/07/2002	09/30/2012	0	0	0	0	0	0	0	0	4,080	0	0	0
10661600	PUTNAM	MO		11/18/2005	09/30/2012	0	0	0	0	0	0	0	0	7,893	0	0	0
11003000	RALLS	MO		09/01/2012	09/30/2012	0	0	(180)	0	0	(180)	0	0	0	0	0	0
19773402	RALLS	MO		05/20/2004	09/30/2012	0	0	0	0	0	0	0	0	2,547	0	0	0
11007200	RAY	MO		09/01/2012	09/30/2012	0	0	(2,037)	0	0	(2,037)	0	0	0	0	0	0
12560000	SCOTLAND	MO		09/01/2012	09/30/2012	0	0	(932)	0	0	(932)	0	0	0	0	0	0
19813900	SCOTT	MO		06/02/1997	09/30/2012	0	0	0	0	0	0	0	0	2,500	0	0	0
10247700	SHELBY	MO		09/01/2012	09/30/2012	0	0	(615)	0	0	(615)	0	0	0	0	0	0
12694000	SHELBY	MO		09/01/2012	09/30/2012	0	0	(84)	0	0	(84)	0	0	0	0	0	0
12526000	STODDARD	MO		09/01/2012	09/30/2012	0	0	(218)	0	0	(218)	0	0	0	0	0	0
19821400	STODDARD	MO		07/08/1998	09/30/2012	0	0	0	0	0	0	0	0	8,000	0	0	0
40342000	STODDARD	MO		09/01/2012	09/30/2012	0	0	(70)	0	0	(70)	0	0	0	0	0	0
60712111	STODDARD	MO		03/27/2012	09/30/2012	0	0	0	0	0	0	0	0	20,684	0	0	0
19747100	VERNON	MO		12/18/1997	09/30/2012	0	0	0	0	0	0	0	0	4,000	0	0	0
19767100	VERNON	MO		12/22/1998	09/30/2012	0	0	0	0	0	0	0	0	5,231	0	0	0
10678000	SUNFLOWER	MS		06/08/2009	09/30/2012	0	0	0	0	0	0	0	0	17,964	0	0	0
19831600	SUNFLOWER	MS		02/05/2002	09/30/2012	0	0	0	0	0	0	0	0	7,000	0	0	0
10669100	YAZOO	MS		04/12/2007	09/30/2012	0	0	0	0	0	0	0	0	5,655	0	0	0

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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
11630500	CHOUTEAU	MT		06/16/2008	09/30/2012	0	0	0	0	0	0	0	0	8,549	0	0	0
19991100	CHOUTEAU	MT		04/21/2003	09/30/2012	0	0	0	0	0	0	0	0	12,500	0	0	0
60711172	CHOUTEAU	MT		01/06/2012	09/30/2012	0	0	0	0	0	0	0	0	8,500	0	0	0
60712120	CHOUTEAU	MT		03/20/2012	09/30/2012	0	0	0	0	0	0	0	0	12,000	0	0	0
11610700	FERGUS	MT		01/18/2005	09/30/2012	0	0	0	0	0	0	0	0	25,000	0	0	0
11611900	FERGUS	MT		09/01/2012	09/30/2012	0	0	(1,235)	0	0	(1,235)	0	0	0	0	0	0
19978300	FERGUS	MT		12/18/2001	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
19994400	FERGUS	MT		08/04/2003	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
60712116	GALLATIN	MT		03/28/2012	09/30/2012	0	0	0	0	0	0	0	0	7,407	0	0	0
19999700	GOLDEN VALLEY	MT		10/20/2004	09/30/2012	0	0	0	0	0	0	0	0	6,000	0	0	0
10035900	JUDITH BASIN	MT		09/01/2012	09/30/2012	0	0	(2,166)	0	0	(2,166)	0	0	0	0	0	0
19919500	JUDITH BASIN	MT		05/23/1996	09/30/2012	0	0	0	0	0	0	0	0	7,000	0	0	0
19919700	JUDITH BASIN	MT		05/23/1996	09/30/2012	0	0	0	0	0	0	0	0	5,500	0	0	0
11618500	MEAGHER	MT		09/07/2006	09/30/2012	0	0	0	0	0	0	0	0	12,500	0	0	0
10009500	MUSSELSHELL	MT		12/22/2009	09/30/2012	0	0	0	0	0	0	0	0	4,251	0	0	0
19990500	MUSSELSHELL	MT		04/30/2003	09/30/2012	0	0	0	0	0	0	0	0	9,373	0	0	0
11634300	PONDERA	MT		07/21/2009	09/30/2012	0	0	0	0	0	0	0	0	4,126	0	0	0
10159200	POWDER RIVER	MT		09/01/2012	09/30/2012	0	0	(3,600)	0	0	(3,600)	0	0	0	0	0	0
10266000	POWDER RIVER	MT		06/03/2011	09/30/2012	0	0	0	0	0	0	0	0	30,000	0	0	0
11622100	ROSEBUD	MT		04/10/2007	09/30/2012	0	0	0	0	0	0	0	0	6,054	0	0	0
19935600	ROSEBUD	MT		01/06/1998	09/30/2012	0	0	0	0	0	0	0	0	12,500	0	0	0
19986800	ROSEBUD	MT		11/20/2002	09/30/2012	0	0	0	0	0	0	0	0	13,217	0	0	0
10627200	SWEET GRASS	MT		02/20/2003	09/30/2012	0	0	0	0	0	0	0	0	75,000	0	0	0
10100100	TETON	MT		09/14/2010	09/30/2012	0	0	0	0	0	0	0	0	2,092	0	0	0
60711147	TOOLE	MT		11/28/2011	09/30/2012	0	0	0	0	0	0	0	0	6,500	0	0	0
11612900	WHEATLAND	MT		07/28/2005	09/30/2012	0	0	0	0	0	0	0	0	12,500	0	0	0
19853500	CASS	ND		01/02/1998	09/30/2012	0	0	0	0	0	0	0	0	2,500	0	0	0
19859600	CASS	ND		04/01/1998	09/30/2012	0	0	0	0	0	0	0	0	1,500	0	0	0
19859800	CASS	ND		04/21/1998	09/30/2012	0	0	0	0	0	0	0	0	1,700	0	0	0
10675600	DUNN	ND		10/27/2008	09/30/2012	0	0	0	0	0	0	0	0	16,500	0	0	0
10629500	RICHLAND	ND		02/26/2003	09/30/2012	0	0	0	0	0	0	0	0	8,640	0	0	0
19877200	RICHLAND	ND		11/16/1998	09/30/2012	0	0	0	0	0	0	0	0	1,500	0	0	0
19881100	RICHLAND	ND		01/15/1999	09/30/2012	0	0	0	0	0	0	0	0	2,500	0	0	0
10675900	STARK	ND		09/30/2008	09/30/2012	0	0	0	0	0	0	0	0	6,946	0	0	0
10665400	ANTELOPE	NE		03/16/2006	09/30/2012	0	0	0	0	0	0	0	0	9,000	0	0	0
10620600	CLAY	NE		03/27/2002	09/30/2012	0	0	0	0	0	0	0	0	15,606	0	0	0
19688800	CUSTER	NE		04/27/1993	09/30/2012	0	0	0	0	0	0	0	0	1,762	0	0	0

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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
19749100	DAWSON	NE		04/02/1998	09/30/2012	0	0	0	0	0	0	0	0	20,245	0	0	0
10635300	GAGE	NE		05/05/2003	09/30/2012	0	0	0	0	0	0	0	0	6,830	0	0	0
10675100	HALL	NE		07/01/2008	09/30/2012	0	0	0	0	0	0	0	0	11,000	0	0	0
10647500	HAMILTON	NE		06/30/2004	09/30/2012	0	0	0	0	0	0	0	0	13,797	0	0	0
10666500	HAMILTON	NE		06/06/2006	09/30/2012	0	0	0	0	0	0	0	0	6,907	0	0	0
19751900	HAMILTON	NE		04/09/1998	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
19762700	HAMILTON	NE		11/30/1998	09/30/2012	0	0	0	0	0	0	0	0	63,071	0	0	0
19767300	HAMILTON	NE		01/13/1999	09/30/2012	0	0	0	0	0	0	0	0	15,000	0	0	0
19769200	HAMILTON	NE		03/23/1999	09/30/2012	0	0	0	0	0	0	0	0	7,600	0	0	0
19779800	HAMILTON	NE		01/27/2000	09/30/2012	0	0	0	0	0	0	0	0	5,000	0	0	0
10615000	HOWARD	NE		07/02/2001	09/30/2012	0	0	0	0	0	0	0	0	5,791	0	0	0
19687400	KEARNEY	NE		01/28/1993	09/30/2012	0	0	0	0	0	0	0	0	4,844	0	0	0
19772700	KEARNEY	NE		06/16/1999	09/30/2012	0	0	0	0	0	0	0	0	13,879	0	0	0
10671700	KEITH	NE		09/21/2007	09/30/2012	0	0	0	0	0	0	0	0	22,566	0	0	0
10675300	KEITH	NE		07/22/2008	09/30/2012	0	0	0	0	0	0	0	0	3,439	0	0	0
19744800	MERRICK	NE		09/24/1997	09/30/2012	0	0	0	0	0	0	0	0	20,100	0	0	0
19758100	NANCE	NE		08/03/1998	09/30/2012	0	0	0	0	0	0	0	0	13,798	0	0	0
10654100	NUCKOLLS	NE		06/09/2005	09/30/2012	0	0	0	0	0	0	0	0	2,788	0	0	0
10654500	NUCKOLLS	NE		06/09/2005	09/30/2012	0	0	0	0	0	0	0	0	3,177	0	0	0
10619300	POLK	NE		02/19/2002	09/30/2012	0	0	0	0	0	0	0	0	15,000	0	0	0
10636500	POLK	NE		06/16/2003	09/30/2012	0	0	0	0	0	0	0	0	27,439	0	0	0
10640500	POLK	NE		09/10/2003	09/30/2012	0	0	0	0	0	0	0	0	5,500	0	0	0
60712145	RICHARDSON	NE		05/02/2012	09/30/2012	0	0	0	0	0	0	0	0	14,024	0	0	0
11011400	SALINE	NE		12/13/2007	09/30/2012	0	0	0	0	0	0	0	0	1,722	0	0	0
10611400	SCOTTS BLUFF	NE		03/27/2001	09/30/2012	0	0	0	0	0	0	0	0	4,068	0	0	0
10012000	THAYER	NE		01/25/2010	09/30/2012	0	0	0	0	0	0	0	0	6,907	0	0	0
10613300	YORK	NE		04/19/2001	09/30/2012	0	0	0	0	0	0	0	0	34,930	0	0	0
22100600	YORK	NE		03/07/2000	09/30/2012	0	0	0	0	0	0	0	0	6,577	0	0	0
160000932	CRANBURY	NJ		10/19/2011	09/30/2012	0	0	0	0	0	0	0	0	149,802	0	0	0
160000922	JERSEY CITY	NJ		06/03/2011	09/30/2012	0	0	0	0	0	0	0	0	414,846	0	0	0
10676800	PASSAIC	NJ		04/29/2009	09/30/2012	0	0	0	0	0	0	0	0	274,905	0	0	0
10651100	CHAVES	NM		12/20/2004	09/30/2012	0	0	0	0	0	0	0	0	15,000	0	0	0
10667800	CHAVES	NM		12/27/2006	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
19569300	CHAVES	NM		11/19/1992	09/30/2012	0	0	0	0	0	0	0	0	6,500	0	0	0
60711132	COLFAX	NM		11/10/2011	09/30/2012	0	0	0	0	0	0	0	0	52,245	0	0	0
40410000	CURRY	NM		09/01/2012	09/30/2012	0	0	(4,331)	0	0	(4,331)	0	0	0	0	0	0
10061400	DONA ANA	NM		12/22/2010	09/30/2012	0	0	0	0	0	0	0	0	20,580	0	0	0
10623800	DONA ANA	NM		10/22/2002	09/30/2012	0	0	0	0	0	0	0	0	6,595	0	0	0

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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				
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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10647000	DONA ANA	NM		07/27/2004	09/30/2012	0	0	0	0	0	0	0	0	33,948	0	0	0
10668500	DONA ANA	NM		03/07/2007	09/30/2012	0	0	0	0	0	0	0	0	25,000	0	0	0
10671200	DONA ANA	NM		11/15/2007	09/30/2012	0	0	0	0	0	0	0	0	310,700	0	0	0
19762300	DONA ANA	NM		10/08/1998	09/30/2012	0	0	0	0	0	0	0	0	50,000	0	0	0
60711125	DONA ANA	NM		10/03/2011	09/30/2012	0	0	0	0	0	0	0	0	180,000	0	0	0
60711150	DONA ANA	NM		11/22/2011	09/30/2012	0	0	0	0	0	0	0	0	30,000	0	0	0
60712149	DONA ANA	NM		06/06/2012	09/30/2012	0	0	0	0	0	0	0	0	135,000	0	0	0
10634100	HARDING	NM		05/22/2003	09/30/2012	0	0	0	0	0	0	0	0	20,000	0	0	0
10676100	HIDALGO	NM		08/28/2008	09/30/2012	0	0	0	0	0	0	0	0	7,000	0	0	0
60712151	LUNA	NM		08/02/2012	09/30/2012	0	0	0	0	0	0	0	0	35,000	0	0	0
40503000	UNION	NM		09/01/2012	09/30/2012	0	0	(4,882)	0	0	(4,882)	0	0	0	0	0	0
160000617	NEW YORK	NY		03/13/2001	09/30/2012	0	0	0	0	0	0	0	0	18,458	0	0	0
160000678	NEW YORK	NY		04/08/2005	09/30/2012	0	0	0	0	0	0	0	0	104,199	0	0	0
160000686	NEW YORK	NY		08/30/2005	09/30/2012	0	0	0	0	0	0	0	0	469,601	0	0	0
160000704	NEW YORK	NY		07/26/2006	09/30/2012	0	0	0	0	0	0	0	0	157,960	0	0	0
160000709	NEW YORK	NY		07/13/2006	09/30/2012	0	0	0	0	0	0	0	0	40,097	0	0	0
160000741	NEW YORK	NY		06/24/2008	09/30/2012	0	0	0	0	0	0	0	0	216,075	0	0	0
160000924	NEW YORK	NY		06/28/2011	09/30/2012	0	0	0	0	0	0	0	0	81,983	0	0	0
160000907	REGO PARK	NY		10/14/2010	09/30/2012	0	0	0	0	0	0	0	0	78,697	0	0	0
10131600	FAYETTE	OH		08/21/2002	09/30/2012	0	0	0	0	0	0	0	0	16,250	0	0	0
19889000	GREENE	OH		04/29/1999	09/30/2012	0	0	0	0	0	0	0	0	192,500	0	0	0
00114200	LICKING	OH		10/07/2009	09/30/2012	0	0	0	0	0	0	0	0	1,952	0	0	0
12710000	MIAMI	OH		09/01/2012	09/30/2012	0	0	(315)	0	0	(315)	0	0	0	0	0	0
12683000	PICKAWAY	OH		09/01/2012	09/30/2012	0	0	(666)	0	0	(666)	0	0	25,068	0	0	0
12791000	PICKAWAY	OH		09/01/2012	09/30/2012	0	0	(3,006)	0	0	(3,006)	0	0	0	0	0	0
60711179	WAYNE	OH		02/15/2012	09/30/2012	0	0	0	0	0	0	0	0	26,008	0	0	0
10628500	ALFALFA	OK		01/23/2003	09/30/2012	0	0	0	0	0	0	0	0	6,109	0	0	0
19691400	CADDO	OK		06/28/1993	09/30/2012	0	0	0	0	0	0	0	0	1,500	0	0	0
19777800	CANADIAN	OK		11/16/1999	09/30/2012	0	0	0	0	0	0	0	0	3,750	0	0	0
10622000	CUSTER	OK		06/10/2002	09/30/2012	0	0	0	0	0	0	0	0	9,000	0	0	0
10629300	GARFIELD	OK		01/30/2003	09/30/2012	0	0	0	0	0	0	0	0	11,250	0	0	0
19681100	GRANT	OK		12/01/1992	09/30/2012	0	0	0	0	0	0	0	0	6,700	0	0	0
10643100	HUGHES	OK		02/02/2004	09/30/2012	0	0	0	0	0	0	0	0	6,000	0	0	0
10619600	KINGFISHER	OK		04/11/2002	09/30/2012	0	0	0	0	0	0	0	0	22,500	0	0	0
10617000	WOODS	OK		11/01/2001	09/30/2012	0	0	0	0	0	0	0	0	2,250	0	0	0
10620900	WOODS	OK		04/03/2002	09/30/2012	0	0	0	0	0	0	0	0	6,439	0	0	0
11622500	BENTON	OR		09/01/2012	09/30/2012	0	0	(307)	0	0	(307)	0	0	0	0	0	0

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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
160000718	FAIRVIEW	OR		04/03/2007	09/30/2012	0	0	0	0	0	0	0	0	41,238	0	0	0
19966600	GILLIAM	OR		03/30/2000	09/30/2012	0	0	0	0	0	0	0	0	6,006	0	0	0
11615600	KLAMATH	OR		10/03/2006	09/30/2012	0	0	0	0	0	0	0	0	31,566	0	0	0
10059700	LINN	OR		09/01/2012	09/30/2012	0	0	(2,668)	0	0	(2,668)	0	0	22,248	0	0	0
40442000	LINN	OR		09/01/2012	09/30/2012	0	0	(7)	0	0	(7)	0	0	0	0	0	0
11616600	MARION	OR		09/01/2012	09/30/2012	0	0	(298)	0	0	(298)	0	0	0	0	0	0
11625700	MARION	OR		09/06/2007	09/30/2012	0	0	0	0	0	0	0	0	14,193	0	0	0
41258300	MARION	OR		09/01/2012	09/30/2012	0	0	(124)	0	0	(124)	0	0	0	0	0	0
00115700	MORROW	OR		12/29/2009	09/30/2012	0	0	0	0	0	0	0	0	500,000	0	0	0
45012500	MORROW	OR		09/01/2012	09/30/2012	0	0	(414)	0	0	(414)	0	0	0	0	0	0
11624600	POLK	OR		09/21/2007	09/30/2012	0	0	0	0	0	0	0	0	26,996	0	0	0
160000920	PORTLAND	OR		05/24/2011	09/30/2012	0	0	0	0	0	0	0	0	53,540	0	0	0
10014600	UMATILLA	OR		09/01/2012	09/30/2012	0	0	(2,699)	0	0	(2,699)	0	0	0	0	0	0
10066300	UMATILLA	OR		10/08/2010	09/30/2012	0	0	0	0	0	0	0	0	46,511	0	0	0
11614400	UMATILLA	OR		12/06/2005	09/30/2012	0	0	0	0	0	0	0	0	142,965	0	0	0
11624900	UMATILLA	OR		07/16/2007	09/30/2012	0	0	0	0	0	0	0	0	45,770	0	0	0
19950700	UMATILLA	OR		11/12/1998	09/30/2012	0	0	0	0	0	0	0	0	28,689	0	0	0
19992500	UMATILLA	OR		06/26/2003	09/30/2012	0	0	0	0	0	0	0	0	141,279	0	0	0
19997600	UMATILLA	OR		06/28/2004	09/30/2012	0	0	0	0	0	0	0	0	72,387	0	0	0
60711112	UMATILLA	OR		09/15/2011	09/30/2012	0	0	0	0	0	0	0	0	25,150	0	0	0
60711115	UMATILLA	OR		09/15/2011	09/30/2012	0	0	0	0	0	0	0	0	8,100	0	0	0
60711116	UMATILLA	OR		09/15/2011	09/30/2012	0	0	0	0	0	0	0	0	15,800	0	0	0
60711183	UMATILLA	OR		01/17/2012	09/30/2012	0	0	0	0	0	0	0	0	7,385	0	0	0
60711184	UMATILLA	OR		01/17/2012	09/30/2012	0	0	0	0	0	0	0	0	9,861	0	0	0
10006500	UNION	OR		09/01/2012	09/30/2012	0	0	(1,939)	0	0	(1,939)	0	0	0	0	0	0
11615700	UNION	OR		03/06/2006	09/30/2012	0	0	0	0	0	0	0	0	33,395	0	0	0
11628300	UNION	OR		01/15/2008	09/30/2012	0	0	0	0	0	0	0	0	6,117	0	0	0
11636000	UNION	OR		11/30/2009	09/30/2012	0	0	0	0	0	0	0	0	19,045	0	0	0
12766000	WASCO	OR		09/01/2012	09/30/2012	0	0	(1,158)	0	0	(1,158)	0	0	0	0	0	0
11626300	WASHINGTON	OR		09/01/2012	09/30/2012	0	0	(1,102)	0	0	(1,102)	0	0	8,059	0	0	0
160000722	LANGHORNE	PA		05/01/2007	09/30/2012	0	0	0	0	0	0	0	0	103,925	0	0	0
160000674	PHILADELPHIA	PA		11/23/2004	09/30/2012	0	0	0	0	0	0	0	0	307,953	0	0	0
160000937	PHILADELPHIA	PA		03/30/2012	09/30/2012	0	0	0	0	0	0	0	0	111,152	0	0	0
160000938	PHILADELPHIA	PA		03/30/2012	09/30/2012	0	0	0	0	0	0	0	0	68,450	0	0	0
19876200	DAVISON	SD		11/30/1998	09/30/2012	0	0	0	0	0	0	0	0	5,673	0	0	0
10668700	HAAKON	SD		03/08/2007	09/30/2012	0	0	0	0	0	0	0	0	20,000	0	0	0
10673700	HAAKON	SD		12/11/2007	09/30/2012	0	0	0	0	0	0	0	0	10,000	0	0	0
10673900	HAAKON	SD		01/22/2008	09/30/2012	0	0	0	0	0	0	0	0	9,375	0	0	0

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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
19763300	HAAKON	SD		01/07/1999	09/30/2012	0	0	0	0	0	0	0	0	20,250	0	0	0
10648300	HUGHES	SD		06/24/2004	09/30/2012	0	0	0	0	0	0	0	0	12,000	0	0	0
10672900	HUGHES	SD		11/07/2007	09/30/2012	0	0	0	0	0	0	0	0	24,000	0	0	0
19751300	HUGHES	SD		05/12/1998	09/30/2012	0	0	0	0	0	0	0	0	15,750	0	0	0
19764800	HUGHES	SD		11/30/1998	09/30/2012	0	0	0	0	0	0	0	0	7,500	0	0	0
19778600	HUGHES	SD		12/15/1999	09/30/2012	0	0	0	0	0	0	0	0	6,750	0	0	0
10636300	HYDE	SD		08/25/2003	09/30/2012	0	0	0	0	0	0	0	0	25,000	0	0	0
60711119	HYDE	SD		11/16/2011	09/30/2012	0	0	0	0	0	0	0	0	79,649	0	0	0
10671400	JACKSON	SD		08/20/2007	09/30/2012	0	0	0	0	0	0	0	0	17,000	0	0	0
19767500	JACKSON	SD		01/13/1999	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
10643400	LYMAN	SD		11/19/2003	09/30/2012	0	0	0	0	0	0	0	0	7,000	0	0	0
10661000	LYMAN	SD		10/12/2005	09/30/2012	0	0	0	0	0	0	0	0	19,000	0	0	0
10666200	LYMAN	SD		04/25/2006	09/30/2012	0	0	0	0	0	0	0	0	8,000	0	0	0
10654900	MEADE	SD		09/01/2012	09/30/2012	0	0	0	0	0	0	0	0	0	0	0	0
19778500	MEADE	SD		12/21/1999	09/30/2012	0	0	0	0	0	0	0	0	15,000	0	0	0
60711165	MEADE	SD		12/13/2011	09/30/2012	0	0	0	0	0	0	0	0	19,000	0	0	0
19765300	MELLETTE	SD		02/09/1999	09/30/2012	0	0	0	0	0	0	0	0	4,125	0	0	0
10666400	PENNINGTON	SD		05/08/2006	09/30/2012	0	0	0	0	0	0	0	0	8,500	0	0	0
10669500	PENNINGTON	SD		05/02/2007	09/30/2012	0	0	0	0	0	0	0	0	8,125	0	0	0
10659900	STANLEY	SD		01/03/2006	09/30/2012	0	0	0	0	0	0	0	0	70,000	0	0	0
10678100	STANLEY	SD		08/05/2009	09/30/2012	0	0	0	0	0	0	0	0	45,000	0	0	0
19871900	UNION	SD		09/11/1998	09/30/2012	0	0	0	0	0	0	0	0	4,000	0	0	0
10666700	ZIEBACH	SD		06/22/2006	09/30/2012	0	0	0	0	0	0	0	0	13,500	0	0	0
10630000	DYER	TN		01/14/2003	09/30/2012	0	0	0	0	0	0	0	0	30,000	0	0	0
19830100	HAYWOOD	TN		05/30/2001	09/30/2012	0	0	0	0	0	0	0	0	25,000	0	0	0
10019800	LAUDERDALE	TN		02/12/2010	09/30/2012	0	0	0	0	0	0	0	0	25,000	0	0	0
19832600	LAUDERDALE	TN		05/08/2002	09/30/2012	0	0	0	0	0	0	0	0	15,000	0	0	0
10067300	WEAKLEY	TN		09/01/2012	09/30/2012	0	0	(2,424)	0	0	(2,424)	0	0	0	0	0	0
160000908	AUSTIN	TX		08/27/2010	09/30/2012	0	0	0	0	0	0	0	0	117,276	0	0	0
19744900	BASTROP	TX		10/27/1997	09/30/2012	0	0	0	0	0	0	0	0	8,000	0	0	0
22103400	BOSQUE	TX		10/11/2000	09/30/2012	0	0	0	0	0	0	0	0	3,645	0	0	0
19560600	CARSON	TX		12/16/1991	09/30/2012	0	0	0	0	0	0	0	0	5,000	0	0	0
160000909	COLLEGE STATION	TX		10/26/2010	09/30/2012	0	0	0	0	0	0	0	0	122,040	0	0	0
19701900	COLLINGSWORTH	TX		01/19/1994	09/30/2012	0	0	0	0	0	0	0	0	6,000	0	0	0
10620200	COMANCHE	TX		03/28/2002	09/30/2012	0	0	0	0	0	0	0	0	48	0	0	0
10655700	COOKE	TX		06/14/2005	09/30/2012	0	0	0	0	0	0	0	0	20,000	0	0	0
10663900	COOKE	TX		12/28/2005	09/30/2012	0	0	0	0	0	0	0	0	7,000	0	0	0

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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
10658900	DALLAM	TX		09/01/2012	09/30/2012	0	0	(2,916)	0	0	(2,916)	0	0	0	0	0	0
19747000	DALLAM	TX		12/15/1997	09/30/2012	0	0	0	0	0	0	0	0	7,000	0	0	0
19770500	DALLAM	TX		07/01/1999	09/30/2012	0	0	0	0	0	0	0	0	18,000	0	0	0
12805000	DAWSON	TX		09/01/2012	09/30/2012	0	0	(260)	0	0	(260)	0	0	0	0	0	0
40432000	DAWSON	TX		09/01/2012	09/30/2012	0	0	(359)	0	0	(359)	0	0	0	0	0	0
10673100	DEAF SMITH	TX		09/01/2012	09/30/2012	0	0	(1,010)	0	0	(1,010)	0	0	0	0	0	0
61187802	DEAF SMITH	TX		09/01/2012	09/30/2012	0	0	(775)	0	0	(775)	0	0	0	0	0	0
160000733	GRAND PRAIRIE	TX		11/30/2007	09/30/2012	0	0	0	0	0	0	0	0	57,729	0	0	0
10004800	HIDALGO	TX		12/15/2009	09/30/2012	0	0	0	0	0	0	0	0	7,500	0	0	0
10673500	HIDALGO	TX		11/28/2007	09/30/2012	0	0	0	0	0	0	0	0	20,019	0	0	0
10676900	HIDALGO	TX		01/20/2009	09/30/2012	0	0	0	0	0	0	0	0	5,250	0	0	0
19700400	HIDALGO	TX		02/15/1994	09/30/2012	0	0	0	0	0	0	0	0	2,430	0	0	0
19746200	HIDALGO	TX		11/26/1997	09/30/2012	0	0	0	0	0	0	0	0	4,650	0	0	0
160000949	HOUSTON	TX		05/30/2012	09/30/2012	0	0	0	0	0	0	0	0	433,835	0	0	0
60711118	JEFF DAVIS	TX		12/01/2011	09/30/2012	0	0	0	0	0	0	0	0	125,000	0	0	0
19698400	REFUGIO	TX		11/03/1993	09/30/2012	0	0	0	0	0	0	0	0	1,356	0	0	0
19547200	ROBERTS	TX		07/13/1990	09/30/2012	0	0	0	0	0	0	0	0	6,000	0	0	0
40475000	ROBERTSON	TX		09/01/2012	09/30/2012	0	0	(861)	0	0	(861)	0	0	0	0	0	0
10669300	SAN PATRICIO	TX		07/20/2007	09/30/2012	0	0	0	0	0	0	0	0	7,166	0	0	0
12698000	SHERMAN	TX		09/01/2012	09/30/2012	0	0	(307)	0	0	(307)	0	0	0	0	0	0
81169602	TOM GREEN	TX		09/01/2012	09/30/2012	0	0	(229)	0	0	(229)	0	0	5,833	0	0	0
19763200	WILLACY	TX		11/16/1998	09/30/2012	0	0	0	0	0	0	0	0	37,180	0	0	0
10633800	WILSON	TX		06/18/2003	09/30/2012	0	0	0	0	0	0	0	0	7,583	0	0	0
11620500	RICH	UT		09/01/2012	09/30/2012	0	0	4	0	0	4	0	0	0	0	0	0
160000717	ALEXANDRIA	VA		12/05/2006	09/30/2012	0	0	0	0	0	0	0	0	88,004	0	0	0
160000801	ARLINGTON	VA		11/15/2007	09/30/2012	0	0	0	0	0	0	0	0	318,823	0	0	0
160000728	RICHMOND	VA		10/11/2007	09/30/2012	0	0	0	0	0	0	0	0	79,832	0	0	0
11612700	ADAMS	WA		06/24/2005	09/30/2012	0	0	0	0	0	0	0	0	25,600	0	0	0
11614000	ADAMS	WA		09/01/2012	09/30/2012	0	0	(527)	0	0	(527)	0	0	0	0	0	0
11626100	ADAMS	WA		09/26/2007	09/30/2012	0	0	0	0	0	0	0	0	162,394	0	0	0
11630900	ADAMS	WA		07/31/2008	09/30/2012	0	0	0	0	0	0	0	0	6,000	0	0	0
12655000	ADAMS	WA		09/01/2012	09/30/2012	0	0	(1,509)	0	0	(1,509)	0	0	0	0	0	0
12655002	ADAMS	WA		09/01/2012	09/30/2012	0	0	(435)	0	0	(435)	0	0	0	0	0	0
19942400	ADAMS	WA		05/11/1998	09/30/2012	0	0	0	0	0	0	0	0	11,321	0	0	0
19954000	ADAMS	WA		02/17/1999	09/30/2012	0	0	0	0	0	0	0	0	15,032	0	0	0
40471000	ADAMS	WA		09/01/2012	09/30/2012	0	0	(1,133)	0	0	(1,133)	0	0	0	0	0	0
60711120	ADAMS	WA		11/21/2011	09/30/2012	0	0	0	0	0	0	0	0	11,027	0	0	0
60711122	ADAMS	WA		11/21/2011	09/30/2012	0	0	0	0	0	0	0	0	20,054	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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
11621800	BENTON	WA		06/05/2007	09/30/2012	0	0	0	0	0	0	0	0	8,468	0	0	0
19995300	BENTON	WA		09/25/2003	09/30/2012	0	0	0	0	0	0	0	0	10,072	0	0	0
19995400	BENTON	WA		09/25/2003	09/30/2012	0	0	0	0	0	0	0	0	10,584	0	0	0
19995500	BENTON	WA		09/25/2003	09/30/2012	0	0	0	0	0	0	0	0	12,943	0	0	0
60711182	BENTON	WA		01/13/2012	09/30/2012	0	0	0	0	0	0	0	0	46,501	0	0	0
11622000	FRANKLIN	WA		09/01/2012	09/30/2012	0	0	(605)	0	0	(605)	0	0	0	0	0	0
11623900	FRANKLIN	WA		09/01/2012	09/30/2012	0	0	(1,119)	0	0	(1,119)	0	0	0	0	0	0
11626600	FRANKLIN	WA		09/01/2012	09/30/2012	0	0	(1,700)	0	0	(1,700)	0	0	0	0	0	0
11635700	FRANKLIN	WA		08/31/2009	09/30/2012	0	0	0	0	0	0	0	0	48,053	0	0	0
12634000	FRANKLIN	WA		09/01/2012	09/30/2012	0	0	(692)	0	0	(692)	0	0	0	0	0	0
12675000	FRANKLIN	WA		09/01/2012	09/30/2012	0	0	(2,513)	0	0	(2,513)	0	0	0	0	0	0
12763000	FRANKLIN	WA		09/01/2012	09/30/2012	0	0	(268)	0	0	(268)	0	0	0	0	0	0
45012400	FRANKLIN	WA		09/01/2012	09/30/2012	0	0	(264)	0	0	(264)	0	0	0	0	0	0
10036000	GRANT	WA		04/08/2010	09/30/2012	0	0	0	0	0	0	0	0	14,154	0	0	0
10037400	GRANT	WA		03/30/2010	09/30/2012	0	0	0	0	0	0	0	0	6,596	0	0	0
10049700	GRANT	WA		05/17/2010	09/30/2012	0	0	0	0	0	0	0	0	16,571	0	0	0
10076200	GRANT	WA		09/01/2012	09/30/2012	0	0	(3,344)	0	0	(3,344)	0	0	0	0	0	0
11612500	GRANT	WA		06/23/2005	09/30/2012	0	0	0	0	0	0	0	0	22,873	0	0	0
11616500	GRANT	WA		09/01/2012	09/30/2012	0	0	(1,924)	0	0	(1,924)	0	0	0	0	0	0
11617200	GRANT	WA		05/09/2006	09/30/2012	0	0	0	0	0	0	0	0	7,480	0	0	0
11620700	GRANT	WA		09/01/2012	09/30/2012	0	0	(3,714)	0	0	(3,714)	0	0	0	0	0	0
11632900	GRANT	WA		01/22/2009	09/30/2012	0	0	0	0	0	0	0	0	29,792	0	0	0
12753000	GRANT	WA		09/01/2012	09/30/2012	0	0	(781)	0	0	(781)	0	0	0	0	0	0
19941200	GRANT	WA		05/07/1998	09/30/2012	0	0	0	0	0	0	0	0	11,498	0	0	0
19957700	GRANT	WA		04/08/1999	09/30/2012	0	0	0	0	0	0	0	0	14,458	0	0	0
19958300	GRANT	WA		04/15/1999	09/30/2012	0	0	0	0	0	0	0	0	13,521	0	0	0
19979900	GRANT	WA		02/14/2002	09/30/2012	0	0	0	0	0	0	0	0	27,330	0	0	0
60711121	GRANT	WA		11/21/2011	09/30/2012	0	0	0	0	0	0	0	0	14,479	0	0	0
60711123	GRANT	WA		11/21/2011	09/30/2012	0	0	0	0	0	0	0	0	11,206	0	0	0
60711194	GRANT	WA		02/22/2012	09/30/2012	0	0	0	0	0	0	0	0	20,800	0	0	0
60712128	GRANT	WA		03/13/2012	09/30/2012	0	0	0	0	0	0	0	0	7,745	0	0	0
60712153	GRANT	WA		07/05/2012	09/30/2012	0	0	0	0	0	0	0	0	28,891	0	0	0
64015302	GRANT	WA		09/01/2012	09/30/2012	0	0	0	0	0	0	0	0	3,913	0	0	0
64018800	LEWIS	WA		09/01/2012	09/30/2012	0	0	(176)	0	0	(176)	0	0	0	0	0	0
64018802	LEWIS	WA		09/01/2012	09/30/2012	0	0	(207)	0	0	(207)	0	0	0	0	0	0
10008500	LINCOLN	WA		12/09/2009	09/30/2012	0	0	0	0	0	0	0	0	14,524	0	0	0
11618800	LINCOLN	WA		08/21/2006	09/30/2012	0	0	0	0	0	0	0	0	11,926	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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
60711148	OKANOGAN	WA		11/22/2011	09/30/2012	0	0	0	0	0	0	0	0	61,834	0	0	0
160000720	SEATTLE	WA		03/15/2007	09/30/2012	0	0	0	0	0	0	0	0	85,222	0	0	0
11616300	WALLA WALLA	WA		05/04/2006	09/30/2012	0	0	0	0	0	0	0	0	24,692	0	0	0
60711113	WALLA WALLA	WA		09/15/2011	09/30/2012	0	0	0	0	0	0	0	0	14,988	0	0	0
60711114	WALLA WALLA	WA		09/15/2011	09/30/2012	0	0	0	0	0	0	0	0	43,300	0	0	0
10037000	WHITMAN	WA		05/24/2010	09/30/2012	0	0	0	0	0	0	0	0	8,810	0	0	0
11610100	WHITMAN	WA		12/14/2004	09/30/2012	0	0	0	0	0	0	0	0	3,881	0	0	0
11614800	WHITMAN	WA		01/12/2006	09/30/2012	0	0	0	0	0	0	0	0	7,020	0	0	0
11618000	WHITMAN	WA		07/06/2006	09/30/2012	0	0	0	0	0	0	0	0	4,723	0	0	0
11619600	WHITMAN	WA		12/11/2006	09/30/2012	0	0	0	0	0	0	0	0	3,772	0	0	0
19946600	WHITMAN	WA		09/08/1998	09/30/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
19955700	WHITMAN	WA		03/30/1999	09/30/2012	0	0	0	0	0	0	0	0	4,450	0	0	0
19975000	WHITMAN	WA		06/25/2001	09/30/2012	0	0	0	0	0	0	0	0	5,635	0	0	0
19990600	WHITMAN	WA		04/28/2003	09/30/2012	0	0	0	0	0	0	0	0	7,160	0	0	0
19994000	WHITMAN	WA		07/28/2003	09/30/2012	0	0	0	0	0	0	0	0	5,296	0	0	0
10178400	YAKIMA	WA		02/07/2011	09/30/2012	0	0	0	0	0	0	0	0	24,078	0	0	0
61217300	YAKIMA	WA		09/01/2012	09/30/2012	0	0	(449)	0	0	(449)	0	0	0	0	0	0
61217302	YAKIMA	WA		09/01/2012	09/30/2012	0	0	(142)	0	0	(142)	0	0	0	0	0	0
11003700	IOWA	WI		01/10/2007	09/30/2012	0	0	0	0	0	0	0	0	877	0	0	0
60712110	IOWA	WI		03/08/2012	09/30/2012	0	0	0	0	0	0	0	0	10,083	0	0	0
10658000	LAFAYETTE	WI		09/01/2012	09/30/2012	0	0	(3,929)	0	0	(3,929)	0	0	0	0	0	0
10661300	LAFAYETTE	WI		12/01/2005	09/30/2012	0	0	0	0	0	0	0	0	4,738	0	0	0
10667000	LAFAYETTE	WI		08/10/2006	09/30/2012	0	0	0	0	0	0	0	0	7,281	0	0	0
11003600	LAFAYETTE	WI		01/10/2007	09/30/2012	0	0	0	0	0	0	0	0	1,754	0	0	0
11019400	LAFAYETTE	WI		09/01/2012	09/30/2012	0	0	(2,963)	0	0	(2,963)	0	0	3,846	0	0	0
12746000	LAFAYETTE	WI		09/01/2012	09/30/2012	0	0	(809)	0	0	(809)	0	0	4,433	0	0	0
12775000	LAFAYETTE	WI		09/01/2012	09/30/2012	0	0	(1,047)	0	0	(1,047)	0	0	4,092	0	0	0
60711177	LAFAYETTE	WI		12/23/2011	09/30/2012	0	0	0	0	0	0	0	0	18,453	0	0	0
60712113	LAFAYETTE	WI		03/29/2012	09/30/2012	0	0	0	0	0	0	0	0	7,226	0	0	0
60712164	LAFAYETTE	WI		05/24/2012	09/30/2012	0	0	0	0	0	0	0	0	3,986	0	0	0
12760000	WAUSHARA	WI		09/01/2012	09/30/2012	0	0	(593)	0	0	(593)	0	0	998	0	0	0
60711108	WAUSHARA	WI		10/04/2011	09/30/2012	0	0	0	0	0	0	0	0	15,251	0	0	0
10675000	BIG HORN	WY		05/12/2008	09/30/2012	0	0	0	0	0	0	0	0	21,000	0	0	0
60712101	BIG HORN	WY		02/29/2012	09/30/2012	0	0	0	0	0	0	0	0	16,325	0	0	0
10628400	CAMPBELL	WY		01/07/2003	09/30/2012	0	0	0	0	0	0	0	0	13,132	0	0	0
19767200	CARBON	WY		01/19/1999	09/30/2012	0	0	0	0	0	0	0	0	9,500	0	0	0
19759700	GOSHEN	WY		08/25/1998	09/30/2012	0	0	0	0	0	0	0	0	63,250	0	0	0
10669800	JOHNSON	WY		05/07/2007	09/30/2012	0	0	0	0	0	0	0	0	11,500	0	0	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
10673600	WESTON	WY		12/21/2007	09/30/2012	0	0	0	0	0	0	0	0	8,125	0	0	0
19752700	WESTON	WY		04/08/1998	09/30/2012	0	0	0	0	0	0	0	0	5,250	0	0	0
0299999. Total - Mortgages With Partial Repayments						0	0	(178,240)	0	0	(178,240)	0	0	21,627,444	0	0	0
0599999. Total Mortgages						64,206,686	0	(209,276)	0	0	(209,276)	0	64,751,939	86,379,383	0	0	0

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	0	1,548,622	0	4,962,829	0.0
000000 00 0	ALLIANCEBERNSTEIN LEGACY SECURITIES, L.P.	WILMINGTON	DE	ALLIANCEBERNSTEIN LEGACY SECURITIES MGMT		09/17/2009	2	0	3,978,010	0	1,500,000	0.0
000000 00 0	ALLIANCEBERNSTEIN VENTURE FUND I, L.P.	WILMINGTON	DE	ALLIANCEBERNSTEIN ESG VENTURE MGMT		11/28/2006	3	0	360,787	0	1,545,573	0.1
000000 00 0	ALTARIS HEALTH PARTNERS II, L.P.	WILMINGTON	DE	ALTARIS CAPITAL PARTNERS, L.L.C.		05/02/2007	3	0	4,181,200	0	6,571,415	0.0
000000 00 0	ALTARIS HEALTH PARTNERS, L.P.	NEW YORK	NY	AIG GLOBAL INVESTMENT CORP.		06/23/2003	3	0	2,073,918	0	873,861	0.0
000000 00 0	AMERICAN SECURITIES PARTNERS V, L.P.	WILMINGTON	DE	AMERICAN SECURITIES ASSOCIATES V, L.L.C.		09/18/2008	3	0	757,523	0	5,182,520	0.0
000000 00 0	APOLLO INVESTMENT FUND VI, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND VI, L.P.		09/14/2005	3	0	287,578	0	2,109,485	0.0
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND VII, L.P.		09/20/2007	3	0	588,985	0	7,944,353	0.0
000000 00 0	AXA LBO FUND V	PARIS	FRANCE	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.		02/09/2012	3	0	18,622,602	0	33,981,062	0.0
000000 00 0	AXA PRIVATE EQUITY FUND OF FUND II (CAB) HOLDINGS, L.P.	ISLAND OF JERSEY	ISLAND OF JERSEY	AXA PRIVATE EQUITY		10/01/2004	3	0	2,491,969	0	1,799,621	0.1
000000 00 0	AXA SECONDARY FUND V L.P.	SCOTLAND	SCOTLAND	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED		02/10/2011	3	0	14,807,129	0	47,583,068	0.0
000000 00 0	BDCM OPPORTUNITY FUND II, L.P.	LAKE FOREST	IL	BDCM OPPORTUNIT FUND II G.P., LLC		01/27/2006	3	0	2,922,096	0	1,364,550	0.0
000000 00 0	BDCM OPPORTUNITY FUND L.P.	LAKE FOREST	IL	BLACK DIAMOND CAPITAL MANAGEMENT LLC		02/20/2003	3	0	525,160	0	5,183,384	0.0
000000 00 0	BRIDGEPOINT EUROPE III, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	BRIDGEPOINT CAPITAL		05/18/2005	3	0	837,465	0	578,046	0.0
000000 00 0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND II, L.P.	WILMINGTON	DE	BROOKFIELD ASSET MANAGEMENT INC.		12/06/2007	3	0	266,567	0	1,086,396	0.0
000000 00 0	CARLYLE PARTNERS IV, L.P.	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC		11/11/2004	3	0	2,016,687	0	1,921,712	0.0
000000 00 0	CARLYLE PARTNERS V, L.P.	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC		05/15/2007	3	0	299,976	0	11,572,474	0.0
000000 00 0	CLAYTON & DUBILIER FUND VI	GREENWICH	CT	RICHARD A EISNER & COMPANY		01/06/1999	3	0	118,134	0	963,603	0.0
000000 00 0	CLAYTON, DUBILIER & RICE VII, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	CLAYTON, DUBILIER & RICE, INC.		02/16/2005	3	0	1,474,790	0	562,793	0.0
000000 00 0	CPCR OPPORTUNITY FUND II, LLC	NEW YORK	NY	CPC RESOURCES INC.		01/31/2005	3	0	114,822	0	1,517,109	0.1
000000 00 0	CSFB PRIVATE EQUITY STRATEGIES (2003) L.P.	NEW YORK	NY	CSFB PRIVATE EQUITY		09/11/2003	3	0	177,181	0	2,186,496	0.9
000000 00 0	CSFB PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.	NEW YORK	NY	CSFB PRIVATE EQUITY		02/16/2005	3	0	524,674	0	578,198	0.9
000000 00 0	CSFB PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.	NEW YORK	NY	DLJ FUND PARTNERS, L.P.		05/22/2007	3	0	3,143,872	0	18,134,691	0.9
000000 00 0	DAVIDSON KEMPNER PARTNERS	NEW YORK	NY	MHD MANAGEMENT CO.		01/02/2002	13	0	3,000,000	0	0	0.0
000000 00 0	DDJ TOTAL RETURN LOAN FUND, L.P.	WILMINGTON	DE	DDJ TOTAL RETURN LOAN FUND, L.P.		11/11/2004	3	0	4	0	1,000,000	0.1
000000 00 0	DLJ INVESTMENT PARTNERS III, L.P.	NEW YORK	NY	DLJ INVESTMENT PARTNERS, INC.		05/16/2006	2	0	337,924	0	10,915,895	0.0
000000 00 0	DLJ MB OVERSEAS PARTNERS III, C.V.	NEW YORK	NY	DLJ INVESTMENT PARTNERS		01/22/2000	3	0	271,899	0	0	0.0
000000 00 0	DLJ MERCHANT BANKING PARTNERS III, C.V.	NEW YORK	NY	DLJ INVESTMENT PARTNERS		01/22/2000	3	0	33,569	0	763,941	0.0
000000 00 0	DLJ MERCHANT BANKING PARTNERS IV, C.V.	NEW YORK	NY	DLJ MERCHANT BANKING IV, LP		05/16/2006	3	0	134,670	0	488,024	0.0
000000 00 0	ELLIOTT ASSOCIATES, L.P.	WILMINGTON	DE	BRAXTON ASSOCIATES, L.P.		07/01/1992	13	0	3,000,000	0	0	0.0
000000 00 0	EN CAP ENERGY CAPITAL FUND V, L.P.	HOUSTON	TX	EN CAP INVESTMENTS LLC		06/22/2004	3	0	114,545	0	194,014	0.0
000000 00 0	EN CAP ENERGY CAPITAL FUND VI, L.P.	HOUSTON	TX	EN CAP INVESTMENTS LLC		05/16/2006	3	0	1,684,912	0	100,546	0.0
000000 00 0	EN CAP ENERGY CAPITAL FUND VII, L.P.	HOUSTON	TX	ENCAP EQUITY FUND VII GP, L.P.		09/19/2007	3	0	3,517,718	0	4,224,642	0.0
000000 00 0	GREEN EQUITY INVESTORS IV L.P.	LOS ANGELES	CA	LEONARD GREEN & PARTNERS		09/19/2002	3	0	103,682	0	643,068	0.0
000000 00 0	GREEN EQUITY INVESTORS V, L.P.	WILMINGTON	DE	GEI CAPITAL V, LLC		11/09/2006	3	0	3,064,218	0	3,889,006	0.0
000000 00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P.	WILMINGTON	DE	GS ADVISORS VI, L.L.C.		04/01/2007	1	0	718,707	0	1,203,481	0.0
000000 00 0	GSO SPECIAL SITUATIONS FUND L.P.	WILMINGTON	DE	GSO CAPITAL PARTNERS LP		10/25/2005	13	0	3,000,000	0	0	0.0
000000 00 0	HIGHSTAR CAPITAL III, L.P. (f.k.a. AIG HIGHSTAR CAP. III, L.P.)	WILMINGTON	DE	AIG GLOBAL INVESTMENT CORP.		05/15/2007	3	0	(49,903)	0	1,261,213	0.0
000000 00 0	HINES U.S. OFFICE VALUE ADDED FUND, L.P.	WILMINGTON	DE	HINES, LLC		03/22/2004	2	0	450,518	0	1,533,876	0.0
000000 00 0	IRONWOOD MEZZANINE FUND L.P.(FKA: Ironbridge)	AVON	CT	IRONWOOD CAPITAL LIMITED		12/19/2002	3	0	13,546	0	243,562	0.1
000000 00 0	IRVING PLACE CAPITAL aka BSMB III, L.P.	WILMINGTON	DE	BEAR STEARNS MERCHANT CAPITAL III		05/31/2006	3	0	(392,608)	0	8,178,096	0.0
000000 00 0	J.C. FLOWERS II, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	JCF ASSOCIATES II L.P.		06/09/2006	3	0	35,501	0	3,462,944	0.0
000000 00 0	JBC FUND IV, L.P.	CHICAGO	IL	BUCK INVESTORS IV, LLC		08/01/2012	3	3,093,667	0	0	6,660,088	0.1
000000 00 0	JBC OPPORTUNITY FUND III, L.P.	CHICAGO	IL	BUCK MANAGEMENT GROUP		05/16/2006	3	0	71,354	0	2,863,089	0.1

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	JEFFERIES CAPITAL PARTNERS IV, L.P.	NEW YORK	NY	JEFFERIES CAPITAL PARTNERS IV, LLC		05/18/2005	3	0	259,360	0	845,803	0.0
000000 00 0	KELSO INVESTMENT ASSOCIATES VII, L.P.	WILMINGTON	DE	KELSO MEZZANINE LLC		09/25/2003	3	0	251,399	0	1,288,796	0.0
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P.	WILMINGTON	DE	KELSO GP VIII, L.P.		07/20/2007	3	0	3,013,828	0	10,196,394	0.0
000000 00 0	KIMCO INCOME FUND I, L.P.	WILMINGTON	DE	KIMCO INCOME FUND, LLC		03/08/2004	2	0	246,305	0	0	0.1
000000 00 0	KOHLBERG INVESTOR VI, L.P.	WILMINGTON	DE	KOHLBERG COMPANY		06/21/2007	3	0	187,974	0	2,804,718	0.0
000000 00 0	LS POWER EQUITY PARTNERS II, L.P.	WILMINGTON	DE	LS POWER EQUITY ADVISORS II, L.L.C.		05/07/2007	3	0	(1,497,226)	0	6,925,395	0.0
000000 00 0	MADISON MARQUETTE RETAIL ENHANCEMENT FD. L.L.C.	WILMINGTON	DE	MADISON MARQUETTE FUND GP, L.L.C.		04/20/2007	3	0	420,204	0	2,798,324	0.1
000000 00 0	MAGNETAR CAPITAL FUND, L.P.	WILMINGTON	DE	MAGNETAR CAPITAL		10/01/2005	13	0	99,610	0	0	0.0
000000 00 0	MASON WELLS BUYOUT FUND II LTD	MILWAUKEE	WI	MASON WELLS, INC		09/14/2005	3	0	84,123	0	1,337,010	0.0
000000 00 0	MHR INSTITUTIONAL PARTNERS III, L.P.	DELAWARE	MD	MHR INSTITUTIONAL ADVISORS III LLC		09/07/2006	3	0	(435,071)	0	6,996,281	0.0
000000 00 0	MONITOR CLIPPER EQUITY PARTNERS II, L.P.	WILMINGTON	DE	MONITOR CLIPPER PARTNERS, LLC		01/01/2004	3	0	2,032,822	0	174,186	0.0
000000 00 0	NATURAL GAS PARTNERS IX, L.P.	WILMINGTON	DE	NGP FUND IX		10/01/2007	2	0	187,500	0	3,855,202	0.0
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.	WILMINGTON	DE	NEW MOUTAIN INVESTMENT L.L.C.		12/20/2007	2	0	210,858	0	4,503,092	0.0
000000 00 0	NEW VENTURE PARTNERS IV, L.P.	WILMINGTON	DE	NVPG IV LLC		05/08/2006	3	0	494,969	0	3,856,463	0.1
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.	WILMINGTON	DE	OAK HILL CAPITAL MANAGEMENT, LLC		02/16/2005	3	0	158,059	0	313,957	0.0
000000 00 0	OAK HILL CAPITAL PARTNERS III, L.P.	CAYMAN ISLANDS	CAYMAN ISLAND	OHCP GENPAR III, L.P.		02/12/2008	3	0	825,854	0	4,204,889	0.0
000000 00 0	OAK HILL CREDIT ALPHA FUND, L.P.	WILMINGTON	DE	OAK HILL ADVISORS, L.P.		03/03/2008	3	0	2,000,000	0	0	0.0
000000 00 0	PEARLMARK MULTIFAMILY PARTNERS, L.L.C.	CHICAGO	IL	TRANSWESTERN MULTIFAMILY PARTNERS GP		01/31/2007	2	0	132,311	0	600,000	0.1
000000 00 0	PEQUOT SCOUT FUND	WILMINGTON	DE	PEQUOT PARTNERS		07/01/1999	5	0	1,000,000	0	0	0.0
000000 00 0	PROVIDENCE EQUITY PARTNERS V, L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY		08/11/2004	3	0	20,541	0	1,699,239	0.0
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON	DE	PROVIDENCE EQUITY GP VI, L.P.		11/09/2006	3	0	68,638	0	3,178,285	0.0
000000 00 0	PROVIDENCE GROWTH PARTNERS	PROVIDENCE	RI	PROVIDENCE EQUITY		01/19/2000	3	0	121,205	0	749,317	0.0
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND 2003, L.P.	WILMINGTON	DE	THE RIVERSIDE COMPANY		01/01/2004	3	0	1,430,574	0	372,718	0.0
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.	WILMINGTON	DE	RIVERSIDE PARTNERS L.L.C.		05/14/2008	3	0	1,047,272	0	7,360,316	0.0
000000 00 0	SPG L.L.C.	WILMINGTON	DE	SPG GP, L.L.C.		06/29/2007	3	0	(231,795)	0	1,309,796	0.0
000000 00 0	SPROUT CAPITAL IX, L.P.	NEW YORK	NY	SPROUT CAPITAL PARTNERS		09/22/2000	3	0	195,668	0	0	0.0
000000 00 0	STERLING INVESTMENT PARTNERS II, L.P.	WESTPORT	CT	STERLING INVESTMENT ADVISORS MANAGEMENT, LLC		09/14/2005	3	0	1,274,590	0	2,085,812	0.0
000000 00 0	TECHNOLOGY CROSSOVER VENTURES V	WILMINGTON	DE	TECHNOLOGY CROSSOVER VENTURE PARTNERS		04/01/2004	3	0	301,169	0	126,000	0.0
000000 00 0	VECTOR CAPITAL IV, L.P.	WILMINGTON	DE	VECTOR CAPITAL PARTNERS IV, L.L.C.		05/30/2007	3	0	1,958,199	0	8,096,139	0.0
000000 00 0	WALKER SMITH CAPITAL L.P.	DALLAS	TX	WS CAPITAL		01/03/2002	5	0	193,597	0	0	0.0
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX	NEW YORK	NY	WARBURG PINCUS & COMPANY		05/18/2005	3	0	322,500	0	0	0.0
000000 00 0	WARBURG PINCUS PRIVATE EQUITY VIII, L.P.	NEW YORK	NY	WARBURG PINCUS & COMPANY		02/27/2002	3	0	81,354	0	0	0.0
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P.	WILMINGTON	DE	WARBURG PINCUS & COMPANY		09/20/2007	3	0	167,225	0	775,000	0.0
000000 00 0	WARBURG, PINCUS EQUITY FUND, L.P.	NEW YORK	NY	WARBURG PINCUS & COMPANY		07/29/1998	3	0	695,974	0	0	0.0
000000 00 0	WILLIS STEIN & PARTNERS III, L.P.	WILMINGTON	DE	WILLIS STEIN & PARTNERS		04/11/2001	3	0	176,128	0	0	0.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								3,093,667	98,725,721	0	283,781,856	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		123,363	0	0	8.7
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	123,363	0	0	XXX
3999999. Subtotal - Unaffiliated								3,093,667	98,849,084	0	283,781,856	XXX
4199999. Totals								3,093,667	98,849,084	0	283,781,856	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	ALLIANCEBERNSTEIN LEGACY SECURITIES, L.P...	WILMINGTON	DE	ALLIANCEBERNSTEIN LEGACY SECURITIES MGMT	09/17/2009	09/30/2012	17,292,465	(1,976,094)	-	-	-	(1,976,094)	-	-	16,492,766	-	-	0	3,978,010
000000 00 0	ALLIANCEBERNSTEIN VENTURE FUND I, L.P.	WILMINGTON	DE	ALLIANCEBERNSTEIN ESG VENTURE MGMT..	11/28/2006	09/30/2012	5,835,220	(557,687)	-	-	-	(557,687)	-	-	399,983	-	-	0	114,166
000000 00 0	ALTARIS HEALTH PARTNERS II, L.P.	WILMINGTON	DE	ALTARIS CAPITAL PARTNERS, L.L.C.	05/02/2007	09/30/2012	7,879,136	(81,089)	-	-	-	(81,089)	-	-	1,316,237	-	-	0	774,385
000000 00 0	ALTARIS HEALTH PARTNERS, L.P.	NEW YORK	NY	AIG GLOBAL INVESTMENT CORP.	06/23/2003	09/30/2012	8,067,908	(941,095)	-	-	-	(941,095)	-	-	2,476,728	-	-	0	2,036,205
000000 00 0	AMERICAN INDUSTRIAL CAPITAL PARTNERS, L.P.	SAN FRANCISCO	CA	AMERICAN INDUSTRIAL PARTNERS MANAGEMT COMP INC.	01/02/1989	09/30/2012	374	(374)	-	(30,174)	-	29,800	-	-	-	-	(30,174)	(30,174)	-
000000 00 0	AMERICAN SECURITIES PARTNERS V, L.P.	WILMINGTON	DE	AMERICAN SECURITIES ASSOCIATES V, L.L.C.	09/18/2008	09/30/2012	24,216,276	797,743	-	-	-	797,743	-	-	2,262,059	-	-	0	610,926
000000 00 0	APOLLO INVESTMENT FUND VI, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND VI, L.P.	09/14/2005	09/30/2012	18,219,599	(364,780)	-	-	-	(364,780)	-	-	367,461	-	-	0	287,578
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND VII, L.P.	09/20/2007	09/30/2012	14,666,258	(471,966)	-	-	-	(471,966)	-	-	1,085,318	-	-	0	794,714
000000 00 0	AXA PRIVATE EQUITY FUND OF FUND II (CAB) HOLDINGS, L.P.	ISLAND OF JERSEY	ISLAND OF JERSEY..	AXA PRIVATE EQUITY	10/01/2004	09/30/2012	10,240,340	(2,299,867)	-	-	-	(2,299,867)	-	-	2,491,969	-	-	0	2,491,969
000000 00 0	AXA SECONDARY FUND V L.P.	SCOTLAND	SCOTLAND	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED	02/10/2011	09/30/2012	20,893,882	(1,262,638)	-	-	-	(1,262,638)	-	-	2,430	-	-	0	2,430
000000 00 0	B III CAPITAL PARTNERS, L.P.	BOSTON	MA	DDJ CAPITAL III	05/12/1997	09/30/2012	7,449	893	-	-	-	893	-	-	2,272	-	-	0	-
000000 00 0	BANC FUND VI L.P.	CHICAGO	IL	THE BANC FUNDS COMPANY LLC	07/17/2002	09/30/2012	8,096,299	(80,566)	-	-	-	(80,566)	-	-	93,750	-	-	0	-
000000 00 0	BDCM OPPORTUNITY FUND II, L.P.	LAKE FOREST	IL	BDCM OPPORTUNIT FUND II G.P., LLC	01/27/2006	09/30/2012	18,864,387	(321,113)	-	-	-	(321,113)	-	-	2,454,708	-	-	0	977,709
000000 00 0	BDCM OPPORTUNITY FUND L.P.	LAKE FOREST	IL	BLACK DIAMOND CAPITAL MANAGEMENT LLC	02/20/2003	09/30/2012	14,344,521	(410,459)	-	-	-	(410,459)	-	-	1,109,400	-	-	0	313,969
000000 00 0	BRIDGEPOINT EUROPE III, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	BRIDGEPOINT CAPITAL	05/18/2005	09/30/2012	17,028,710	(1,256,150)	-	-	-	(1,256,150)	-	-	1,496,249	-	-	0	837,465
000000 00 0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND I, L.P.	WILMINGTON	DE	BROOKFIELD ASSET MANAGEMENT INC.	07/17/2006	09/30/2012	15,995,180	293,364	-	-	-	293,364	-	-	1,783,096	-	-	0	-
000000 00 0	CARLYLE PARTNERS IV, L.P.	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC...	11/11/2004	09/30/2012	21,603,736	(4,197,457)	-	-	-	(4,197,457)	-	-	2,972,278	-	-	0	2,016,289
000000 00 0	CARLYLE PARTNERS V, L.P.	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC...	05/15/2007	09/30/2012	19,328,888	147,617	-	-	-	147,617	-	-	335,200	-	-	0	104,038
000000 00 0	CERBERUS INSTITUTIONAL PARTNERS, L.P. (SERIES 4)	WILMINGTON	DE	CERBERUS INSTITUTIONAL ASSOCIATES L.L.C.	12/19/2006	09/30/2012	21,911,470	698,211	-	-	-	698,211	-	-	931,149	-	-	0	-
000000 00 0	CLAYTON & DUBILIER FUND VI	GREENWICH	CT	RICHARD A EISNER & COMPANY	01/06/1999	09/30/2012	3,433,428	(604,592)	-	-	-	(604,592)	-	-	172,391	-	-	0	112,179
000000 00 0	CLAYTON, DUBILIER & RICE VII, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	CLAYTON, DUBILIER & RICE, INC.	02/16/2005	09/30/2012	15,030,140	(1,312,986)	-	-	-	(1,312,986)	-	-	1,768,740	-	-	0	1,463,444
000000 00 0	CPCR OPPORTUNITY FUND II, LLC.	NEW YORK	NY	CPC RESOURCES INC.	01/31/2005	09/30/2012	1,256,431	14,531	-	-	-	14,531	-	-	101,029	-	-	0	10,460
000000 00 0	CSFB PRIVATE EQUITY STRATEGIES (2003) L.P....	NEW YORK	NY	CSFB PRIVATE EQUITY	09/11/2003	09/30/2012	5,744,244	27,013	-	-	-	27,013	-	-	185,663	-	-	0	137,136
000000 00 0	CSFB PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.	NEW YORK	NY	CSFB PRIVATE EQUITY	02/16/2005	09/30/2012	16,515,460	(144,681)	-	-	-	(144,681)	-	-	861,681	-	-	0	199,920
000000 00 0	CSFB PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.	NEW YORK	NY	DLJ FUND PARTNERS, L.P.	05/22/2007	09/30/2012	37,981,852	245,672	-	-	-	245,672	-	-	3,087,734	-	-	0	1,948,113
000000 00 0	DAVIDSON KEMPNER PARTNERS	NEW YORK	NY	MHD MANAGEMENT CO.	01/02/2002	09/30/2012	19,674,809	(2,586,602)	-	-	-	(2,586,602)	-	-	3,000,000	-	-	0	3,000,000
000000 00 0	DDJ TOTAL RETURN LOAN FUND, L.P.	WILMINGTON	DE	DDJ TOTAL RETURN LOAN FUND, L.P.	11/11/2004	09/30/2012	4,683,916	(266,078)	-	-	-	(266,078)	-	-	330,000	-	-	0	4
000000 00 0	DLJ INVESTMENT PARTNERS III, L.P.	NEW YORK	NY	DLJ INVESTMENT PARTNERS, INC.	05/16/2006	09/30/2012	3,859,372	(58,400)	-	-	-	(58,400)	-	-	359,122	-	-	0	268,473
000000 00 0	DLJ MB OVERSEAS PARTNERS III, C.V.	NEW YORK	NY	DLJ INVESTMENT PARTNERS	01/22/2000	09/30/2012	3,275,434	(117,622)	-	-	-	(117,622)	-	-	291,302	-	-	0	270,265
000000 00 0	DLJ MERCHANT BANKING PARTNERS III, C.V.	NEW YORK	NY	DLJ INVESTMENT PARTNERS	01/22/2000	09/30/2012	2,030,013	(389,027)	-	-	-	(389,027)	-	-	27,894	-	-	0	22,749
000000 00 0	DLJ MERCHANT BANKING PARTNERS IV, C.V.	NEW YORK	NY	DLJ MERCHANT BANKING IV, LP	05/16/2006	09/30/2012	4,256,086	(78,188)	-	-	-	(78,188)	-	-	73,786	-	-	0	62,683
000000 00 0	ELLIOTT ASSOCIATES, L.P.	WILMINGTON	DE	BRAXTON ASSOCIATES, L.P.	07/01/1992	09/30/2012	20,333,093	(2,393,376)	-	-	-	(2,393,376)	-	-	3,000,000	-	-	0	3,000,000
000000 00 0	EN CAP ENERGY CAPITAL FUND V, L.P.	HOUSTON	TX	EN CAP INVESTMENTS LLC	06/22/2004	09/30/2012	3,242,646	(426,798)	-	-	-	(426,798)	-	-	114,545	-	-	0	102,909
000000 00 0	EN CAP ENERGY CAPITAL FUND VI, L.P.	HOUSTON	TX	EN CAP INVESTMENTS LLC	05/16/2006	09/30/2012	12,573,447	(2,256,802)	-	-	-	(2,256,802)	-	-	1,312,570	-	-	0	1,086,806

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	EN CAP ENERGY CAPITAL FUND VII, L.P.	HOUSTON	TX	ENCAP EQUITY FUND VII GP, L.P.	09/19/2007	09/30/2012	16,454,437	(3,985,390)	-	-	-	(3,985,390)	-	-	4,646,446	-	-	0	3,193,387
000000 00 0	EOS CREDIT OPPORTUNITIES FUND	WILMINGTON	DE	EOS CAPITAL MANAGEMENT	05/01/2008	09/30/2012	944,868	(858)	-	-	-	(858)	-	-	118,686	-	-	0	-
000000 00 0	FRANCISCO PARTNERS II, L.P.	SAN FRANCISCO	CA	FRANCISCO PARTNERS GP II	05/16/2006	09/30/2012	10,906,083	(386,868)	-	-	-	(386,868)	-	-	110,313	-	-	0	-
000000 00 0	GREEN EQUITY INVESTORS IV L.P.	LOS ANGELES	CA	LEONARD GREEN & PARTNERS	09/19/2002	09/30/2012	19,580,516	851,712	-	-	-	851,712	-	-	103,682	-	-	0	103,682
000000 00 0	GREEN EQUITY INVESTORS V, L.P.	WILMINGTON	DE	GEI CAPITAL V, LLC	11/09/2006	09/30/2012	19,817,370	(528,834)	-	-	-	(528,834)	-	-	1,272,514	-	-	0	989,865
000000 00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P.	WILMINGTON	DE	GS ADVISORS VI, L.L.C.	04/01/2007	09/30/2012	15,679,606	(511,909)	-	-	-	(511,909)	-	-	708,103	-	-	0	314,244
000000 00 0	GSO SPECIAL SITUATIONS FUND L.P.	WILMINGTON	DE	GSO CAPITAL PARTNERS LP	10/25/2005	09/30/2012	19,875,132	(2,334,440)	-	-	-	(2,334,440)	-	-	3,000,000	-	-	0	3,000,000
000000 00 0	HALCYON STRUCTURED OPPORTUNITY FUND, L.P.	WILMINGTON	DE	HALCYON STRUCTURED ASSET MANAGEMENT L.P.	04/02/2007	09/30/2012	426,133	13,888	-	-	-	13,888	-	-	117,620	-	-	0	-
000000 00 0	HINES U.S. OFFICE VALUE ADDED FUND, L.P.	WILMINGTON	DE	HINES, LLC	03/22/2004	09/30/2012	4,090,172	(418,886)	-	-	-	(418,886)	-	-	1,794,223	-	-	0	437,567
000000 00 0	IRONWOOD MEZZANINE FUND L.P.(FKA: Ironbridge)	AVON	CT	IRONWOOD CAPITAL LIMITED	12/19/2002	09/30/2012	907,332	(12,487)	-	-	-	(12,487)	-	-	201,872	-	-	0	13,546
000000 00 0	J.C. FLOWERS II, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	JCF ASSOCIATES II L.P.	06/09/2006	09/30/2012	4,725,545	(237,776)	-	-	-	(237,776)	-	-	90,745	-	-	0	10,863
000000 00 0	JBC OPPORTUNITY FUND III, L.P.	CHICAGO	IL	BUCK MANAGEMENT GROUP	05/16/2006	09/30/2012	4,853,623	374,310	-	-	-	374,310	-	-	285,416	-	-	0	71,354
000000 00 0	JEFFERIES CAPITAL PARTNERS IV, L.P.	NEW YORK	NY	JEFFERIES CAPITAL PARTNERS IV, LLC	05/18/2005	09/30/2012	13,011,156	(789,899)	-	-	-	(789,899)	-	-	1,364,375	-	-	0	(56,988)
000000 00 0	KELSO INVESTMENT ASSOCIATES VII, L.P.	WILMINGTON	DE	KELSO MEZZANINE LLC	09/25/2003	09/30/2012	16,344,066	(939,512)	-	-	-	(939,512)	-	-	425,899	-	-	0	247,481
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P.	WILMINGTON	DE	KELSO GP VIII, L.P.	07/20/2007	09/30/2012	11,670,598	100,336	-	-	-	100,336	-	-	22,723	-	-	0	(128,876)
000000 00 0	KIMCO INCOME FUND I, L.P.	WILMINGTON	DE	KIMCO INCOME FUND, LLC	03/08/2004	09/30/2012	11,382,563	(117,336)	-	-	-	(117,336)	-	-	246,305	-	-	0	246,305
000000 00 0	KOHLBERG INVESTOR VI, L.P.	WILMINGTON	DE	KOHLBERG COMPANY	06/21/2007	09/30/2012	15,764,059	311,106	-	-	-	311,106	-	-	1,125,108	-	-	0	187,974
000000 00 0	LS POWER EQUITY PARTNERS II, L.P.	WILMINGTON	DE	LS POWER EQUITY ADVISORS II, L.L.C.	05/07/2007	09/30/2012	9,514,398	647,993	-	-	-	647,993	-	-	301,644	-	-	0	266,260
000000 00 0	MADISON MARQUETTE RETAIL ENHANCEMENT FD. L.L.C.	WILMINGTON	DE	MADISON MARQUETTE FUND GP, L.L.C.	04/20/2007	09/30/2012	11,658,472	400,732	-	-	-	400,732	-	-	55,676	-	-	0	(55,598)
000000 00 0	MAGNETAR CAPITAL FUND, L.P.	WILMINGTON	DE	MAGNETAR CAPITAL	10/01/2005	09/30/2012	1,731,794	(55,801)	-	-	-	(55,801)	-	-	515,069	-	-	0	99,610
000000 00 0	MASON WELLS BUYOUT FUND II LTD	MILWAUKEE	WI	MASON WELLS, INC.	09/14/2005	09/30/2012	10,233,768	434,758	-	-	-	434,758	-	-	546,490	-	-	0	84,123
000000 00 0	MHR INSTITUTIONAL PARTNERS III, L.P.	DELAWARE	MD	MHR INSTITUTIONAL ADVISORS III LLC	09/07/2006	09/30/2012	14,215,173	738,335	-	-	-	738,335	-	-	549,444	-	-	0	329,100
000000 00 0	MONITOR CLIPPER EQUITY PARTNERS II, L.P.	WILMINGTON	DE	MONITOR CLIPPER PARTNERS, LLC	01/01/2004	09/30/2012	7,508,572	(550,874)	-	-	-	(550,874)	-	-	4,025,197	-	-	0	2,032,822
000000 00 0	NATURAL GAS PARTNERS IX, L.P.	WILMINGTON	DE	NGP FUND IX	10/01/2007	09/30/2012	23,791,052	(742,606)	-	-	-	(742,606)	-	-	52,073	-	-	0	-
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.	WILMINGTON	DE	NEW MOUTAIN INVESTMENT L.L.C.	12/20/2007	09/30/2012	8,259,206	568,647	-	-	-	568,647	-	-	437,652	-	-	0	126,991
000000 00 0	NEW VENTURE PARTNERS IV, L.P.	WILMINGTON	DE	NVPG IV LLC	05/08/2006	09/30/2012	5,878,283	(115,426)	-	-	-	(115,426)	-	-	193,509	-	-	0	(73,579)
000000 00 0	NORTHINGTON CONNECTICUT EQUITY INVESTORS, L.P.	NORTHINGTON	CT	NORTHINGTON EQUITY PARTNERS CONNECTICUT	01/02/1996	09/30/2012	312,470	-	-	-	28,679	(28,679)	-	-	140,187	-	-	0	-
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.	WILMINGTON	DE	OAK HILL CAPITAL MANAGEMENT, LLC	02/16/2005	09/30/2012	15,572,237	(430,021)	-	-	-	(430,021)	-	-	538,351	-	-	0	122,798
000000 00 0	OAK HILL CREDIT ALPHA FUND, L.P.	WILMINGTON	DE	OAK HILL ADVISORS, L.P.	03/03/2008	09/30/2012	11,794,133	(1,780,862)	-	-	-	(1,780,862)	-	-	2,000,000	-	-	0	2,000,000
000000 00 0	PEARLMARK MULTIFAMILY PARTNERS, L.L.C.	CHICAGO	IL	TRANSWESTERN MULTIFAMILY PARTNERS GP	01/31/2007	09/30/2012	10,731,367	492,682	-	-	-	492,682	-	-	132,311	-	-	0	132,311
000000 00 0	PEQUOT SCOUT FUND	WILMINGTON	DE	PEQUOT PARTNERS	07/01/1999	09/30/2012	5,676,888	(1,214,726)	-	-	-	(1,214,726)	-	-	1,000,000	-	-	0	1,000,000
000000 00 0	PROVIDENCE EQUITY PARTNERS V, L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY	08/11/2004	09/30/2012	13,547,068	2,505,903	-	3,882,586	-	(1,376,683)	-	-	20,541	-	-	0	(40,834)
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON	DE	PROVIDENCE EQUITY GP VI, L.P.	11/09/2006	09/30/2012	22,418,522	128,125	-	-	-	128,125	-	-	38,410	-	-	0	(128,075)
000000 00 0	PROVIDENCE GROWTH PARTNERS	PROVIDENCE	RI	PROVIDENCE EQUITY	01/19/2000	09/30/2012	660,645	(144,009)	-	-	-	(144,009)	-	-	217,090	-	-	0	124,071
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND 2003, L.P.	WILMINGTON	DE	THE RIVERSIDE COMPANY	01/01/2004	09/30/2012	4,909,146	(1,158,306)	-	-	-	(1,158,306)	-	-	2,613,883	-	-	0	1,472,494
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.	WILMINGTON	DE	RIVERSIDE PARTNERS L.L.C.	05/14/2008	09/30/2012	16,329,453	(169,048)	-	-	-	(169,048)	-	-	945,034	-	-	0	559,043
000000 00 0	SPG L.L.C.	WILMINGTON	DE	SPG GP, L.L.C.	06/29/2007	09/30/2012	15,041,988	23,929	-	-	-	23,929	-	-	4,959	-	-	0	(105,060)

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	SPROUT CAPITAL IX, L.P.	NEW YORK	NY	SPROUT CAPITAL PARTNERS	09/22/2000	09/30/2012	1,550,085	(168,997)	-	-	-	(168,997)	-	-	379,938	-	-	0	195,668
000000 00 0	STERLING INVESTMENT PARTNERS II, L.P.	WESTPORT	CT	STERLING INVESTMENT ADVISORS MANAGEMENT, LLC	09/14/2005	09/30/2012	15,912,886	172,060	-	-	-	172,060	-	-	63,646	-	-	0	(14,511)
000000 00 0	TECHNOLOGY CROSSOVER VENTURES IV	NEW YORK	NY	TECHNOLOGY CROSSOVER VENTURE PARTNERS	08/17/2000	09/30/2012	423,679	(492)	-	-	-	(492)	-	-	109,936	-	-	0	-
000000 00 0	TECHNOLOGY CROSSOVER VENTURES V	WILMINGTON	DE	TECHNOLOGY CROSSOVER VENTURE PARTNERS	04/01/2004	09/30/2012	6,944,329	(494,363)	-	-	-	(494,363)	-	-	1,863,829	-	-	0	261,169
000000 00 0	WALKER SMITH CAPITAL L.P.	DALLAS	TX	WS CAPITAL	01/03/2002	09/30/2012	7,910,511	(248,953)	-	-	-	(248,953)	-	-	7,569,000	-	-	0	193,597
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX	NEW YORK	NY	WARBURG PINCUS & COMPANY	05/18/2005	09/30/2012	14,086,997	(216,957)	-	-	-	(216,957)	-	-	510,048	-	-	0	322,500
000000 00 0	WARBURG PINCUS PRIVATE EQUITY VIII, L.P.	NEW YORK	NY	WARBURG PINCUS & CO	02/27/2002	09/30/2012	21,260,119	(1,031,020)	-	-	-	(1,031,020)	-	-	132,200	-	-	0	81,354
000000 00 0	WARBURG, PINCUS EQUITY FUND, L.P.	NEW YORK	NY	WARBURG PINCUS & COMPANY	07/29/1998	09/30/2012	1,102,991	(495,966)	-	-	-	(495,966)	-	-	695,974	-	-	0	695,974
000000 00 0	WILLIS STEIN & PARTNERS III, L.P.	WILMINGTON	DE	WILLIS STEIN & PARTNERS	04/11/2001	09/30/2012	6,675,317	811,034	-	1,086,102	-	(275,068)	-	-	3,456,732	-	-	0	176,128
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							890,467,277	(33,338,515)	0	4,967,193	0	(38,305,708)	0	0	97,502,363	0	(30,174)	(30,174)	45,513,754
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
859285 9A 8	STERLING AMERICAN III	NEW YORK	NY	SAP REAL ESTATE FUNDING	10/01/1999	09/30/2012	1,723,628		0	0	0	0	0	0	124,536	0	0	0	453,922
000000 00 0	E-WALK INVESTORS, LLC	NEW YORK	NY	E-WALK INVESTORS, LLC	0701/1997.	09/30/2012	(2,419,937)	0	0	0	0	0	0	0	166,013	0	0	0	123,363
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							(696,309)	0	0	0	0	0	0	0	290,549	0	0	0	577,285
3999999. Subtotal - Unaffiliated							889,770,968	(33,338,515)	0	4,967,193	0	(38,305,708)	0	0	97,792,912	0	(30,174)	(30,174)	46,091,039
4199999. Totals							889,770,968	(33,338,515)	0	4,967,193	0	(38,305,708)	0	0	97,792,912	0	(30,174)	(30,174)	46,091,039

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 PZ 5	U.S. TREASURY INFLATION INDEX		09/14/2012	CAPITALIZED INTEREST		0	43,260	0	1
912810 QP 6	U.S. TREASURY INFLATION INDEX		09/14/2012	CAPITALIZED INTEREST		0	231,550	0	1
912810 QV 3	U.S. TREASURY INFLATION INDEX		09/14/2012	CAPITALIZED INTEREST		0	122,800	0	1
912828 QV 5	U.S. TREASURY INFLATION INDEX		09/14/2012	CAPITALIZED INTEREST		0	40,000	0	1
912828 SV 3	UNITED STATES OF AMERICA TREASURY		08/03/2012	CITIGROUP GLOBAL MARKETS INC		50,828,125	50,000,000	197,351	1
0599999.	Total - Bonds - U.S. Government					50,828,125	50,437,610	197,351	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3128HX S9 7	FED HOME LOAN MTG CORP		08/17/2012	BARCLAYS CAPITAL		29,981,250	30,000,000	8,750	1
3128HX T8 8	FED HOME LOAN MTG CORP		08/17/2012	BARCLAYS CAPITAL		52,277,896	52,310,590	15,257	1
31292S AB 6	FED HOME LOAN MTG CORP		07/11/2012	BARCLAYS CAPITAL		(209,441)	(204,597)	(68)	1
3137AQ WY 0	FED HOME LOAN MTG CORP		08/15/2012	CRT CAPITAL GROUP		34,558,664	34,499,368	3,064	1
3137AR UB 0	FED HOME LOAN MTG CORP		08/15/2012	RBS GREENWICH CAPITAL		18,382,898	18,382,898	1,633	1
3137AS RV 8	FED HOME LOAN MTG CORP		08/16/2012	RBS GREENWICH CAPITAL		42,187,215	42,187,215	12,990	1
3138M0 W3 0	FED NATIONAL MTG ASSN		08/03/2012	WELLS FARGO WACHOVIA CORP		51,743,780	49,971,358	49,971	1
3138M5 W3 9	FED NATIONAL MTG ASSN		08/15/2012	CHASE SECURITIES		51,242,188	50,000,000	79,167	1
38375G B3 4	GOVERNMENT NATL MTG ASSN		08/17/2012	CITIGROUP GLOBAL MARKETS INC		49,245,152	49,183,672	12,275	1
38376V 4G 9	GOVERNMENT NATL MTG ASSN		08/15/2012	CITIGROUP GLOBAL MARKETS INC		37,199,274	36,672,113	3,906	1
38378A LC 3	GOVERNMENT NATL MTG ASSN		08/15/2012	CITIGROUP GLOBAL MARKETS INC		23,544,944	23,522,892	1,669	1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					390,153,820	386,525,509	188,614	XXX
Bonds - Industrial and Miscellaneous									
00003# AB 9	A & E TELEVISION NETWORKS LLC		08/22/2012	DIRECT		20,000,000	20,000,000	0	2Z
00130H BC 8	AES CORP/THE		07/24/2012	CREDIT SUISSE FIRST BOSTON		490,500	450,000	14,144	3FE
007903 AR 8	ADVANCED MICRO DEVICES INC		07/23/2012	CITIGROUP GLOBAL MARKETS INC		742,000	700,000	6,477	3FE
0258M0 DE 6	AMERICAN EXPRESS CREDIT CORP		08/14/2012	CITIGROUP GLOBAL MARKETS INC		40,841,600	40,000,000	132,222	1FE
03674P AC 7	ANTERO RESOURCES FINANCE CORP		07/23/2012	BARCLAYS CAPITAL		243,650	220,000	3,151	4FE
038336 C# 8	APTARGROUP INC		09/05/2012	DIRECT		1,000,000	1,000,000	0	1Z
038336 D* 1	APTARGROUP INC		09/05/2012	DIRECT		9,000,000	9,000,000	0	1Z
05329W AJ 1	AUTONATION INC		07/24/2012	BARCLAYS CAPITAL		620,200	560,000	10,710	3FE
055381 AR 8	BE AEROSPACE INC		07/23/2012	MILLENNIUM ADVISORS		244,134	220,000	4,832	3FE
05564E BM 7	BRE PROPERTIES INC		08/06/2012	CHASE SECURITIES		21,095,227	21,248,000	0	2FE
080555 AJ 4	BELO CORP		09/21/2012	GOLDMAN SACHS		680,190	615,000	17,903	3FE
09747F AC 9	BOISE PAPER HOLDINGS LLC / BOI		07/23/2012	BARCLAYS CAPITAL		499,513	445,000	9,456	3FE
120111 BK 4	BUILDING MATERIALS CORP OF AME		07/24/2012	DEUTSCHE-ALEX BROWN, EUROPE		487,125	450,000	13,922	3FE
1248EP AQ 6	CCO HOLDINGS LLC / CCO HOLDING		07/23/2012	CITIGROUP GLOBAL MARKETS INC		374,000	340,000	5,889	3FE
12513G AW 9	CDW LLC / CDW FINANCE CORP		09/20/2012	VARIOUS		741,265	669,000	11,864	4FE
12543D AR 1	CHS/COMMUNITY HEALTH SYSTEMS I		09/20/2012	VARIOUS		731,000	720,000	1,190	3FE
125896 AZ 3	CMS ENERGY CORP		08/16/2012	VARIOUS		762,531	675,000	8,214	3FE
126304 AG 9	CSC HOLDINGS LLC		07/23/2012	MORGAN STANLEY DEAN WITTER		736,235	643,000	22,646	3FE
131347 BP 0	CALPINE CORP		07/24/2012	BARCLAYS CAPITAL		736,100	680,000	13,968	3FE

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)
14743R AB 9	CASE CORP		08/10/2012	JEFFERIES COMPANY INC		751,740	670,000	4,048	3FE
150191 AC 8	CEDAR FAIR LP/CANADAS W		07/24/2012	CITIGROUP GLOBAL MARKETS INC		121,178	107,000	4,773	4FE
15089Q AB 0	CELANESE US HOLDINGS LLC		07/23/2012	CITIGROUP GLOBAL MARKETS INC		244,350	225,000	4,182	3FE
163893 AC 4	CHEMTURA CORP		07/24/2012	MORGAN STANLEY DEAN WITTER		390,600	360,000	11,498	4FE
178760 AB 0	CITYCENTER HLDGS/FINANCE		09/20/2012	VARIOUS		752,935	707,000	5,828	4FE
20605P AA 9	CONCHO RESOURCES INC		07/24/2012	BARCLAYS CAPITAL		537,744	485,000	13,479	4FE
21036P AF 5	CONSTELLATION BRANDS INC		07/23/2012	DEUTSCHE-ALEX BROWN, EUROPE		743,363	645,000	9,223	3FE
212015 AB 7	CONTINENTAL RESOURCES INC/OK		07/23/2012	MORGAN STANLEY DEAN WITTER		242,950	215,000	5,666	3FE
22541S WT 1	CS FIRST BOSTON MTGE SECS		08/01/2012	CAPITALIZED INTEREST		0	1	0	1FM
22544Q AR 0	CREDIT SUISSE MTGE CAP CERTS		07/15/2012	CAPITALIZED INTEREST		0	9,683	0	1FM
22818T AB 8	CROWN AMER/CAP CORP II		08/10/2012	JEFFERIES COMPANY INC		249,550	230,000	4,384	3FE
24713E AC 1	DELPHI CORP		07/25/2012	LIBERTAS PARTNERS LLC		373,560	352,000	4,308	3FE
24823U AG 3	DENBURY RESOURCES INC		07/23/2012	CHASE SECURITIES		242,929	215,000	7,933	4FE
25470X AB 1	DISH DBS CORP		09/20/2012	VARIOUS		530,795	455,000	8,741	3FE
256677 AA 3	DOLLAR GENERAL CORP		08/06/2012	BARCLAYS CAPITAL		591,131	565,000	1,748	3FE
257867 AM 3	DONNELLEY (R.R.) & SONS		08/09/2012	CHASE SECURITIES		672,750	650,000	11,887	3FE
27876G BE 7	ECHOSTAR DBS CORP		08/16/2012	UBS, AG		373,150	340,000	1,346	3FE
28336L BM 0	EL PASO CORP		08/22/2012	VARIOUS		824,200	760,000	7,815	3FE
29264F AG 1	ENDO HEALTH SOLUTIONS INC		07/23/2012	CITIGROUP GLOBAL MARKETS INC		499,410	450,000	963	3FE
29717P AC 1	ESSEX PORTFOLIO LP		08/08/2012	WELLS FARGO WACHOVIA CORP		21,335,315	21,553,000	0	2FE
297425 AF 7	ESTERLINE TECHNOLOGIES CORP		08/07/2012	BANK OF AMERICA		492,219	475,000	13,899	3FE
31620M AB 2	FIDELITY NATIONAL INFORMATION		07/24/2012	BANK OF AMERICA		503,913	455,000	1,156	3FE
319963 BC 7	FIRST DATA CORP		07/23/2012	BANK OF AMERICA		498,000	480,000	4,032	4FE
35906A AA 6	FRONTIER COMMUNICATIONS CORP		07/24/2012	BNP PARIBAS AMERICAS		493,875	450,000	8,869	3FE
35914P AK 1	FRONTIER OIL CORP		07/24/2012	UBS, AG		501,830	469,000	6,449	3FE
361849 P2 2	GMAC COMM MTGE SECS		07/11/2012	CAPITALIZED INTEREST		0	61,633	0	1FM
364725 AT 8	GANNETT CO INC		08/13/2012	WELLS FARGO WACHOVIA CORP		739,125	675,000	19,723	3FE
377316 AL 8	PH GLATFELTER CO		09/21/2012	CHASE SECURITIES		320,000	320,000	0	3FE
382550 BB 6	GOODYEAR TIRE & RUBBER CO/THE		09/20/2012	VARIOUS		500,616	453,000	10,336	4FE
404119 BK 4	HCA INC		09/20/2012	VARIOUS		366,855	325,000	3,091	3FE
421933 AH 5	HEALTH MANAGEMENT ASSOCIATES I		07/23/2012	CITIGROUP GLOBAL MARKETS INC		622,438	575,000	9,881	3FE
428040 CK 3	HERTZ CORP/THE		07/23/2012	CREDIT SUISSE FIRST BOSTON		495,850	470,000	8,901	4FE
446413 AB 2	HUNTINGTON INGALLS INDUSTRIES		07/23/2012	CHASE SECURITIES		494,160	464,000	11,608	3FE
446413 AD 8	HUNTINGTON INGALLS INDUSTRIES		07/24/2012	CITIGROUP GLOBAL MARKETS INC		493,270	461,000	12,044	3FE
44701Q AV 4	HUNTSMAN INTERNATIONAL LLC		07/24/2012	BANK OF AMERICA		500,728	497,000	2,050	4FE
452308 AP 4	ILLINOIS TOOL WORKS INC		07/03/2012	DIRECT		2,011,621	2,020,000	20,453	1FE
45874Q AB 6	INTERLINE BRANDS INC		07/23/2012	BARCLAYS CAPITAL		249,748	234,000	3,231	4FE
46126P AG 1	ALERE INC		09/25/2012	JEFFERIES COMPANY INC		499,843	475,000	5,923	4FE
46625Y C8 4	JP MORGAN CHASE COMM MTGE		07/11/2012	CAPITALIZED INTEREST		0	1,072	0	1FM
46625Y R2 1	JP MORGAN CHASE COMM MTGE		08/01/2012	CAPITALIZED INTEREST		0	6,047	0	1FM

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)
466313 AE 3	JABIL CIRCUIT INC		09/21/2012	VARIOUS		809,750	700,000	4,241	3FE
48020U AA 6	JONES GRP/APP GRP HLDG/A		09/20/2012	CITIGROUP GLOBAL MARKETS INC		503,900	485,000	926	4FE
494550 BM 7	KINDER MORGAN ENERGY PARTNERS		08/08/2012	WELLS FARGO WACHOVIA CORP		19,919,600	20,000,000	0	2FE
500255 AS 3	KOHLS CORP		09/18/2012	GOLDMAN SACHS		12,235,266	12,236,000	0	2FE
50540R AL 6	LABORATORY CORP OF AMERICA HOL		08/20/2012	VARIOUS		9,759,136	9,715,000	0	2FE
521865 AR 6	LEAR CORP		07/24/2012	BANK OF AMERICA		490,056	445,000	12,849	3FE
524660 AW 7	LEGGETT & PLATT INC		08/08/2012	CHASE SECURITIES		14,955,900	15,000,000	0	2FE
52736R BB 7	LEVI STRAUSS & CO		07/30/2012	BANK OF AMERICA		249,980	232,000	3,784	4FE
532716 AL 1	LIMITED BRANDS INC		08/16/2012	BROADPOINT CAPITAL, INC		797,813	750,000	12,031	3FE
591709 AL 4	METROPCS WIRELESS INC		07/23/2012	CITIGROUP GLOBAL MARKETS INC		247,500	250,000	3,267	4FE
608190 AH 7	MOHAWK INDUSTRIES INC		08/16/2012	SEA PORT GROUP SECURITIES LLC		560,000	500,000	3,188	3FE
615369 AB 1	MOODYS CORP		08/15/2012	CITIGROUP GLOBAL MARKETS INC		9,130,040	9,202,000	0	2FE
62875F AA 6	NAI ENTERTAINMENT HOLDINGS LLC		08/14/2012	BARCLAYS CAPITAL		622,988	555,000	7,886	4FE
629377 BN 1	NRG ENERGY INC		07/23/2012	BARCLAYS CAPITAL		754,325	715,000	1,666	3FE
637417 AE 6	NATIONAL RETAIL PROPERTIES INC		08/07/2012	CITIGROUP GLOBAL MARKETS INC		10,115,309	10,273,000	0	2FE
651290 AK 4	NEWFIELD EXPLORATION CO		07/23/2012	CIBC WORLD MARKETS CORP		250,158	235,000	3,302	3FE
655663 C# 7	NORDSON CORP		07/26/2012	DIRECT		6,000,000	6,000,000	0	1Z
67088C AA 5	OMX TIMBER FIN INV LLC 2		09/19/2012	CAPITALIZED INTEREST		0	2,254,939	0	6
688225 AB 7	OSHKOSH CORP		07/24/2012	JEFFERIES COMPANY INC		496,844	446,000	14,922	4FE
69073T AP 8	OWENS-BROCKWAY		07/23/2012	BNP PARIBAS AMERICAS		562,500	500,000	17,925	3FE
690768 BF 2	OWENS-ILLINOIS INC		07/24/2012	BNP PARIBAS AMERICAS		227,500	200,000	3,120	4FE
704549 AJ 3	PEABODY ENERGY CORP		07/24/2012	JEFFERIES COMPANY INC		613,730	617,000	7,404	3FE
71709* 9A 5	PH HOLDINGS LLC		09/26/2012	CAPITALIZED INTEREST		81,989	81,989	0	5
726505 AH 3	PLAINS EXPLORATION & PRODUCTIO		07/23/2012	BANK OF AMERICA		248,050	220,000	5,324	4FE
731745 AL 9	POLYMER GROUP INC		07/24/2012	CITIGROUP GLOBAL MARKETS INC		244,025	227,000	8,601	4FE
75281A AJ 8	RANGE RESOURCES CORP		07/24/2012	BARCLAYS CAPITAL		496,969	465,000	8,054	3FE
774477 AJ 2	ROCKWOOD SPECIALTIES GROUP INC		09/20/2012	DEUTSCHE-ALEX BROWN, EUROPE		385,000	385,000	0	3FE
78401F AD 9	SBA TELECOMMUNICATIONS INC		07/24/2012	JEFFERIES COMPANY INC		265,440	240,000	8,910	4FE
784635 AP 9	SPX CORP		07/24/2012	JEFFERIES COMPANY INC		491,730	443,000	12,352	3FE
79546V AH 9	SALLY HOLDINGS LLC / SALLY CAP		07/23/2012	BNP PARIBAS AMERICAS		127,363	115,000	1,559	3FE
81211K AQ 3	SEALED AIR CORP		09/20/2012	VARIOUS		742,001	658,000	13,408	4FE
832248 AQ 1	SMITHFIELD FOODS INC		07/24/2012	JEFFERIES COMPANY INC		495,696	449,000	2,513	3FE
84762L AG 0	SPECTRUM BRANDS INC		07/23/2012	BNP PARIBAS AMERICAS		126,500	110,000	1,190	4FE
85205T AB 6	SPIRIT AEROSYSTEMS INC		07/24/2012	DEUTSCHE-ALEX BROWN, EUROPE		490,500	450,000	10,875	3FE
858119 AN 0	STEEL DYNAMICS INC		07/23/2012	CREDIT SUISSE FIRST BOSTON		736,320	708,000	15,394	3FE
858119 AS 9	STEEL DYNAMICS INC		09/20/2012	VARIOUS		750,228	735,000	1,559	3FE
871911 AS 2	SYSTEM ENERGY RESOURCES INC		09/20/2012	BARCLAYS CAPITAL INC. FIXED INCOME		17,833,589	17,867,000	0	2FE
87612B AF 9	TARGA RESOURCES PARTNERS		07/24/2012	DEUTSCHE-ALEX BROWN, EUROPE		790,250	725,000	16,177	3FE
880349 AN 5	TENNECO INC		07/24/2012	BANK OF AMERICA		483,938	445,000	15,519	3FE
881609 AS 0	TESORO CORP		07/23/2012	CREDIT AGRICOLE CORP INVEST BANK		493,152	480,000	7,508	3FE

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)
881609 AT 8	TESORO CORP		07/24/2012	BANK OF NEW YORK MELLON NEW YORK		499,200	480,000	4,853	3FE
883556 BC 5	THERMO FISHER SCIENTIFIC INC		08/15/2012	RBS GREENWICH CAPITAL		24,868,750	25,000,000	0	2FE
890027 AA 3	TOMKINS LLC / TOMKINS INC		08/28/2012	VARIOUS		389,829	350,000	11,513	4FE
90321N AA 0	UNITED RENTALS INC		09/20/2012	VARIOUS		875,156	835,000	3,777	3FE
91879Q AK 5	VAIL RESORTS INC		07/24/2012	BARCLAYS CAPITAL		489,375	450,000	6,988	3FE
91911X AR 5	VALEANT PHARMACEUTICALS		07/23/2012	CITIGROUP GLOBAL MARKETS INC		265,000	250,000	497	4FE
929160 AK 5	VULCAN MATERIALS		08/16/2012	BARCLAYS CAPITAL INC. FIXED INCOME		674,219	625,000	8,021	3FE
939653 AM 3	WASHINGTON REAL ESTATE INVESTM		09/13/2012	VARIOUS		28,385,175	28,500,000	933	2FE
955306 B# 1	WEST PHARMACEUTICAL SERVICES		07/05/2012	DIRECT		5,000,000	5,000,000	0	1Z
966387 AE 2	WHITING PETROLEUM CORP		07/24/2012	STIFEL NICOLAUS		753,375	700,000	15,789	3FE
966387 AF 9	WHITING PETROLEUM CORP		07/23/2012	CIBC WORLD MARKETS CORP		248,377	230,000	4,776	3FE
96950F AJ 3	WILLIAMS PARTNERS LP		08/09/2012	UBS, AG		25,156,709	25,163,000	0	2FE
97381W AJ 3	WINDSTREAM CORP		07/26/2012	BANK OF AMERICA		738,675	670,000	13,191	3FE
983130 AN 5	WYNN LAS VEGAS CAPITAL CORP		07/23/2012	MORGAN STANLEY DEAN WITTER		497,070	450,000	8,367	3FE
98375Y AZ 9	XM SATELLITE RADIO INC		07/24/2012	BANK OF AMERICA		493,725	454,000	8,270	4FE
66977W AK 5	NOVA CHEMICALS CORP	A	07/24/2012	MORGAN STANLEY DEAN WITTER		493,920	441,000	8,823	3FE
66977W AM 1	NOVA CHEMICALS CORP	A	07/23/2012	BARCLAYS CAPITAL		247,250	215,000	4,378	3FE
878742 AY 1	TECK RESOURCES LTD	A	07/30/2012	BANK OF AMERICA		29,756,400	30,000,000	0	2FE
893526 DM 2	TRANSCANADA PIPELINES LTD	A	07/30/2012	CITIGROUP GLOBAL MARKETS INC		39,968,400	40,000,000	0	1FE
780153 AJ 1	ROYAL CARIBBEAN CRUISES LTD	F	07/25/2012	MORGAN STANLEY DEAN WITTER		756,286	683,000	18,569	3FE
81180R AE 2	SEAGATE TECHNOLOGY HDD HOLDING	F	07/23/2012	MILLENNIUM ADVISORS		492,778	440,000	9,558	3FE
81180W AE 1	SEAGATE HDD CAYMAN	F	07/23/2012	NATIONAL FINANCIAL SERVICES		498,551	450,000	3,972	3FE
F0164# AB 8	AIR LIQUIDE FINANCE SA	F	09/13/2012	DIRECT		5,000,000	5,000,000	0	1Z
F0164# AC 6	AIR LIQUIDE FINANCE SA	F	09/13/2012	DIRECT		13,000,000	13,000,000	0	1Z
G2613# AL 8	DS SMITH PLC	F	08/06/2012	DIRECT		13,000,000	13,000,000	0	2Z
W0805# AN 8	ASSA ABLOY FINANCIAL SERVICES AB	F	08/09/2012	DIRECT		10,000,000	10,000,000	0	1Z
3899999.	Total - Bonds - Industrial & Miscellaneous					456,420,266	455,496,364	883,785	XXX
8399997.	Total - Bonds - Part 3					897,402,211	892,459,483	1,269,750	XXX
8399999.	Total - Bonds					897,402,211	892,459,483	1,269,750	XXX
Preferred Stocks - Industrial and Miscellaneous									
49446R 77 8	KIMCO REALTY CORP		07/16/2012	MERRILL LYNCH INC	323,400.000	8,085,000	0.00	0	P2LFE
69360J 66 9	PS BUSINESS PARKS INC		09/07/2012	BANK OF AMERICA	50,000.000	1,250,600	0.00	0	P2UFE
74460W 80 0	PUBLIC STORAGE INC		09/11/2012	BANK OF AMERICA	200,000.000	5,000,000	0.00	0	P2UFE
929042 85 1	VORNADO REALTY TRUST		07/11/2012	MERRILL LYNCH INC	852,600.000	21,315,000	0.00	0	P2LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					35,650,600	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					35,650,600	XXX	0	XXX
8999999.	Total - Preferred Stocks					35,650,600	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
71709* 91 5	PH HOLDINGS		09/28/2012	DIRECT	498,891.000	0	XXX	0	
87612G 10 1	TARGA RESOURCES CORP		08/15/2012	VARIOUS	3,797.000	169,726	XXX	0	L

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)
98954A 10 7	ZILLOW INC		07/16/2012	DEUTSCHE BANK SECURITIES, INC	7,321.000	297,050	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					466,776	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					466,776	XXX	0	XXX
9799999.	Total - Common Stocks					466,776	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					36,117,376	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					933,519,587	XXX	1,269,750	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		09/01/2012	MBS PAYDOWN		4,237	4,237	4,256	4,241	0	(4)	0	(4)	0	4,237	0	0	0	171	09/01/2035	1
36202E W6	2 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		8,042,922	8,042,922	8,441,298	8,114,011	0	(71,088)	0	(71,088)	0	8,042,922	0	0	0	351,155	04/01/2038	1
36202E WF	2 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		1,898,090	1,898,090	1,987,359	1,913,678	0	(15,588)	0	(15,588)	0	1,898,090	0	0	0	82,529	03/01/2038	1
36202E XV	6 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		1,400,384	1,400,384	1,471,224	1,412,547	0	(12,163)	0	(12,163)	0	1,400,384	0	0	0	61,887	05/01/2038	1
36203C 4X	7 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		96	96	98	96	0	0	0	0	0	96	0	0	0	5	02/01/2025	1
36203C 5X	6 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	10/01/2012	1
36204J UL	8 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		288	288	293	287	0	1	0	1	0	288	0	0	0	15	04/01/2026	1
36204P Z3	9 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	08/01/2015	1
36204U 2V	2 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		60	60	64	60	0	1	0	1	0	60	0	0	0	4	12/01/2024	1
36205K 2N	1 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		43	43	44	44	0	(1)	0	(1)	0	43	0	0	0	2	09/01/2026	1
36205K 3D	2 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		413	413	435	414	0	(1)	0	(1)	0	413	0	0	0	26	04/01/2025	1
36205K 6C	1 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		41	41	43	41	0	0	0	0	0	41	0	0	0	2	12/01/2016	1
36205K JK	9 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		3	3	3	2	0	0	0	0	0	3	0	0	0	0	11/01/2024	1
36205K ZH	8 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		908	908	957	912	0	(3)	0	(3)	0	908	0	0	0	55	01/01/2021	1
36205L 3L	2 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		99	99	104	99	0	0	0	0	0	99	0	0	0	6	08/01/2023	1
36205L J4	3 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		50	50	53	50	0	1	0	1	0	50	0	0	0	3	05/01/2024	1
36205L J8	4 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		151	151	159	149	0	2	0	2	0	151	0	0	0	9	05/01/2024	1
36205R 4B	0 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	08/01/2023	1
36205S BQ	7 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		29	29	30	29	0	0	0	0	0	29	0	0	0	2	07/01/2026	1
36205S CV	5 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		14	14	14	14	0	0	0	0	0	14	0	0	0	1	07/01/2020	1
36205X YK	4 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		8	8	9	9	0	0	0	0	0	8	0	0	0	1	01/01/2013	1
36206A H3	0 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	1	08/01/2014	1
36206D UK	1 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		27	27	27	27	0	0	0	0	0	27	0	0	0	1	11/01/2023	1
36206N RK	3 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		207	207	211	206	0	1	0	1	0	207	0	0	0	11	03/01/2026	1
36206P 2M	1 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		29	29	30	29	0	0	0	0	0	29	0	0	0	2	04/01/2025	1
36206Q 4V	7 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		80	80	81	80	0	0	0	0	0	80	0	0	0	4	11/01/2023	1
36206U QQ	5 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		52	52	53	52	0	0	0	0	0	52	0	0	0	3	08/01/2025	1
36206U ZD	4 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		149	149	152	150	0	0	0	0	0	149	0	0	0	8	01/01/2014	1
36206V 3A	3 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		95	95	97	95	0	0	0	0	0	95	0	0	0	5	01/01/2026	1
36206V RK	5 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	2	03/01/2023	1
36206W 4Q	5 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		161	161	170	161	0	0	0	0	0	161	0	0	0	10	08/01/2023	1
36206W ZP	3 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		270	270	285	271	0	0	0	0	0	270	0	0	0	16	03/01/2025	1
36206X UX	9 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		508	508	518	507	0	2	0	2	0	508	0	0	0	27	07/01/2025	1
36206Y 6P	1 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		18	18	18	18	0	0	0	0	0	18	0	0	0	1	11/01/2020	1
36207B VG	2 GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		21	21	22	21	0	0	0	0	0	21	0	0	0	1	10/01/2025	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)
36207D XG 6	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		79	79	81	79	0	0	0	0	0	79	0	0	0	4	05/01/2026	1
36207E DH 4	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		143	143	145	143	0	0	0	0	0	143	0	0	0	8	03/01/2025	1
36207F NR 8	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		48	48	49	48	0	0	0	0	0	48	0	0	0	3	05/01/2026	1
36207F Y9 6	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/01/2012	1
36207F Z6 1	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		30	30	30	30	0	0	0	0	0	30	0	0	0	2	06/01/2025	1
36207G DB 2	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		13	13	14	13	0	0	0	0	0	13	0	0	0	1	12/01/2018	1
36207H TH 0	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		67	67	68	67	0	0	0	0	0	67	0	0	0	4	12/01/2024	1
36207H U2 1	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		86	86	87	86	0	0	0	0	0	86	0	0	0	5	07/01/2024	1
36207H WG 8	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	1	02/01/2026	1
36207L R6 7	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		111	111	113	111	0	0	0	0	0	111	0	0	0	6	04/01/2026	1
36207P BD 0	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	1	07/01/2023	1
36207Q VB 0	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		1,078	1,078	1,098	1,081	0	(3)	0	(3)	0	1,078	0	0	0	57	12/01/2025	1
36209J XT 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		103	103	101	100	0	3	0	3	0	103	0	0	0	4	12/01/2023	1
36211A N8 5	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		256	256	252	256	0	0	0	0	0	256	0	0	0	11	11/01/2027	1
36213C P2 0	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		894	894	918	895	0	0	0	0	0	894	0	0	0	42	06/01/2030	1
362150 LS 1	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		113	113	100	112	0	1	0	1	0	113	0	0	0	6	09/01/2015	1
362154 MU 7	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		490	490	460	490	0	1	0	1	0	490	0	0	0	26	03/01/2016	1
362161 PM 7	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		3,574	3,574	3,349	3,563	0	11	0	11	0	3,574	0	0	0	187	01/01/2016	1
362162 NT 2	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		1,604	1,604	1,423	1,599	0	5	0	5	0	1,604	0	0	0	85	04/01/2016	1
362162 W3 9	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		280	280	295	278	0	2	0	2	0	280	0	0	0	17	03/01/2019	1
362163 J7 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		1,059	1,059	992	1,057	0	2	0	2	0	1,059	0	0	0	57	04/01/2016	1
362163 VP 9	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		185	185	196	185	0	1	0	1	0	185	0	0	0	11	03/01/2018	1
362163 WG 8	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		241	241	214	239	0	1	0	1	0	241	0	0	0	13	10/01/2015	1
362164 WV 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		407	407	361	406	0	1	0	1	0	407	0	0	0	22	07/01/2016	1
362164 XF 7	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		38	38	35	38	0	0	0	0	0	38	0	0	0	2	08/01/2016	1
362165 JZ 6	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		623	623	584	621	0	2	0	2	0	623	0	0	0	33	10/01/2016	1
362166 C5 7	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		730	730	648	728	0	2	0	2	0	730	0	0	0	39	11/01/2016	1
36216B UV 9	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		26	26	24	26	0	0	0	0	0	26	0	0	0	2	09/01/2016	1
36216G X7 8	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		1,424	1,424	1,334	1,404	0	20	0	20	0	1,424	0	0	0	83	09/01/2012	1
36216H A6 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		766	766	679	764	0	2	0	2	0	766	0	0	0	41	06/01/2016	1
36216L 3G 0	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		96	96	90	96	0	0	0	0	0	96	0	0	0	5	12/01/2015	1
36216N 3P 6	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		397	397	372	395	0	1	0	1	0	397	0	0	0	21	07/01/2015	1
36216N KK 8	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		265	265	248	264	0	1	0	1	0	265	0	0	0	14	05/01/2015	1
36216N KS 1	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		730	730	672	722	0	8	0	8	0	730	0	0	0	39	01/01/2013	1
36216P PC 6	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		1,108	1,108	984	1,105	0	4	0	4	0	1,108	0	0	0	59	04/01/2016	1
36216S E2 4	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		6,007	6,007	5,628	5,998	0	10	0	10	0	6,007	0	0	0	320	05/01/2016	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
362170 TC 6	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		106	106	94	105	0	0	0	0	0	106	0	0	0	6	03/01/2016	1
362171 KN 9	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		415	415	375	415	0	0	0	0	0	415	0	0	0	24	03/01/2017	1
362171 V6 4	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		80	80	71	79	0	0	0	0	0	80	0	0	0	4	01/01/2017	1
362174 KW 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		79	79	70	79	0	0	0	0	0	79	0	0	0	4	10/01/2016	1
362175 SR 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		365	365	330	365	0	0	0	0	0	365	0	0	0	21	02/01/2017	1
362176 J3 4	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		257	257	228	256	0	1	0	1	0	257	0	0	0	14	08/01/2016	1
36217A QC 7	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		448	448	398	447	0	1	0	1	0	448	0	0	0	24	07/01/2016	1
36217A QE 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		112	112	99	111	0	1	0	1	0	112	0	0	0	6	07/01/2016	1
36217A RF 9	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		12,019	12,019	11,260	11,984	0	35	0	35	0	12,019	0	0	0	569	07/01/2015	1
36217B QR 2	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		333	333	295	324	0	9	0	9	0	333	0	0	0	18	12/01/2016	1
36217C GK 6	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		317	317	282	315	0	2	0	2	0	317	0	0	0	17	05/01/2015	1
36217E KU 5	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		56	56	50	56	0	0	0	0	0	56	0	0	0	3	03/01/2017	1
36217F 3Y 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		209	209	186	208	0	1	0	1	0	209	0	0	0	11	01/01/2016	1
36217H M3 6	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		93	93	83	92	0	1	0	1	0	93	0	0	0	5	07/01/2013	1
36217J XT 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		838	838	744	824	0	14	0	14	0	838	0	0	0	44	05/01/2013	1
36217K KB 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		30	30	27	30	0	0	0	0	0	30	0	0	0	2	10/01/2016	1
36217L YN 0	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		191	191	170	191	0	0	0	0	0	191	0	0	0	10	02/01/2017	1
36217M ZB 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		199	199	180	199	0	0	0	0	0	199	0	0	0	11	12/01/2016	1
36217N RJ 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		49	49	43	49	0	0	0	0	0	49	0	0	0	3	02/01/2017	1
36217P RU 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		357	357	317	357	0	0	0	0	0	357	0	0	0	19	01/01/2017	1
36217S C6 6	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		12	12	11	12	0	0	0	0	0	12	0	0	0	1	09/01/2013	1
36217S JF 9	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		6	6	5	4	0	2	0	2	0	6	0	0	0	0	02/01/2017	1
36217S L3 3	GOVERNMENT NATL MTG ASSN		08/01/2012	MBS PAYDOWN		487	487	432	471	0	16	0	16	0	487	0	0	0	26	04/01/2017	1
36217U BJ 4	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		62	62	55	62	0	0	0	0	0	62	0	0	0	3	02/01/2017	1
36217V RZ 9	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		874	874	775	870	0	4	0	4	0	874	0	0	0	47	01/01/2016	1
36217W VD 1	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		643	643	571	635	0	8	0	8	0	643	0	0	0	34	02/01/2016	1
36217X WH 9	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		32	32	29	32	0	0	0	0	0	32	0	0	0	2	04/01/2017	1
36218A ED 7	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		497	497	449	496	0	1	0	1	0	497	0	0	0	28	03/01/2017	1
36218B SH 1	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		101	101	89	100	0	0	0	0	0	101	0	0	0	5	05/01/2016	1
36218K M8 7	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		410	410	370	409	0	0	0	0	0	410	0	0	0	23	02/01/2017	1
36218P MA 1	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		142	142	150	143	0	(1)	0	(1)	0	142	0	0	0	9	05/01/2014	1
36218P QS 8	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		134	134	142	134	0	0	0	0	0	134	0	0	0	8	11/01/2018	1
36218S J9 2	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		126	126	112	126	0	0	0	0	0	126	0	0	0	7	01/01/2017	1
36218W B9 1	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		20	20	18	20	0	0	0	0	0	20	0	0	0	1	12/01/2016	1
362192 RP 3	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		1,687	1,687	1,524	1,685	0	2	0	2	0	1,687	0	0	0	96	02/01/2017	1
36220H H4 5	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		39	39	42	39	0	0	0	0	0	39	0	0	0	2	11/01/2017	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36241K XC 7	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		1,574,257	1,574,257	1,648,050	1,588,887	0	(14,631)	0	(14,631)	0	1,574,257	0	0	0	63,387	10/01/2037	1
36294T 5B 7	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		140	140	141	141	0	0	0	0	0	140	0	0	0	6	06/01/2036	1
36296Q L8 0	GOVERNMENT NATL MTG ASSN		09/01/2012	MBS PAYDOWN		1,752,073	1,752,073	1,838,855	1,769,382	0	(17,309)	0	(17,309)	0	1,752,073	0	0	0	70,004	12/01/2037	1
912810 PZ 5	U.S. TREASURY INFLATION INDEX		09/28/2012	MBS PAYDOWN		0	473,800	622,507	(1,985)	0	1,985	0	1,985	0	0	0	0	0	11,357	01/15/2029	1
912810 QP 6	U.S. TREASURY INFLATION INDEX		09/28/2012	MBS PAYDOWN		0	2,562,850	3,330,497	(17,699)	0	21,250	0	21,250	0	0	0	0	0	43,707	02/15/2041	1
912810 QV 3	U.S. TREASURY INFLATION INDEX		09/28/2012	MBS PAYDOWN		0	1,341,590	1,382,695	0	0	4,116	0	4,116	0	0	0	0	0	3,372	02/15/2042	1
912828 AJ 9	UNITED STATES OF AMERICA TREASURY		08/15/2012	MATURITY		2,150,000	2,150,000	2,148,281	0	0	1,719	0	1,719	0	2,150,000	0	0	0	47,031	08/15/2012	1
912828 QV 5	U.S. TREASURY INFLATION INDEX		09/28/2012	MBS PAYDOWN		0	438,000	451,278	(3,587)	0	3,587	0	3,587	0	0	0	0	0	2,624	07/15/2021	1
0599999.	Total - Bonds - U.S. Government					16,870,937	21,687,177	23,372,250	14,828,281	0	(97,952)	0	(97,952)	0	16,870,937	0	0	0	739,791	XXX	XXX
Bonds - All Other Government																					
683234 RV 2	ONTARIO (PROVINCE OF)	A	07/17/2012	MATURITY		12,500,000	12,500,000	12,468,125	12,497,818	0	2,182	0	2,182	0	12,500,000	0	0	0	640,625	07/17/2012	1FE
1099999.	Total - Bonds - All Other Government					12,500,000	12,500,000	12,468,125	12,497,818	0	2,182	0	2,182	0	12,500,000	0	0	0	640,625	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31283G Z2 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		6,140	6,140	6,118	6,137	0	3	0	3	0	6,140	0	0	0	283	01/01/2026	1
31283H 5J 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		119,400	119,400	120,426	119,643	0	(243)	0	(243)	0	119,400	0	0	0	4,371	09/01/2033	1
31283H BX 2	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		9,265	9,265	9,465	9,297	0	(32)	0	(32)	0	9,265	0	0	0	400	01/01/2027	1
31283H PQ 2	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		8,871	8,871	8,970	8,891	0	(19)	0	(19)	0	8,871	0	0	0	321	10/01/2026	1
31283H QB 4	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		10,143	10,143	10,244	10,164	0	(21)	0	(21)	0	10,143	0	0	0	362	07/01/2030	1
31283H SA 4	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		223,586	223,586	225,810	223,873	0	(288)	0	(288)	0	223,586	0	0	0	8,529	10/01/2029	1
31283H WY 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		3,148	3,148	3,192	3,155	0	(7)	0	(7)	0	3,148	0	0	0	115	09/01/2030	1
31287L FT 4	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		424	424	428	423	0	1	0	1	0	424	0	0	0	16	12/01/2029	1
31287L GU 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		964	964	974	965	0	(1)	0	(1)	0	964	0	0	0	34	07/01/2027	1
31287L H2 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		292	292	295	292	0	0	0	0	0	292	0	0	0	11	10/01/2031	1
31287L R5 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		2,558	2,558	2,584	2,561	0	(3)	0	(3)	0	2,558	0	0	0	97	09/01/2030	1
31287L R6 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		44,595	44,595	45,039	45,045	0	(449)	0	(449)	0	44,595	0	0	0	1,838	09/01/2012	1
31287L WE 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		578	578	584	580	0	(1)	0	(1)	0	578	0	0	0	21	09/01/2029	1
31287L XB 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		309	309	312	312	0	(3)	0	(3)	0	309	0	0	0	11	11/01/2028	1
31287L ZY 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		289	289	292	289	0	0	0	0	0	289	0	0	0	11	12/01/2029	1
31287M NV 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		1,632	1,632	1,648	1,639	0	(8)	0	(8)	0	1,632	0	0	0	67	12/01/2023	1
31287M RS 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		3,663	3,663	3,699	3,679	0	(16)	0	(16)	0	3,663	0	0	0	134	08/01/2030	1
31287M US 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		124	124	121	124	0	0	0	0	0	124	0	0	0	5	11/01/2031	1
31287M UW 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		859	859	872	861	0	(2)	0	(2)	0	859	0	0	0	31	11/01/2024	1
31287M WB 2	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		121	121	122	121	0	0	0	0	0	121	0	0	0	4	01/01/2025	1
31287N 5T 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		644	644	651	645	0	0	0	0	0	644	0	0	0	24	02/01/2030	1
31287N E4 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		2,072	2,072	2,117	2,077	0	(5)	0	(5)	0	2,072	0	0	0	93	06/01/2029	1
31287N GQ 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		3,786	3,786	3,823	3,792	0	(7)	0	(7)	0	3,786	0	0	0	141	08/01/2030	1

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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)
31287P F8 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		886	886	895	888	0	(2)	0	(2)	0	886	0	0	0	33	12/01/2030	1
31287P GE 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		21,537	21,537	21,751	21,595	0	(58)	0	(58)	0	21,537	0	0	0	763	03/01/2030	1
31287P M2 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		25	25	25	25	0	0	0	0	0	25	0	0	0	1	09/01/2017	1
31287P S2 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		6,018	6,018	6,095	6,038	0	(20)	0	(20)	0	6,018	0	0	0	242	05/01/2031	1
31287Q JJ 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		12,385	12,385	12,508	12,422	0	(37)	0	(37)	0	12,385	0	0	0	422	05/01/2030	1
31287Q P9 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		4,280	4,280	4,323	4,287	0	(7)	0	(7)	0	4,280	0	0	0	176	10/01/2027	1
31287Q PM 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		560	560	566	561	0	(1)	0	(1)	0	560	0	0	0	20	04/01/2031	1
31287Q ZV 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		1,008	1,008	1,018	1,014	0	(6)	0	(6)	0	1,008	0	0	0	37	05/01/2030	1
31287R SY 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		5,544	5,544	5,599	5,570	0	(27)	0	(27)	0	5,544	0	0	0	219	04/01/2021	1
31287V 6K 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		329	329	323	329	0	0	0	0	0	329	0	0	0	13	03/01/2031	1
31287X CB 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		6,884	6,884	6,760	6,882	0	2	0	2	0	6,884	0	0	0	263	08/01/2031	1
31288B EL 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		9,184	9,184	9,275	9,206	0	(23)	0	(23)	0	9,184	0	0	0	317	11/01/2027	1
31288C SX 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		59,292	59,292	59,882	59,291	0	1	0	1	0	59,292	0	0	0	1,940	11/01/2031	1
31288C TF 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		2,396	2,396	2,420	2,399	0	(3)	0	(3)	0	2,396	0	0	0	88	07/01/2031	1
31288C ZQ 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		240,447	240,447	242,839	240,514	0	(67)	0	(67)	0	240,447	0	0	0	9,017	07/01/2032	1
31288D DR 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		949	949	961	948	0	0	0	0	0	949	0	0	0	35	12/01/2032	1
31288D ED 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		84,956	84,956	86,041	85,218	0	(261)	0	(261)	0	84,956	0	0	0	3,113	11/01/2031	1
31288D UH 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		18,026	18,026	18,415	18,056	0	(30)	0	(30)	0	18,026	0	0	0	775	05/01/2031	1
31288D UJ 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		41,669	41,669	42,568	41,789	0	(120)	0	(120)	0	41,669	0	0	0	1,853	09/01/2031	1
31288F 4Y 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		129	129	132	130	0	(1)	0	(1)	0	129	0	0	0	5	05/01/2032	1
31288F VE 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		11,123	11,123	11,278	11,163	0	(40)	0	(40)	0	11,123	0	0	0	410	01/01/2032	1
31288F W7 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		2,222	2,222	2,244	2,226	0	(4)	0	(4)	0	2,222	0	0	0	80	09/01/2026	1
31288F YD 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		53	53	54	53	0	0	0	0	0	53	0	0	0	2	10/01/2028	1
31288G 6D 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		2,106	2,106	2,151	2,107	0	(1)	0	(1)	0	2,106	0	0	0	78	10/01/2031	1
31288G HL 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		120	120	123	120	0	0	0	0	0	120	0	0	0	5	01/01/2028	1
31288G JV 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		50,722	50,722	51,227	50,803	0	(81)	0	(81)	0	50,722	0	0	0	1,897	04/01/2031	1
31288G VJ 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		249	249	254	251	0	(2)	0	(2)	0	249	0	0	0	10	11/01/2030	1
31288G YJ 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		412,060	412,060	416,595	413,077	0	(1,017)	0	(1,017)	0	412,060	0	0	0	14,870	02/01/2032	1
31288G YP 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		1,466	1,466	1,487	1,468	0	(2)	0	(2)	0	1,466	0	0	0	54	12/01/2031	1
31288H 7J 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		3,035	3,035	3,065	3,039	0	(4)	0	(4)	0	3,035	0	0	0	111	12/01/2028	1
31288H BW 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		890	890	909	890	0	0	0	0	0	890	0	0	0	36	09/01/2029	1
31288H D8 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		159	159	161	159	0	0	0	0	0	159	0	0	0	6	09/01/2022	1
31288H EJ 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		4,440	4,440	4,484	4,448	0	(7)	0	(7)	0	4,440	0	0	0	155	12/01/2030	1
31288H KW 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		2,287	2,287	2,310	2,289	0	(2)	0	(2)	0	2,287	0	0	0	83	01/01/2030	1
31288H PV 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		107	107	110	113	0	(6)	0	(6)	0	107	0	0	0	4	08/01/2028	1
31288H Q9 4	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		21,012	21,012	21,221	21,057	0	(45)	0	(45)	0	21,012	0	0	0	736	12/01/2029	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31288H V3	FED HOME LOAN MTG CORP	1	09/01/2012	MBS PAYDOWN		1,179	1,179	1,191	1,179	0	1	0	1	0	1,179	0	0	0	43	07/01/2032	1
31288H XB	FED HOME LOAN MTG CORP	1	09/01/2012	MBS PAYDOWN		789	789	797	789	0	0	0	0	0	789	0	0	0	29	07/01/2031	1
31288J 2K	FED HOME LOAN MTG CORP	1	09/01/2012	MBS PAYDOWN		510	510	515	513	0	(3)	0	(3)	0	510	0	0	0	19	03/01/2033	1
31288J AG	FED HOME LOAN MTG CORP	1	09/01/2012	MBS PAYDOWN		10,497	10,497	10,601	10,525	0	(28)	0	(28)	0	10,497	0	0	0	420	01/01/2029	1
31288J D5	FED HOME LOAN MTG CORP	2	09/01/2012	MBS PAYDOWN		304	304	315	315	0	(11)	0	(11)	0	304	0	0	0	12	01/01/2028	1
31288J HD	FED HOME LOAN MTG CORP	1	09/01/2012	MBS PAYDOWN		28,810	28,810	29,431	28,820	0	(10)	0	(10)	0	28,810	0	0	0	1,152	10/01/2031	1
31288J JE	FED HOME LOAN MTG CORP	7	09/01/2012	MBS PAYDOWN		128	128	130	128	0	0	0	0	0	128	0	0	0	5	01/01/2026	1
31288J R9	FED HOME LOAN MTG CORP	9	09/01/2012	MBS PAYDOWN		842	842	850	843	0	(1)	0	(1)	0	842	0	0	0	29	09/01/2026	1
31288J UH	FED HOME LOAN MTG CORP	7	09/01/2012	MBS PAYDOWN		130,137	130,137	131,959	130,325	0	(187)	0	(187)	0	130,137	0	0	0	4,641	03/01/2032	1
31288J W5	FED HOME LOAN MTG CORP	1	09/01/2012	MBS PAYDOWN		3,527	3,527	3,562	3,527	0	(1)	0	(1)	0	3,527	0	0	0	113	07/01/2029	1
31288J YK	FED HOME LOAN MTG CORP	6	09/01/2012	MBS PAYDOWN		1,465	1,465	1,480	1,467	0	(2)	0	(2)	0	1,465	0	0	0	53	08/01/2030	1
31288J YL	FED HOME LOAN MTG CORP	4	09/01/2012	MBS PAYDOWN		30,222	30,222	30,565	30,239	0	(17)	0	(17)	0	30,222	0	0	0	1,012	04/01/2031	1
31288K B3	FED HOME LOAN MTG CORP	6	09/01/2012	MBS PAYDOWN		75,013	75,013	75,760	75,159	0	(146)	0	(146)	0	75,013	0	0	0	2,574	02/01/2033	1
31288K B8	FED HOME LOAN MTG CORP	5	09/01/2012	MBS PAYDOWN		73	73	75	73	0	0	0	0	0	73	0	0	0	3	11/01/2024	1
3128F5 KA	FED HOME LOAN MTG CORP	5	09/01/2012	MBS PAYDOWN		1,021	1,021	1,043	1,023	0	(1)	0	(1)	0	1,021	0	0	0	44	01/01/2023	1
3128F9 S9	FED HOME LOAN MTG CORP	2	09/01/2012	MBS PAYDOWN		433	433	443	434	0	0	0	0	0	433	0	0	0	19	07/01/2023	1
3128FL MH	FED HOME LOAN MTG CORP	3	09/01/2012	MBS PAYDOWN		81	81	83	81	0	0	0	0	0	81	0	0	0	4	05/01/2025	1
3128FV AZ	FED HOME LOAN MTG CORP	4	09/01/2012	MBS PAYDOWN		62	62	63	63	0	(1)	0	(1)	0	62	0	0	0	3	08/01/2027	1
3128FV KX	FED HOME LOAN MTG CORP	8	09/01/2012	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	06/01/2014	1
3128FY RM	FED HOME LOAN MTG CORP	9	09/01/2012	MBS PAYDOWN		350	350	358	351	0	(1)	0	(1)	0	350	0	0	0	15	04/01/2026	1
3128HX S9	FED HOME LOAN MTG CORP	7	09/15/2012	MBS PAYDOWN		44,159	44,159	44,131	0	0	13	0	13	0	44,159	0	0	0	28	08/15/2042	1
3128HX T8	FED HOME LOAN MTG CORP	8	09/15/2012	MBS PAYDOWN		75,287	75,287	75,240	0	0	22	0	22	0	75,287	0	0	0	47	08/15/2042	1
3128K0 2T	FED HOME LOAN MTG CORP	9	09/01/2012	MBS PAYDOWN		791	791	774	788	0	3	0	3	0	791	0	0	0	29	06/01/2031	1
3128K0 K7	FED HOME LOAN MTG CORP	7	09/01/2012	MBS PAYDOWN		15,096	15,096	14,769	15,016	0	80	0	80	0	15,096	0	0	0	553	09/01/2034	1
3128K0 VA	FED HOME LOAN MTG CORP	8	09/01/2012	MBS PAYDOWN		21,661	21,661	21,191	21,609	0	52	0	52	0	21,661	0	0	0	794	11/01/2034	1
3128K1 LG	FED HOME LOAN MTG CORP	4	09/01/2012	MBS PAYDOWN		32,327	32,327	31,626	32,109	0	218	0	218	0	32,327	0	0	0	1,287	08/01/2032	1
3128K5 6N	FED HOME LOAN MTG CORP	7	09/01/2012	MBS PAYDOWN		26,227	26,227	26,608	26,337	0	(110)	0	(110)	0	26,227	0	0	0	989	01/01/2035	1
3128K6 G9	FED HOME LOAN MTG CORP	5	09/01/2012	MBS PAYDOWN		1,465	1,465	1,486	1,469	0	(4)	0	(4)	0	1,465	0	0	0	55	09/01/2025	1
3128K6 GH	FED HOME LOAN MTG CORP	7	09/01/2012	MBS PAYDOWN		8,486	8,486	8,609	8,528	0	(42)	0	(42)	0	8,486	0	0	0	300	02/01/2032	1
3128KV GV	FED HOME LOAN MTG CORP	1	09/01/2012	MBS PAYDOWN		218,904	218,904	220,067	219,138	0	(234)	0	(234)	0	218,904	0	0	0	8,755	03/01/2037	1
3128LX BR	FED HOME LOAN MTG CORP	0	09/01/2012	MBS PAYDOWN		157,126	157,126	158,476	157,352	0	(225)	0	(225)	0	157,126	0	0	0	5,733	07/01/2034	1
3128M4 J3	FED HOME LOAN MTG CORP	8	09/01/2012	MBS PAYDOWN		16,362	16,362	16,792	16,455	0	(93)	0	(93)	0	16,362	0	0	0	756	08/01/2035	1
3128M5 AR	FED HOME LOAN MTG CORP	1	09/01/2012	MBS PAYDOWN		128,956	128,956	119,899	125,570	0	3,386	0	3,386	0	128,956	0	0	0	3,816	12/01/2034	1
3128M5 CD	FED HOME LOAN MTG CORP	0	09/01/2012	MBS PAYDOWN		32,958	32,958	34,223	33,040	0	(81)	0	(81)	0	32,958	0	0	0	1,433	07/01/2031	1
3128M5 QZ	FED HOME LOAN MTG CORP	6	09/01/2012	MBS PAYDOWN		176,831	176,831	187,164	180,489	0	(3,658)	0	(3,658)	0	176,831	0	0	0	7,034	11/01/2036	1
3128M9 CN	FED HOME LOAN MTG CORP	0	09/01/2012	MBS PAYDOWN		1,271,622	1,271,622	1,292,683	0	0	(683)	0	(683)	0	1,271,622	0	0	0	10,226	11/01/2041	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
3128M9 ED 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		900,305	900,305	924,254	0	0	(370)	0	(370)	0	900,305	0	0	0	4,942	01/01/2042	1
3128NH 6F 5	FED HOME LOAN MTG CORP		09/17/2012	VARIOUS		17,154	17,154	17,269	17,162	0	(8)	0	(8)	0	17,154	0	0	0	546	02/01/2037	1
3128NH V4 2	FED HOME LOAN MTG CORP		09/17/2012	VARIOUS		245	245	248	246	0	0	0	0	0	245	0	0	0	8	03/01/2037	1
312913 X5 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		80,291	80,291	76,000	80,082	0	209	0	209	0	80,291	0	0	0	3,994	12/01/2022	1
312915 AX 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		184,981	184,981	158,719	183,236	0	1,744	0	1,744	0	184,981	0	0	0	7,333	08/01/2021	1
312915 FC 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		143,195	143,195	136,223	142,683	0	511	0	511	0	143,195	0	0	0	6,484	04/01/2023	1
31292G TP 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		464	464	474	466	0	(2)	0	(2)	0	464	0	0	0	22	08/01/2026	1
31292G V4 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		734	734	750	737	0	(3)	0	(3)	0	734	0	0	0	29	11/01/2026	1
31292G VT 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		174	174	178	175	0	(1)	0	(1)	0	174	0	0	0	7	01/01/2022	1
31292G WG 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		592	592	605	593	0	(2)	0	(2)	0	592	0	0	0	25	03/01/2027	1
31292G WT 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		487	487	497	488	0	(1)	0	(1)	0	487	0	0	0	21	06/01/2027	1
31292G X6 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		1,579	1,579	1,613	1,583	0	(4)	0	(4)	0	1,579	0	0	0	67	07/01/2027	1
31292G XD 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		970	970	991	973	0	(3)	0	(3)	0	970	0	0	0	42	04/01/2027	1
31292H M8 4	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		1,957	1,957	1,976	1,962	0	(5)	0	(5)	0	1,957	0	0	0	73	06/01/2030	1
31292H NF 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		50,594	50,594	51,097	50,687	0	(93)	0	(93)	0	50,594	0	0	0	1,904	06/01/2030	1
31292H P9 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		108	108	109	108	0	0	0	0	0	108	0	0	0	4	06/01/2019	1
31292H QQ 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		47,909	47,909	48,386	48,008	0	(98)	0	(98)	0	47,909	0	0	0	1,768	11/01/2030	1
31292H S8 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		11,012	11,012	11,151	11,048	0	(36)	0	(36)	0	11,012	0	0	0	407	11/01/2031	1
31292H SR 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		68,614	68,614	69,490	68,808	0	(193)	0	(193)	0	68,614	0	0	0	2,540	08/01/2031	1
31292H SZ 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		3,383	3,383	3,416	3,391	0	(8)	0	(8)	0	3,383	0	0	0	124	08/01/2031	1
31292H UP 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		277,523	277,523	281,773	278,394	0	(871)	0	(871)	0	277,523	0	0	0	10,136	12/01/2031	1
31292H VU 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		6,443	6,443	6,525	6,457	0	(15)	0	(15)	0	6,443	0	0	0	235	03/01/2032	1
31292H WM 2	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		98,372	98,372	99,385	98,526	0	(154)	0	(154)	0	98,372	0	0	0	3,609	04/01/2032	1
31292H X3 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		319,188	319,188	322,815	319,665	0	(477)	0	(477)	0	319,188	0	0	0	10,641	07/01/2032	1
31292H XA 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		383,962	383,962	389,401	384,678	0	(715)	0	(715)	0	383,962	0	0	0	14,276	05/01/2032	1
31292H XB 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		155,394	155,394	159,910	156,279	0	(886)	0	(886)	0	155,394	0	0	0	5,180	05/01/2032	1
31292H YL 2	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		4,566	4,566	4,665	4,572	0	(5)	0	(5)	0	4,566	0	0	0	170	06/01/2032	1
31292H YT 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		201,209	201,209	203,496	201,510	0	(301)	0	(301)	0	201,209	0	0	0	6,727	08/01/2032	1
31292H ZM 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		72,083	72,083	72,910	72,222	0	(138)	0	(138)	0	72,083	0	0	0	2,429	08/01/2032	1
31292K 6A 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		8,308,027	8,308,027	8,345,673	8,318,125	0	(10,098)	0	(10,098)	0	8,308,027	0	0	0	224,883	07/01/2028	1
31292S AB 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		394,221	394,221	403,553	0	0	(145)	0	(145)	0	394,221	0	0	0	1,486	02/01/2042	1
31293E PH 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		750	750	758	750	0	1	0	1	0	750	0	0	0	28	09/01/2024	1
31293H 3C 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		289	289	292	291	0	(2)	0	(2)	0	289	0	0	0	11	07/01/2026	1
31293J 6A 2	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		40	40	40	40	0	0	0	0	0	40	0	0	0	1	09/01/2023	1
31293J ZB 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		50	50	51	50	0	0	0	0	0	50	0	0	0	2	02/01/2025	1

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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)
31293L KR 4	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		29	29	30	29	0	0	0	0	0	29	0	0	0	1	04/01/2022	1
31293Q T3 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		40	40	41	40	0	0	0	0	0	40	0	0	0	2	12/01/2019	1
31293V DL 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		950	950	970	950	0	(1)	0	(1)	0	950	0	0	0	41	07/01/2026	1
31294E JF 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	1	09/01/2019	1
31296J 2F 2	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		410	410	416	410	0	0	0	0	0	410	0	0	0	15	01/01/2031	1
31296J C2 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		356	356	359	356	0	(1)	0	(1)	0	356	0	0	0	13	06/01/2032	1
31296J E7 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		476	476	481	476	0	0	0	0	0	476	0	0	0	17	04/01/2032	1
31296J GT 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		2,885	2,885	2,914	2,886	0	(2)	0	(2)	0	2,885	0	0	0	106	08/01/2032	1
31296J SB 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		116	116	117	116	0	0	0	0	0	116	0	0	0	4	11/01/2022	1
31296J VP 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		37,581	37,581	37,955	37,628	0	(47)	0	(47)	0	37,581	0	0	0	1,434	08/01/2032	1
31296J VQ 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		25,513	25,513	25,766	25,627	0	(114)	0	(114)	0	25,513	0	0	0	827	05/01/2032	1
31296J VR 4	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		226,904	226,904	229,161	227,155	0	(251)	0	(251)	0	226,904	0	0	0	7,300	07/01/2032	1
31296J VS 2	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		44,679	44,679	45,123	44,659	0	20	0	20	0	44,679	0	0	0	1,638	04/01/2031	1
31296K EQ 2	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		60,999	60,999	61,720	61,106	0	(107)	0	(107)	0	60,999	0	0	0	2,067	07/01/2032	1
31296K TN 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		427	427	433	428	0	(1)	0	(1)	0	427	0	0	0	17	08/01/2032	1
31296L 5M 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		9,019	9,019	9,153	9,014	0	6	0	6	0	9,019	0	0	0	370	07/01/2032	1
31296L FD 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		197,886	197,886	200,225	198,060	0	(174)	0	(174)	0	197,886	0	0	0	6,817	03/01/2032	1
31296L JQ 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		839,614	839,614	849,538	841,148	0	(1,535)	0	(1,535)	0	839,614	0	0	0	27,693	06/01/2032	1
31296M 6J 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		63,371	63,371	64,099	63,493	0	(122)	0	(122)	0	63,371	0	0	0	2,135	09/01/2032	1
31296M 6U 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		1,330	1,330	1,359	1,331	0	0	0	0	0	1,330	0	0	0	53	01/01/2032	1
31296M GN 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		3,288	3,288	3,359	3,298	0	(10)	0	(10)	0	3,288	0	0	0	132	03/01/2032	1
31296M HH 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		75,601	75,601	76,460	75,690	0	(89)	0	(89)	0	75,601	0	0	0	2,531	11/01/2032	1
31296M L4 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		101,489	101,489	102,652	101,456	0	33	0	33	0	101,489	0	0	0	3,598	12/01/2032	1
31296M VC 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		404	404	413	408	0	(4)	0	(4)	0	404	0	0	0	16	06/01/2032	1
31296M VW 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		59,333	59,333	60,196	59,439	0	(106)	0	(106)	0	59,333	0	0	0	2,135	02/01/2033	1
31296N BE 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		327,586	327,586	331,458	327,826	0	(240)	0	(240)	0	327,586	0	0	0	11,489	06/01/2032	1
31296N DV 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		152,096	152,096	153,824	152,310	0	(214)	0	(214)	0	152,096	0	0	0	5,147	08/01/2032	1
31296N JW 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		9,512	9,512	9,652	9,518	0	(6)	0	(6)	0	9,512	0	0	0	349	04/01/2032	1
31296N RN 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		112,797	112,797	114,079	113,037	0	(241)	0	(241)	0	112,797	0	0	0	3,366	08/01/2031	1
31296Q HM 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		636,835	636,835	644,361	638,255	0	(1,420)	0	(1,420)	0	636,835	0	0	0	22,225	03/01/2033	1
31296Q SZ 4	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		78,130	78,130	79,018	78,382	0	(253)	0	(253)	0	78,130	0	0	0	2,566	05/01/2032	1
31296R QM 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		732,683	732,683	741,010	732,914	0	(231)	0	(231)	0	732,683	0	0	0	24,065	09/01/2032	1
31296S 3G 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		380	380	386	381	0	(1)	0	(1)	0	380	0	0	0	14	01/01/2029	1
31296T GJ 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		55,161	55,161	55,787	55,161	0	0	0	0	0	55,161	0	0	0	1,880	12/01/2032	1
31296T PN 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		153,255	153,255	155,067	153,255	0	0	0	0	0	153,255	0	0	0	4,977	08/01/2032	1
31296U PG 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		56,079	56,079	56,716	56,079	0	0	0	0	0	56,079	0	0	0	1,970	12/01/2032	1

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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)
31296U PU 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		23,354	23,354	23,630	23,354	0	0	0	0	0	23,354	0	0	0	772	07/01/2032	1
31296X 5W 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		87,771	87,771	88,785	87,771	0	0	0	0	0	87,771	0	0	0	2,936	09/01/2031	1
31296X 6P 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		149,263	149,263	150,988	149,263	0	0	0	0	0	149,263	0	0	0	5,194	12/01/2032	1
31296Y AK 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		350,132	350,132	354,178	350,132	0	0	0	0	0	350,132	0	0	0	11,568	04/01/2032	1
31297A VP 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		96,335	96,335	97,448	96,335	0	0	0	0	0	96,335	0	0	0	2,932	06/01/2033	1
31297B K7 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		139,749	139,749	141,342	139,749	0	0	0	0	0	139,749	0	0	0	4,339	07/01/2033	1
31297N KN 5	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		379,892	379,892	382,207	380,376	0	(484)	0	(484)	0	379,892	0	0	0	13,220	10/01/2034	1
31297Q ZY 8	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		38,316	38,316	37,486	38,097	0	219	0	219	0	38,316	0	0	0	1,411	09/01/2033	1
31297T MS 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		205,012	205,012	206,445	205,341	0	(329)	0	(329)	0	205,012	0	0	0	7,521	03/01/2035	1
31297U 5X 4	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		32,329	32,329	32,799	32,449	0	(120)	0	(120)	0	32,329	0	0	0	1,193	11/01/2032	1
31297U PG 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		326,673	326,673	328,957	327,182	0	(509)	0	(509)	0	326,673	0	0	0	12,761	12/01/2034	1
31297V UG 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		186,196	186,196	183,912	185,447	0	749	0	749	0	186,196	0	0	0	6,583	10/01/2034	1
31298M DQ 7	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		316	316	319	316	0	0	0	0	0	316	0	0	0	14	03/01/2031	1
31298R H4 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		757	757	764	757	0	0	0	0	0	757	0	0	0	28	06/01/2029	1
31298S PG 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		1,808	1,808	1,847	1,809	0	(2)	0	(2)	0	1,808	0	0	0	71	07/01/2027	1
31298W 2T 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		25	25	26	25	0	0	0	0	0	25	0	0	0	1	11/01/2019	1
31298W NG 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		204	204	206	204	0	0	0	0	0	204	0	0	0	7	08/01/2031	1
31298Y AW 1	FED HOME LOAN MTG CORP		08/01/2012	MBS PAYDOWN		33,251	33,251	33,582	34,076	0	(825)	0	(825)	0	33,251	0	0	0	1,219	11/01/2031	1
31298Y WM 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		2,186	2,186	2,208	2,188	0	(2)	0	(2)	0	2,186	0	0	0	80	06/01/2031	1
31335G LX 1	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		1,805	1,805	1,844	1,810	0	(4)	0	(4)	0	1,805	0	0	0	78	03/01/2024	1
31335G NJ 0	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		5,139	5,139	5,265	5,165	0	(25)	0	(25)	0	5,139	0	0	0	205	12/01/2024	1
31335H SA 2	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		117	117	121	118	0	(1)	0	(1)	0	117	0	0	0	5	11/01/2019	1
31335H X7 3	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		861	861	880	860	0	1	0	1	0	861	0	0	0	34	07/01/2022	1
3133T6 M9 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		72,484	72,484	71,846	72,437	0	47	0	47	0	72,484	0	0	0	3,637	10/01/2025	1
313401 XK 2	FED HOME LOAN MTG CORP		09/17/2012	VARIOUS		66	66	59	65	0	0	0	0	0	66	0	0	0	4	09/01/2016	1
313401 XQ 9	FED HOME LOAN MTG CORP		09/17/2012	VARIOUS		83	83	74	81	0	1	0	1	0	83	0	0	0	5	09/01/2016	1
31340Y AE 9	FED HOME LOAN MTG CORP		09/17/2012	VARIOUS		6,968	6,968	7,283	7,001	0	(33)	0	(33)	0	6,968	0	0	0	485	04/15/2019	1
31340Y BT 5	FED HOME LOAN MTG CORP		09/17/2012	VARIOUS		19,449	19,449	17,784	19,302	0	147	0	147	0	19,449	0	0	0	1,197	06/15/2018	1
31340Y CX 5	FED HOME LOAN MTG CORP		09/17/2012	VARIOUS		6,747	6,747	6,326	6,696	0	51	0	51	0	6,747	0	0	0	484	09/15/2015	1
313442 G8 2	FED HOME LOAN MTG CORP		09/17/2012	VARIOUS		37	37	33	36	0	0	0	0	0	37	0	0	0	2	04/01/2017	1
313443 PG 2	FED HOME LOAN MTG CORP		09/17/2012	VARIOUS		155	155	140	153	0	2	0	2	0	155	0	0	0	9	02/01/2017	1
313445 6Q 6	FED HOME LOAN MTG CORP		09/17/2012	VARIOUS		430	430	388	424	0	4	0	4	0	430	0	0	0	26	07/01/2017	1
31344M KB 6	FED HOME LOAN MTG CORP		09/17/2012	VARIOUS		39	39	34	38	0	0	0	0	0	39	0	0	0	2	11/01/2016	1
31344S GF 9	FED HOME LOAN MTG CORP		09/17/2012	VARIOUS		19	19	17	19	0	0	0	0	0	19	0	0	0	1	11/01/2015	1
31344X AT 4	FED HOME LOAN MTG CORP		09/17/2012	VARIOUS		19	19	17	19	0	0	0	0	0	19	0	0	0	1	08/01/2015	1
31345G RL 9	FED HOME LOAN MTG CORP		09/01/2012	VARIOUS		1,673	1,673	1,514	1,672	0	1	0	1	0	1,673	0	0	0	104	02/01/2017	1

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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)
31358R 4X 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		34,359	34,359	32,823	34,270	0	88	0	88	0	34,359	0	0	0	1,713	01/01/2023	1
31358T LW 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		37,576	37,576	35,007	37,360	0	216	0	216	0	37,576	0	0	0	1,880	02/01/2023	1
31359G UM 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		853,358	853,358	804,707	849,033	0	4,326	0	4,326	0	853,358	0	0	0	37,408	12/01/2023	1
313602 QB 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,275	2,275	2,270	2,275	0	0	0	0	0	2,275	0	0	0	163	01/01/2017	1
313637 FB 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,234	2,234	2,234	2,234	0	0	0	0	0	2,234	0	0	0	99	03/01/2028	1
313637 FH 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,501	2,501	2,501	2,501	0	0	0	0	0	2,501	0	0	0	111	07/01/2028	1
313637 LM 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,774	1,774	1,774	1,774	0	0	0	0	0	1,774	0	0	0	74	07/01/2029	1
31368H KA 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		11,935	11,935	11,828	11,921	0	14	0	14	0	11,935	0	0	0	569	02/01/2026	1
31368H KP 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,959	7,959	7,490	7,872	0	88	0	88	0	7,959	0	0	0	320	07/01/2027	1
31368H NG 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,303,755	2,303,755	2,462,858	2,348,303	0	(44,548)	0	(44,548)	0	2,303,755	0	0	0	92,514	09/01/2037	1
31371E 6V 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,255	1,255	1,276	1,255	0	0	0	0	0	1,255	0	0	0	73	05/01/2024	1
31371F FR 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4,265	4,265	4,337	4,264	0	2	0	2	0	4,265	0	0	0	244	09/01/2024	1
31371F J8 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,834	2,834	2,663	2,814	0	20	0	20	0	2,834	0	0	0	120	02/01/2025	1
31371F KE 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		882	882	896	879	0	3	0	3	0	882	0	0	0	47	01/01/2025	1
31371G 2R 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		234	234	237	235	0	(1)	0	(1)	0	234	0	0	0	9	09/01/2021	1
31371G BC 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		582	582	574	582	0	0	0	0	0	582	0	0	0	29	03/01/2026	1
31371G CX 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		41	41	40	41	0	0	0	0	0	41	0	0	0	2	09/01/2017	1
31371G DB 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		392	392	398	393	0	(1)	0	(1)	0	392	0	0	0	20	06/01/2026	1
31371G GT 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		21,654	21,654	22,003	21,683	0	(30)	0	(30)	0	21,654	0	0	0	1,101	01/01/2027	1
31371H DQ 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,929	2,929	2,946	2,932	0	(3)	0	(3)	0	2,929	0	0	0	116	06/01/2027	1
31371H GY 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		14,877	14,877	15,145	14,914	0	(37)	0	(37)	0	14,877	0	0	0	524	02/01/2027	1
31371H HQ 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		208	208	207	208	0	0	0	0	0	208	0	0	0	9	04/01/2022	1
31371H JY 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4,077	4,077	4,115	4,080	0	(2)	0	(2)	0	4,077	0	0	0	150	12/01/2027	1
31371H NM 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		844	844	792	837	0	7	0	7	0	844	0	0	0	32	07/01/2027	1
31371H QW 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		424	424	431	425	0	(1)	0	(1)	0	424	0	0	0	17	11/01/2024	1
31371H VJ 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		108	108	108	108	0	0	0	0	0	108	0	0	0	5	08/01/2020	1
31371H X8 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		311	311	293	305	0	6	0	6	0	311	0	0	0	12	06/01/2027	1
31371K 2Z 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		34,343	34,343	34,955	34,502	0	(159)	0	(159)	0	34,343	0	0	0	1,270	01/01/2032	1
31371K 3A 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		114,689	114,689	115,940	115,056	0	(368)	0	(368)	0	114,689	0	0	0	4,208	02/01/2032	1
31371K 4K 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		12,321	12,321	12,542	12,382	0	(61)	0	(61)	0	12,321	0	0	0	448	04/01/2032	1
31371K 4L 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,429	2,429	2,505	2,441	0	(12)	0	(12)	0	2,429	0	0	0	97	07/01/2031	1
31371K 5Z 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		21,876	21,876	22,269	21,929	0	(53)	0	(53)	0	21,876	0	0	0	805	10/01/2022	1
31371K 6C 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		312,393	312,393	318,050	313,860	0	(1,468)	0	(1,468)	0	312,393	0	0	0	11,602	04/01/2032	1
31371K VF 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		195,669	195,669	199,185	196,594	0	(925)	0	(925)	0	195,669	0	0	0	7,218	09/01/2031	1
31371K WH 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		20,402	20,402	20,258	20,367	0	34	0	34	0	20,402	0	0	0	744	10/01/2031	1
31371K XS 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		17,937	17,937	18,259	18,000	0	(63)	0	(63)	0	17,937	0	0	0	660	04/01/2022	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31371K ZA 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		11,652	11,652	11,739	11,676	0	(24)	0	(24)	0	11,652	0	0	0	430	11/01/2031	1
31371L A6 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		43,201	43,201	43,371	43,233	0	(32)	0	(32)	0	43,201	0	0	0	1,590	07/01/2032	1
31371L DH 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4,177	4,177	4,216	4,182	0	(4)	0	(4)	0	4,177	0	0	0	153	10/01/2032	1
31371L FY 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		10,457	10,457	10,554	10,481	0	(24)	0	(24)	0	10,457	0	0	0	384	12/01/2032	1
31371L HD 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,872	7,872	7,945	7,891	0	(19)	0	(19)	0	7,872	0	0	0	286	12/01/2032	1
31372B LU 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		139	139	141	139	0	0	0	0	0	139	0	0	0	6	09/01/2022	1
31373Q GN 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4	4	5	5	0	0	0	0	0	4	0	0	0	0	11/01/2013	1
31373Q N3 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		18	18	18	17	0	0	0	0	0	18	0	0	0	1	01/01/2022	1
31373T 3E 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		488	488	508	487	0	1	0	1	0	488	0	0	0	27	01/01/2024	1
31373T JQ 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		265	265	276	262	0	3	0	3	0	265	0	0	0	15	01/01/2022	1
31373U ER 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		3	3	3	4	0	(1)	0	(1)	0	3	0	0	0	0	08/01/2024	1
31373U JT 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,359	1,359	1,381	1,356	0	3	0	3	0	1,359	0	0	0	76	01/01/2024	1
31373V K2 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		50	50	52	50	0	1	0	1	0	50	0	0	0	3	05/01/2024	1
31373W 5K 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		14	14	14	14	0	0	0	0	0	14	0	0	0	1	12/01/2020	1
31374B VW 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		62	62	65	62	0	1	0	1	0	62	0	0	0	4	03/01/2025	1
31374B ZZ 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		87	87	90	86	0	0	0	0	0	87	0	0	0	5	06/01/2020	1
31374E BM 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		71	71	74	71	0	1	0	1	0	71	0	0	0	4	05/01/2025	1
31374F 6W 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		416	416	413	416	0	0	0	0	0	416	0	0	0	19	08/01/2025	1
31374G DK 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		193	193	190	192	0	1	0	1	0	193	0	0	0	8	05/01/2025	1
31374L GV 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		61	61	64	61	0	1	0	1	0	61	0	0	0	3	06/01/2025	1
31374N RS 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	12/01/2012	1
31374T 2X 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,345	1,345	1,274	1,333	0	13	0	13	0	1,345	0	0	0	53	09/01/2027	1
31374T AK 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4,960	4,960	5,040	4,974	0	(13)	0	(13)	0	4,960	0	0	0	195	05/01/2026	1
31374T DR 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		9,568	9,568	9,722	9,598	0	(30)	0	(30)	0	9,568	0	0	0	387	11/01/2026	1
31374T E3 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		242	242	246	243	0	(1)	0	(1)	0	242	0	0	0	10	08/01/2024	1
31374T HQ 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,456	1,456	1,480	1,461	0	(4)	0	(4)	0	1,456	0	0	0	57	01/01/2027	1
31374T NX 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,112	7,112	6,979	7,097	0	15	0	15	0	7,112	0	0	0	294	05/01/2027	1
31374T RM 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		10,844	10,844	10,190	10,720	0	124	0	124	0	10,844	0	0	0	424	07/01/2027	1
31374T RX 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		3,729	3,729	3,505	3,689	0	40	0	40	0	3,729	0	0	0	149	07/01/2027	1
31374T RZ 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		9,074	9,074	8,823	9,043	0	31	0	31	0	9,074	0	0	0	429	10/01/2026	1
31374T VN 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		120	120	122	120	0	0	0	0	0	120	0	0	0	5	09/01/2019	1
31374U KJ 4	FED NATIONAL MTG ASSN		07/01/2012	MBS PAYDOWN		22,242	22,242	22,242	22,242	0	0	0	0	0	22,242	0	0	0	876	07/01/2012	1
31375M XC 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,727	1,727	1,755	1,730	0	(3)	0	(3)	0	1,727	0	0	0	69	04/01/2024	1
31376E X5 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		17	17	17	17	0	0	0	0	0	17	0	0	0	1	10/01/2021	1
31376H KM 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,148	1,148	1,132	1,150	0	(2)	0	(2)	0	1,148	0	0	0	54	12/01/2027	1
31376L GJ 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		32	32	32	32	0	0	0	0	0	32	0	0	0	2	09/01/2023	1

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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)
31376Q PQ 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		126	126	125	126	0	0	0	0	0	126	0	0	0	6	02/01/2026	1
31376T BB 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	07/01/2017	1
31376V QT 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	1	11/01/2018	1
31377C K9 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		134	134	126	134	0	0	0	0	0	134	0	0	0	5	08/01/2026	1
31377C M4 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		169	169	172	170	0	0	0	0	0	169	0	0	0	8	02/01/2014	1
31377X LR 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		17	17	16	17	0	0	0	0	0	17	0	0	0	1	01/01/2021	1
31378A A3 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		70	70	71	71	0	(1)	0	(1)	0	70	0	0	0	4	01/01/2024	1
31378B 5Q 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		643	643	634	642	0	1	0	1	0	643	0	0	0	30	01/01/2018	1
31378B 5V 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		210	210	207	209	0	0	0	0	0	210	0	0	0	10	11/01/2019	1
31378C B7 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		23,776	23,776	23,449	23,801	0	(25)	0	(25)	0	23,776	0	0	0	1,246	07/01/2027	1
31378C B9 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		100	100	99	100	0	0	0	0	0	100	0	0	0	5	10/01/2023	1
31378D T8 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		65	65	64	65	0	0	0	0	0	65	0	0	0	3	01/01/2026	1
31378D X3 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		660	660	651	659	0	1	0	1	0	660	0	0	0	31	09/01/2026	1
31378D X6 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		139	139	137	139	0	0	0	0	0	139	0	0	0	6	11/01/2027	1
31378D XM 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		113	113	112	113	0	0	0	0	0	113	0	0	0	5	07/01/2027	1
31378D XW 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		19,345	19,345	19,079	19,333	0	13	0	13	0	19,345	0	0	0	903	08/01/2026	1
31378E Z3 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,148	7,148	7,050	7,155	0	(7)	0	(7)	0	7,148	0	0	0	292	03/01/2026	1
31378F G2 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		35	35	36	35	0	0	0	0	0	35	0	0	0	2	06/01/2026	1
31378F XP 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/01/2015	1
31378H G5 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		24	24	25	24	0	0	0	0	0	24	0	0	0	1	01/01/2021	1
31378J AR 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		39	39	38	39	0	0	0	0	0	39	0	0	0	2	09/01/2016	1
31378J EZ 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		59	59	61	59	0	0	0	0	0	59	0	0	0	3	03/01/2023	1
31378L CH 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		135	135	137	134	0	1	0	1	0	135	0	0	0	7	10/01/2024	1
31378L CK 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,353	1,353	1,334	1,354	0	(1)	0	(1)	0	1,353	0	0	0	64	12/01/2025	1
31378L CM 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		761	761	751	762	0	(1)	0	(1)	0	761	0	0	0	36	06/01/2027	1
31378L CS 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		861	861	849	861	0	0	0	0	0	861	0	0	0	40	02/01/2026	1
31378L JR 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		13	13	14	13	0	0	0	0	0	13	0	0	0	1	09/01/2017	1
31378L M6 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		296	296	292	297	0	0	0	0	0	296	0	0	0	14	11/01/2026	1
31378L ZR 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		291	291	287	292	0	0	0	0	0	291	0	0	0	14	11/01/2027	1
31378N ET 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		252	252	249	251	0	1	0	1	0	252	0	0	0	12	02/01/2027	1
31378P HR 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,375	7,375	7,494	7,378	0	(3)	0	(3)	0	7,375	0	0	0	369	01/01/2027	1
31378P X3 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		95	95	96	95	0	0	0	0	0	95	0	0	0	5	02/01/2026	1
31378P Z6 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		18	18	17	18	0	0	0	0	0	18	0	0	0	1	09/01/2018	1
31378P ZQ 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		99	99	97	99	0	0	0	0	0	99	0	0	0	5	11/01/2026	1
31378Q 4X 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		32	32	32	32	0	0	0	0	0	32	0	0	0	2	01/01/2025	1

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										11	12	13	14	15							
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31378Q GX 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		625	625	616	624	0	1	0	1	0	625	0	0	0	29	11/01/2026	1
31378Q LG 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		20	20	21	20	0	0	0	0	0	20	0	0	0	1	09/01/2021	1
31378Q LQ 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		552	552	545	554	0	(1)	0	(1)	0	552	0	0	0	26	11/01/2027	1
31378Q LU 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,734	1,734	1,710	1,733	0	1	0	1	0	1,734	0	0	0	81	03/01/2027	1
31378R KF 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		269	269	273	268	0	1	0	1	0	269	0	0	0	13	08/01/2027	1
31378T KC 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		37	37	37	37	0	0	0	0	0	37	0	0	0	2	11/01/2025	1
31378T LY 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		102	102	104	102	0	0	0	0	0	102	0	0	0	5	12/01/2027	1
31379B YH 0	FED NATIONAL MTG ASSN		08/01/2012	MBS PAYDOWN		23,085	23,085	21,855	22,007	0	1,078	0	1,078	0	23,085	0	0	0	1,000	06/01/2029	1
31379C WJ 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		75	75	77	75	0	0	0	0	0	75	0	0	0	3	12/01/2027	1
31379D F9 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		119	119	118	119	0	0	0	0	0	119	0	0	0	6	03/01/2022	1
31379L VX 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		14	14	13	14	0	0	0	0	0	14	0	0	0	1	04/01/2016	1
31379N X5 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		38	38	36	38	0	0	0	0	0	38	0	0	0	2	05/01/2024	1
31379U BM 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		375	375	352	371	0	4	0	4	0	375	0	0	0	15	01/01/2017	1
3137AQ WY 0	FED HOME LOAN MTG CORP		09/15/2012	MBS PAYDOWN		163,317	163,317	163,598	0	0	0	0	0	0	163,317	0	0	0	87	06/15/2032	1
3137AR UB 0	FED HOME LOAN MTG CORP		09/15/2012	MBS PAYDOWN		26,663	26,663	26,663	0	0	0	0	0	0	26,663	0	0	0	14	04/15/2037	1
3137AS RV 8	FED HOME LOAN MTG CORP		09/15/2012	MBS PAYDOWN		210,167	210,167	210,167	0	0	0	0	0	0	210,167	0	0	0	129	08/15/2042	1
31380C PJ 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		403	403	410	403	0	0	0	0	0	403	0	0	0	16	05/01/2028	1
31380H H7 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		109	109	105	110	0	(1)	0	(1)	0	109	0	0	0	4	03/01/2028	1
31380H Q8 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		227	227	224	227	0	0	0	0	0	227	0	0	0	11	09/01/2025	1
31380L F2 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		248	248	233	247	0	1	0	1	0	248	0	0	0	9	12/01/2023	1
31380Q VP 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		176	176	176	176	0	0	0	0	0	176	0	0	0	9	01/01/2027	1
31380R J2 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		131	131	126	132	0	(1)	0	(1)	0	131	0	0	0	5	01/01/2028	1
31380R P6 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,275	1,275	1,295	1,278	0	(3)	0	(3)	0	1,275	0	0	0	51	07/01/2027	1
31380U 5W 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		367	367	345	367	0	0	0	0	0	367	0	0	0	15	09/01/2028	1
31380U DD 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		26	26	26	26	0	0	0	0	0	26	0	0	0	1	05/01/2023	1
31380U MK 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		145	145	137	145	0	0	0	0	0	145	0	0	0	6	12/01/2028	1
31380W QH 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		101	101	95	101	0	0	0	0	0	101	0	0	0	4	02/01/2027	1
31380X HK 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		40	40	38	37	0	3	0	3	0	40	0	0	0	2	06/01/2024	1
31380X X6 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		158	158	148	158	0	0	0	0	0	158	0	0	0	6	03/01/2026	1
31380Y B6 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		176	176	165	175	0	0	0	0	0	176	0	0	0	7	05/01/2027	1
31380Y E5 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		3,438	3,438	3,230	3,416	0	22	0	22	0	3,438	0	0	0	146	07/01/2026	1
31380Y E6 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		566	566	532	562	0	4	0	4	0	566	0	0	0	23	12/01/2026	1
31380Y Q8 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		110	110	103	103	0	7	0	7	0	110	0	0	0	4	11/01/2027	1
31381A EC 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		237	237	223	235	0	2	0	2	0	237	0	0	0	10	08/01/2027	1
31381A VU 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		256	256	240	255	0	0	0	0	0	256	0	0	0	10	09/01/2028	1
31381B 2H 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		575	575	584	577	0	(2)	0	(2)	0	575	0	0	0	23	03/01/2027	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31381B CU 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,896	1,896	1,782	1,863	0	33	0	33	0	1,896	0	0	0	81	10/01/2026	1
31381F XR 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		9	9	8	9	0	0	0	0	0	9	0	0	0	0	11/01/2015	1
31382D J8 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		615	615	592	611	0	3	0	3	0	615	0	0	0	25	07/01/2023	1
31382D WC 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		41	41	42	41	0	0	0	0	0	41	0	0	0	2	08/01/2027	1
31382D WF 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		35	35	35	35	0	0	0	0	0	35	0	0	0	2	02/01/2027	1
31382E BT 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		5,983	5,983	5,622	5,975	0	8	0	8	0	5,983	0	0	0	269	02/01/2027	1
31382G P8 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		27	27	25	27	0	0	0	0	0	27	0	0	0	1	05/01/2016	1
31382J 5A 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		418	418	392	416	0	2	0	2	0	418	0	0	0	17	05/01/2026	1
31382K 2M 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		94	94	95	94	0	0	0	0	0	94	0	0	0	5	07/01/2025	1
31382K V7 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		208	208	195	205	0	3	0	3	0	208	0	0	0	8	12/01/2025	1
31382L UJ 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		547	547	514	514	0	33	0	33	0	547	0	0	0	22	01/01/2029	1
31382M DH 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		635	635	614	632	0	3	0	3	0	635	0	0	0	28	02/01/2028	1
31382N 3M 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		30	30	30	30	0	0	0	0	0	30	0	0	0	1	09/01/2021	1
31382N 4Z 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		10,015	10,015	9,411	9,993	0	22	0	22	0	10,015	0	0	0	398	10/01/2027	1
31382P QB 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		13	13	12	12	0	1	0	1	0	13	0	0	0	1	12/01/2013	1
31382Q B9 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		35	35	33	35	0	0	0	0	0	35	0	0	0	1	11/01/2023	1
31382R 3L 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		567	567	572	566	0	1	0	1	0	567	0	0	0	28	01/01/2028	1
31382R D6 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,173	1,173	1,101	1,159	0	14	0	14	0	1,173	0	0	0	43	06/01/2027	1
31382S 3J 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		35	35	33	35	0	0	0	0	0	35	0	0	0	1	08/01/2023	1
31382S E7 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,613	1,613	1,562	1,611	0	3	0	3	0	1,613	0	0	0	75	05/01/2027	1
31382T 4K 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		42	42	39	42	0	0	0	0	0	42	0	0	0	2	11/01/2026	1
31382U 4U 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		46	46	47	46	0	0	0	0	0	46	0	0	0	2	11/01/2013	1
31382V A2 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		25	25	24	24	0	1	0	1	0	25	0	0	0	1	04/01/2023	1
31382Y R8 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4,523	4,523	4,544	4,526	0	(4)	0	(4)	0	4,523	0	0	0	170	10/01/2028	1
31383A G3 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		44	44	44	44	0	0	0	0	0	44	0	0	0	2	01/01/2021	1
31383A R6 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		10	10	10	10	0	0	0	0	0	10	0	0	0	0	09/01/2016	1
31383A XW 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		313	313	303	305	0	7	0	7	0	313	0	0	0	14	07/01/2022	1
31383B FJ 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	11/01/2014	1
31383C U9 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,962	7,962	8,039	7,967	0	(5)	0	(5)	0	7,962	0	0	0	439	08/01/2025	1
31383C UQ 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	1	12/01/2021	1
31383C VQ 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		207	207	209	208	0	(1)	0	(1)	0	207	0	0	0	10	02/01/2026	1
31383C VW 2	FED NATIONAL MTG ASSN		08/01/2012	MBS PAYDOWN		8,483	8,483	8,565	8,557	0	(74)	0	(74)	0	8,483	0	0	0	424	08/01/2029	1
31383D MJ 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,078	1,078	1,089	1,078	0	0	0	0	0	1,078	0	0	0	54	02/01/2029	1
31383E 3F 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,709	7,709	7,234	7,744	0	(35)	0	(35)	0	7,709	0	0	0	271	03/01/2028	1
31383E LE 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		116	116	117	116	0	0	0	0	0	116	0	0	0	6	06/01/2029	1
31383E RR 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/01/2012	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31383F NP 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		401	401	376	403	0	(2)	0	(2)	0	401	0	0	0	16	04/01/2029	1
31383F RY 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		53	53	53	53	0	0	0	0	0	53	0	0	0	3	01/01/2029	1
31383J 7K 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		107	107	107	107	0	0	0	0	0	107	0	0	0	5	03/01/2024	1
31383J EG 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,016	1,016	1,021	1,015	0	1	0	1	0	1,016	0	0	0	51	08/01/2028	1
31383J N2 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		88	88	88	88	0	0	0	0	0	88	0	0	0	4	09/01/2029	1
31383K SR 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		279	279	281	278	0	0	0	0	0	279	0	0	0	14	03/01/2029	1
31383K ZG 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,398	1,398	1,412	1,394	0	3	0	3	0	1,398	0	0	0	70	02/01/2029	1
31383L H3 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		184	184	186	185	0	(1)	0	(1)	0	184	0	0	0	9	02/01/2028	1
31383L NA 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		101	101	95	99	0	2	0	2	0	101	0	0	0	4	09/01/2024	1
31383L U9 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		99	99	99	99	0	0	0	0	0	99	0	0	0	5	04/01/2025	1
31383M HQ 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		3,362	3,362	3,361	3,362	0	0	0	0	0	3,362	0	0	0	188	07/01/2027	1
31383M JB 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		103	103	104	103	0	0	0	0	0	103	0	0	0	5	07/01/2028	1
31383M VU 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		5,895	5,895	5,952	5,891	0	4	0	4	0	5,895	0	0	0	295	06/01/2028	1
31383M YU 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		18	18	18	18	0	0	0	0	0	18	0	0	0	1	07/01/2023	1
31383M ZF 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		29	29	29	29	0	0	0	0	0	29	0	0	0	1	01/01/2023	1
31383P MC 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		197	197	197	197	0	0	0	0	0	197	0	0	0	10	08/01/2029	1
31383Q DV 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		153	153	154	152	0	1	0	1	0	153	0	0	0	8	07/01/2029	1
31383Q HX 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	02/01/2014	1
31383Q YV 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		116	116	118	116	0	0	0	0	0	116	0	0	0	6	12/01/2027	1
31383R 3A 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		153	153	154	153	0	0	0	0	0	153	0	0	0	8	06/01/2029	1
31383R 5Q 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/01/2016	1
31383R FB 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		359	359	363	359	0	1	0	1	0	359	0	0	0	18	01/01/2029	1
31383R FC 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		968	968	968	968	0	0	0	0	0	968	0	0	0	48	03/01/2027	1
31383R LH 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		358	358	339	360	0	(2)	0	(2)	0	358	0	0	0	15	06/01/2029	1
31383R X9 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		257	257	259	257	0	0	0	0	0	257	0	0	0	13	07/01/2029	1
31383S A3 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	1	09/01/2018	1
31383S D6 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2013	1
31383S FX 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		460	460	464	460	0	(1)	0	(1)	0	460	0	0	0	23	03/01/2027	1
31383S KK 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		107	107	107	107	0	0	0	0	0	107	0	0	0	5	10/01/2028	1
31383S PK 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		194	194	198	195	0	0	0	0	0	194	0	0	0	10	03/01/2019	1
31383S WW 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		96	96	98	96	0	0	0	0	0	96	0	0	0	5	08/01/2026	1
31383U VQ 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		374	374	377	376	0	(2)	0	(2)	0	374	0	0	0	18	07/01/2026	1
31384A SD 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		142	142	144	143	0	(1)	0	(1)	0	142	0	0	0	8	07/01/2029	1
31384A XM 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		218	218	221	217	0	0	0	0	0	218	0	0	0	12	02/01/2028	1
31384B 6Z 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		173	173	175	173	0	0	0	0	0	173	0	0	0	9	05/01/2029	1
31384D 5G 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		319	319	319	319	0	0	0	0	0	319	0	0	0	16	04/01/2028	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31384D 7J 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		401	401	401	401	0	0	0	0	0	401	0	0	0	20	11/01/2029	1
31384D U5 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,642	1,642	1,642	1,642	0	0	0	0	0	1,642	0	0	0	82	02/01/2029	1
31384D XJ 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		57	57	57	57	0	0	0	0	0	57	0	0	0	3	01/01/2027	1
31384E AB 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		87	87	87	87	0	0	0	0	0	87	0	0	0	4	12/01/2029	1
31384F RQ 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		144	144	144	144	0	0	0	0	0	144	0	0	0	7	09/01/2029	1
31384G RS 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		297	297	297	297	0	0	0	0	0	297	0	0	0	13	11/01/2020	1
31384P QD 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		84	84	79	84	0	0	0	0	0	84	0	0	0	3	01/01/2025	1
31384V 3F 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		785	785	798	788	0	(2)	0	(2)	0	785	0	0	0	31	08/01/2027	1
31384V M9 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		6,379	6,379	6,482	6,400	0	(21)	0	(21)	0	6,379	0	0	0	259	03/01/2027	1
31384V RR 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		405	405	411	406	0	(1)	0	(1)	0	405	0	0	0	16	11/01/2026	1
31384W K2 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,842	1,842	1,905	1,854	0	(12)	0	(12)	0	1,842	0	0	0	79	10/01/2029	1
31384W KY 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,830	1,830	1,892	1,844	0	(14)	0	(14)	0	1,830	0	0	0	78	08/01/2029	1
31385H 3P 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,026	2,026	2,062	2,035	0	(9)	0	(9)	0	2,026	0	0	0	74	09/01/2029	1
31385H 5A 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		355	355	355	355	0	0	0	0	0	355	0	0	0	15	01/01/2030	1
31385H QN 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		292	292	297	293	0	(1)	0	(1)	0	292	0	0	0	12	05/01/2025	1
31385W 4P 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		12,241	12,241	12,333	12,265	0	(24)	0	(24)	0	12,241	0	0	0	446	12/01/2031	1
31385X EC 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		201,573	201,573	200,155	201,222	0	351	0	351	0	201,573	0	0	0	7,440	03/01/2032	1
31385X F8 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		9,384	9,384	9,318	9,369	0	15	0	15	0	9,384	0	0	0	346	03/01/2032	1
31385X F9 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		53,041	53,041	53,445	53,165	0	(124)	0	(124)	0	53,041	0	0	0	1,953	04/01/2032	1
31385X JW 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		32,884	32,884	32,653	32,824	0	61	0	61	0	32,884	0	0	0	1,214	02/01/2032	1
31385X NR 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		250,359	250,359	252,686	250,955	0	(597)	0	(597)	0	250,359	0	0	0	9,214	02/01/2032	1
31386E K3 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		223	223	224	223	0	0	0	0	0	223	0	0	0	9	05/01/2031	1
31386W QR 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		135	135	138	136	0	0	0	0	0	135	0	0	0	6	11/01/2016	1
31386Y LA 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		616	616	625	616	0	(1)	0	(1)	0	616	0	0	0	25	01/01/2020	1
31387C XP 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,854	2,854	2,900	2,855	0	(1)	0	(1)	0	2,854	0	0	0	100	06/01/2018	1
31387E E8 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		314	314	316	314	0	0	0	0	0	314	0	0	0	12	07/01/2029	1
31387E ME 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		87	87	89	87	0	0	0	0	0	87	0	0	0	3	07/01/2026	1
31387H ZR 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,175	1,175	1,194	1,176	0	0	0	0	0	1,175	0	0	0	41	09/01/2024	1
31387S 2U 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,287	1,287	1,295	1,286	0	2	0	2	0	1,287	0	0	0	51	02/01/2030	1
31387X VK 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		3,568	3,568	3,570	3,568	0	0	0	0	0	3,568	0	0	0	149	09/01/2029	1
31388F NW 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,624	2,624	2,714	2,632	0	(8)	0	(8)	0	2,624	0	0	0	101	04/01/2030	1
31388G K8 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		25	25	25	25	0	0	0	0	0	25	0	0	0	1	12/01/2025	1
31388W XC 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		6,019	6,019	6,064	6,032	0	(13)	0	(13)	0	6,019	0	0	0	229	03/01/2030	1
31389C UJ 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		463	463	463	463	0	0	0	0	0	463	0	0	0	20	04/01/2026	1
31389D S9 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		3,062	3,062	3,158	3,060	0	2	0	2	0	3,062	0	0	0	126	07/01/2030	1
31389E MQ 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		85	85	86	85	0	0	0	0	0	85	0	0	0	3	04/01/2017	1

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										11	12	13	14	15							
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31389H 4Q 8	FED NATIONAL MTG ASSN		07/01/2012	VARIOUS		18,367	18,367	18,361	18,367	0	0	0	0	0	18,367	0	0	0	750	07/01/2012	1
31389H ZQ 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		58	58	58	58	0	0	0	0	0	58	0	0	0	3	12/01/2021	1
31389J T8 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		295	295	295	295	0	0	0	0	0	295	0	0	0	14	03/01/2030	1
31389K 4J 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	1	12/01/2019	1
31389K AP 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		301	301	301	301	0	0	0	0	0	301	0	0	0	14	04/01/2029	1
31389K K2 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		212	212	212	212	0	0	0	0	0	212	0	0	0	10	02/01/2028	1
31389K MA 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		170	170	173	177	0	(7)	0	(7)	0	170	0	0	0	6	11/01/2019	1
31389M CR 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		69	69	69	69	0	0	0	0	0	69	0	0	0	3	11/01/2025	1
31389P AV 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		57	57	57	57	0	0	0	0	0	57	0	0	0	3	12/01/2021	1
31389P P4 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,361	1,361	1,383	1,362	0	0	0	0	0	1,361	0	0	0	54	05/01/2030	1
31389S 6E 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		51	51	51	51	0	0	0	0	0	51	0	0	0	2	09/01/2021	1
31389S U7 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		157	157	157	157	0	0	0	0	0	157	0	0	0	7	02/01/2029	1
31389T CJ 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		849	849	862	850	0	(1)	0	(1)	0	849	0	0	0	34	09/01/2031	1
31389V KJ 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		51	51	52	51	0	0	0	0	0	51	0	0	0	2	11/01/2018	1
3138A7 FR 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		5,403,282	5,403,282	5,319,911	5,392,688	0	10,594	0	10,594	0	5,403,282	0	0	0	147,598	09/01/2040	1
3138EB PJ 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,366,737	1,366,737	1,380,938	0	0	(721)	0	(721)	0	1,366,737	0	0	0	12,061	01/01/2042	1
3138M0 W3 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		229,727	229,727	237,875	0	0	(30)	0	(30)	0	229,727	0	0	0	574	08/01/2042	1
3138M5 W3 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		90,168	90,168	92,408	0	0	0	0	0	0	90,168	0	0	0	225	07/01/2042	1
31390A B9 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,234	1,234	1,234	1,234	0	0	0	0	0	1,234	0	0	0	62	02/01/2031	1
31390B WD 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		30,421	30,421	30,411	30,421	0	0	0	0	0	30,421	0	0	0	1,495	03/01/2025	1
31390D NW 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		396	396	396	396	0	0	0	0	0	396	0	0	0	19	07/01/2031	1
31390F CU 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		3,172	3,172	3,171	3,172	0	0	0	0	0	3,172	0	0	0	147	02/01/2031	1
31390M RE 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		519,171	519,171	479,341	511,607	0	7,564	0	7,564	0	519,171	0	0	0	17,093	07/01/2032	1
31390U 4D 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		21	21	22	21	0	0	0	0	0	21	0	0	0	1	08/01/2019	1
31390X QX 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		833	833	839	834	0	(1)	0	(1)	0	833	0	0	0	31	08/01/2032	1
31390Y 6L 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		11,673	11,673	11,883	11,814	0	(141)	0	(141)	0	11,673	0	0	0	428	08/01/2031	1
31391B WD 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		926	926	943	929	0	(2)	0	(2)	0	926	0	0	0	36	07/01/2030	1
31391C U8 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		135,660	135,660	138,077	136,032	0	(372)	0	(372)	0	135,660	0	0	0	5,223	11/01/2029	1
31391D L7 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,160	1,160	1,181	1,163	0	(3)	0	(3)	0	1,160	0	0	0	47	11/01/2027	1
31391E 2Y 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		130,960	130,960	120,913	129,004	0	1,956	0	1,956	0	130,960	0	0	0	3,741	02/01/2032	1
31391E 4F 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		28,852	28,852	29,120	28,890	0	(38)	0	(38)	0	28,852	0	0	0	1,129	11/01/2032	1
31391F W6 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,636	1,636	1,648	1,638	0	(2)	0	(2)	0	1,636	0	0	0	60	08/01/2030	1
31391G F5 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		193,372	193,372	196,847	193,856	0	(484)	0	(484)	0	193,372	0	0	0	7,925	02/01/2032	1
31391G JT 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		29,011	29,011	29,533	29,219	0	(208)	0	(208)	0	29,011	0	0	0	947	07/01/2032	1
31391H 5W 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		193	193	196	193	0	0	0	0	0	193	0	0	0	8	12/01/2030	1
31391H BJ 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		283,435	283,435	288,528	284,772	0	(1,336)	0	(1,336)	0	283,435	0	0	0	10,380	07/01/2031	1

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31391H YN 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		56,688	56,688	57,698	57,039	0	(351)	0	(351)	0	56,688	0	0	0	2,088	05/01/2032	1
31391K YL 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		179,070	179,070	181,448	179,445	0	(375)	0	(375)	0	179,070	0	0	0	6,005	04/01/2017	1
31391L KC 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		29,750	29,750	30,280	29,913	0	(162)	0	(162)	0	29,750	0	0	0	1,096	02/01/2032	1
31391N U7 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4,393	4,393	4,464	4,394	0	(1)	0	(1)	0	4,393	0	0	0	155	10/01/2032	1
31391N UD 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		268	268	273	270	0	(1)	0	(1)	0	268	0	0	0	10	09/01/2019	1
31391P 4B 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,449	7,449	7,518	7,463	0	(14)	0	(14)	0	7,449	0	0	0	302	07/01/2031	1
31391P EJ 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		226,714	226,714	230,823	228,789	0	(2,075)	0	(2,075)	0	226,714	0	0	0	7,790	10/01/2031	1
31391P TV 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		145,620	145,620	148,157	145,981	0	(361)	0	(361)	0	145,620	0	0	0	5,656	08/01/2017	1
31391T TR 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		29,002	29,002	29,523	29,145	0	(143)	0	(143)	0	29,002	0	0	0	1,119	01/01/2032	1
31391T X6 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,254	2,254	2,275	2,256	0	(2)	0	(2)	0	2,254	0	0	0	83	04/01/2032	1
31391U 5R 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		60,342	60,342	61,417	60,897	0	(555)	0	(555)	0	60,342	0	0	0	2,131	08/01/2031	1
31391U 7A 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		673	673	668	672	0	1	0	1	0	673	0	0	0	25	10/01/2032	1
31391U SP 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		54,809	54,809	55,785	54,893	0	(84)	0	(84)	0	54,809	0	0	0	2,254	01/01/2033	1
31391U XK 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		603	603	612	605	0	(2)	0	(2)	0	603	0	0	0	24	09/01/2031	1
31391V 2E 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,160	2,160	2,198	2,167	0	(7)	0	(7)	0	2,160	0	0	0	78	08/01/2031	1
31391V 2T 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		20,010	20,010	20,366	20,059	0	(49)	0	(49)	0	20,010	0	0	0	679	07/01/2032	1
31391W 4L 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,357	1,357	1,379	1,364	0	(7)	0	(7)	0	1,357	0	0	0	54	05/01/2029	1
31391W DD 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		41,487	41,487	42,226	41,869	0	(382)	0	(382)	0	41,487	0	0	0	1,478	10/01/2031	1
31391X FG 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		11	11	12	11	0	0	0	0	0	11	0	0	0	0	12/01/2017	1
31391Y 2A 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		67,269	67,269	68,440	67,391	0	(122)	0	(122)	0	67,269	0	0	0	2,578	07/01/2017	1
31395L ZP 9	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		3,465,678	3,465,678	3,384,451	3,460,071	0	5,607	0	5,607	0	3,465,678	0	0	0	117,896	04/01/2014	1
31395X HA 6	FED HOME LOAN MTG CORP		09/01/2012	MBS PAYDOWN		18,650	18,650	18,376	18,631	0	19	0	19	0	18,650	0	0	0	699	05/01/2014	1
31400A B6 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		42	42	43	42	0	0	0	0	0	42	0	0	0	2	11/01/2023	1
31400B KK 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		21,013	21,013	21,387	21,519	0	(506)	0	(506)	0	21,013	0	0	0	864	04/01/2031	1
31400C EG 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		14,054	14,054	14,305	14,070	0	(15)	0	(15)	0	14,054	0	0	0	502	04/01/2032	1
31400C M2 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		143	143	148	143	0	0	0	0	0	143	0	0	0	6	11/01/2029	1
31400C YT 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,745	2,745	2,794	2,750	0	(6)	0	(6)	0	2,745	0	0	0	101	12/01/2032	1
31400D LK 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		637	637	657	639	0	(2)	0	(2)	0	637	0	0	0	24	09/01/2031	1
31400E FX 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		95,191	95,191	97,816	95,632	0	(440)	0	(440)	0	95,191	0	0	0	3,092	08/01/2017	1
31400E LG 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		40,355	40,355	41,074	40,828	0	(473)	0	(473)	0	40,355	0	0	0	1,583	09/01/2031	1
31400E TG 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		47,114	47,114	47,961	47,207	0	(93)	0	(93)	0	47,114	0	0	0	1,771	11/01/2030	1
31400E XK 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		18,445	18,445	18,774	18,615	0	(170)	0	(170)	0	18,445	0	0	0	679	10/01/2031	1
31400F X7 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,239	1,239	1,259	1,240	0	(1)	0	(1)	0	1,239	0	0	0	50	08/01/2028	1
31400F XD 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		8,372	8,372	8,521	8,410	0	(38)	0	(38)	0	8,372	0	0	0	305	11/01/2030	1
31400G PB 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		12,104	12,104	12,323	12,106	0	(3)	0	(3)	0	12,104	0	0	0	392	04/01/2031	1

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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)
31400H CY 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		12,824	12,824	13,052	12,863	0	(40)	0	(40)	0	12,824	0	0	0	470	10/01/2030	1
31400H J5 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		32,031	32,031	32,602	32,208	0	(176)	0	(176)	0	32,031	0	0	0	1,211	01/01/2032	1
31400H YH 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		41,061	41,061	41,793	41,137	0	(76)	0	(76)	0	41,061	0	0	0	1,610	02/01/2032	1
31400J 4D 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		66,297	66,297	66,986	66,507	0	(209)	0	(209)	0	66,297	0	0	0	2,378	11/01/2031	1
31400J B2 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		61,758	61,758	62,221	61,906	0	(148)	0	(148)	0	61,758	0	0	0	2,143	07/01/2032	1
31400K 3Y 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		19,671	19,671	19,533	19,657	0	14	0	14	0	19,671	0	0	0	804	12/01/2031	1
31400L BT 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		196	196	200	197	0	(1)	0	(1)	0	196	0	0	0	7	05/01/2032	1
31400M 3Q 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4,470	4,470	4,550	4,475	0	(5)	0	(5)	0	4,470	0	0	0	182	02/01/2032	1
31400M 3Y 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		15,129	15,129	15,270	15,177	0	(48)	0	(48)	0	15,129	0	0	0	555	02/01/2032	1
31400P ZY 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		28	28	28	28	0	0	0	0	0	28	0	0	0	1	09/01/2023	1
31400Q TN 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		154,772	154,772	157,553	155,484	0	(712)	0	(712)	0	154,772	0	0	0	5,692	05/01/2032	1
31400R H8 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		966	966	960	963	0	3	0	3	0	966	0	0	0	36	11/01/2018	1
31400R H9 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		77,650	77,650	77,104	77,412	0	238	0	238	0	77,650	0	0	0	2,864	04/01/2032	1
31400R TE 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		897	897	913	901	0	(4)	0	(4)	0	897	0	0	0	33	01/01/2031	1
31400S SC 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4,344	4,344	4,422	4,363	0	(20)	0	(20)	0	4,344	0	0	0	160	04/01/2032	1
31400T 2L 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		291	291	296	291	0	0	0	0	0	291	0	0	0	13	12/01/2022	1
31400T QE 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		403	403	400	400	0	3	0	3	0	403	0	0	0	15	01/01/2033	1
31400T W3 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		84,413	84,413	85,929	84,799	0	(387)	0	(387)	0	84,413	0	0	0	3,132	01/01/2032	1
31400U 6E 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,129	7,129	7,257	7,150	0	(21)	0	(21)	0	7,129	0	0	0	264	02/01/2032	1
31400U SV 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,820	1,820	1,853	1,841	0	(21)	0	(21)	0	1,820	0	0	0	67	11/01/2017	1
31400W LV 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		574	574	580	576	0	(1)	0	(1)	0	574	0	0	0	21	07/01/2032	1
31400Y CX 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		86,481	86,481	87,129	86,604	0	(123)	0	(123)	0	86,481	0	0	0	3,180	04/01/2032	1
31401A B3 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		42	42	42	42	0	0	0	0	0	42	0	0	0	2	11/01/2025	1
31401A KM 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		902	902	911	903	0	0	0	0	0	902	0	0	0	33	11/01/2030	1
31401A SL 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		33,019	33,019	33,612	33,064	0	(45)	0	(45)	0	33,019	0	0	0	1,212	06/01/2032	1
31401A T9 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		50,575	50,575	52,172	50,844	0	(269)	0	(269)	0	50,575	0	0	0	1,596	11/01/2017	1
31401B 7G 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		46,702	46,702	47,541	46,774	0	(72)	0	(72)	0	46,702	0	0	0	1,770	02/01/2032	1
31401B YY 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,393	7,393	7,525	7,429	0	(37)	0	(37)	0	7,393	0	0	0	272	05/01/2031	1
31401C ZL 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		24,782	24,782	25,231	24,808	0	(26)	0	(26)	0	24,782	0	0	0	827	05/01/2032	1
31401D A6 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		310	310	312	311	0	(1)	0	(1)	0	310	0	0	0	11	09/01/2021	1
31401D AN 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		961	961	969	965	0	(3)	0	(3)	0	961	0	0	0	35	07/01/2033	1
31401D R5 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,035	1,035	1,027	1,033	0	2	0	2	0	1,035	0	0	0	37	09/01/2027	1
31401D R7 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,088	1,088	1,107	1,090	0	(2)	0	(2)	0	1,088	0	0	0	40	04/01/2032	1
31401D RR 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		76	76	77	76	0	0	0	0	0	76	0	0	0	3	12/01/2027	1
31401E AH 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		8,165	8,165	8,311	8,184	0	(19)	0	(19)	0	8,165	0	0	0	295	05/01/2032	1
31401E W3 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		3,353	3,353	3,414	3,359	0	(6)	0	(6)	0	3,353	0	0	0	135	11/01/2031	1

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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)
31401H 3B 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		15,654	15,654	14,453	15,244	0	410	0	410	0	15,654	0	0	0	512	04/01/2032	1
31401H CX 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,281	1,281	1,304	1,280	0	0	0	0	0	1,281	0	0	0	43	09/01/2032	1
31401J 2Y 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		61,130	61,130	62,028	61,230	0	(100)	0	(100)	0	61,130	0	0	0	2,318	01/01/2032	1
31401J DF 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		572	572	568	572	0	0	0	0	0	572	0	0	0	21	07/01/2032	1
31401J K4 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		29,541	29,541	29,762	29,613	0	(73)	0	(73)	0	29,541	0	0	0	1,087	06/01/2032	1
31401J KH 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		829	829	843	833	0	(3)	0	(3)	0	829	0	0	0	33	11/01/2020	1
31401J RV 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,160	1,160	1,168	1,162	0	(3)	0	(3)	0	1,160	0	0	0	43	02/01/2028	1
31401K 2C 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		51,424	51,424	52,179	51,420	0	3	0	3	0	51,424	0	0	0	1,698	08/01/2032	1
31401L B9 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		317,367	317,367	293,019	311,824	0	5,543	0	5,543	0	317,367	0	0	0	9,419	07/01/2032	1
31401L Q4 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		29,569	29,569	30,101	29,651	0	(82)	0	(82)	0	29,569	0	0	0	1,142	06/01/2032	1
31401L RT 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		17,900	17,900	16,527	17,626	0	275	0	275	0	17,900	0	0	0	537	08/01/2032	1
31401L Y5 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,300	1,300	1,291	1,297	0	4	0	4	0	1,300	0	0	0	48	08/01/2032	1
31401M AA 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		6,913	6,913	6,965	6,919	0	(5)	0	(5)	0	6,913	0	0	0	225	11/01/2032	1
31401N 2B 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		119	119	121	120	0	0	0	0	0	119	0	0	0	5	05/01/2029	1
31401N 3Z 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		90,301	90,301	83,373	88,310	0	1,991	0	1,991	0	90,301	0	0	0	2,727	08/01/2032	1
31401N ZU 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,103	7,103	7,156	7,099	0	4	0	4	0	7,103	0	0	0	284	08/01/2032	1
31401W A5 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		866	866	860	862	0	4	0	4	0	866	0	0	0	32	07/01/2032	1
31401W BW 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,166	1,166	1,175	1,169	0	(2)	0	(2)	0	1,166	0	0	0	43	09/01/2031	1
31401W EU 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		22,293	22,293	22,460	22,349	0	(57)	0	(57)	0	22,293	0	0	0	720	04/01/2028	1
31401X 4B 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,986	1,986	1,972	1,985	0	1	0	1	0	1,986	0	0	0	73	05/01/2032	1
31401X YB 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		13,870	13,870	13,974	13,894	0	(24)	0	(24)	0	13,870	0	0	0	518	02/01/2032	1
31401Y HC 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		120,617	120,617	111,364	118,495	0	2,123	0	2,123	0	120,617	0	0	0	3,618	11/01/2032	1
31401Y KE 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		224,232	224,232	207,029	220,358	0	3,875	0	3,875	0	224,232	0	0	0	6,216	07/01/2032	1
31401Y NC 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4,029	4,029	4,001	4,025	0	4	0	4	0	4,029	0	0	0	148	01/01/2032	1
31402A 7K 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		253,082	253,082	233,665	250,021	0	3,061	0	3,061	0	253,082	0	0	0	7,265	09/01/2032	1
31402B FL 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		19,220	19,220	19,085	19,183	0	38	0	38	0	19,220	0	0	0	700	01/01/2032	1
31402B FM 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,797	1,797	1,810	1,802	0	(5)	0	(5)	0	1,797	0	0	0	64	08/01/2026	1
31402B FP 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		87,756	87,756	87,139	87,431	0	326	0	326	0	87,756	0	0	0	3,187	01/01/2032	1
31402B FW 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		15,962	15,962	15,850	15,944	0	18	0	18	0	15,962	0	0	0	585	03/01/2031	1
31402B JB 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		109,040	109,040	109,858	109,207	0	(166)	0	(166)	0	109,040	0	0	0	3,790	11/01/2028	1
31402B VQ 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		10,944	10,944	11,026	10,949	0	(5)	0	(5)	0	10,944	0	0	0	362	05/01/2032	1
31402C F4 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		72,194	72,194	66,656	71,213	0	982	0	982	0	72,194	0	0	0	2,110	08/01/2032	1
31402C PL 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		512,794	512,794	485,071	505,767	0	7,027	0	7,027	0	512,794	0	0	0	17,195	08/01/2032	1
31402D BP 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		289,475	289,475	274,933	286,276	0	3,199	0	3,199	0	289,475	0	0	0	8,661	10/01/2018	1
31402D TC 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		3,382	3,382	3,417	3,382	0	(1)	0	(1)	0	3,382	0	0	0	139	10/01/2030	1
31402D U7 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,470	1,470	1,460	1,467	0	3	0	3	0	1,470	0	0	0	54	11/01/2031	1

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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)
31402E 3T 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		63,770	63,770	64,432	64,026	0	(257)	0	(257)	0	63,770	0	0	0	2,579	01/01/2032	1
31402E R2 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		388,612	388,612	358,798	383,115	0	5,497	0	5,497	0	388,612	0	0	0	11,009	12/01/2032	1
31402E SJ 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,296,794	1,296,794	1,315,841	1,298,680	0	(1,886)	0	(1,886)	0	1,296,794	0	0	0	47,990	06/01/2032	1
31402E TH 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		9,836	9,836	9,082	9,664	0	173	0	173	0	9,836	0	0	0	322	11/01/2032	1
31402E TV 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		304,394	304,394	308,865	304,565	0	(171)	0	(171)	0	304,394	0	0	0	11,982	10/01/2032	1
31402G ND 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		5,118	5,118	5,082	5,116	0	2	0	2	0	5,118	0	0	0	188	11/01/2032	1
31402H 6X 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		99,275	99,275	91,658	97,049	0	2,226	0	2,226	0	99,275	0	0	0	3,297	05/01/2032	1
31402H 7E 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,167	7,167	7,273	7,169	0	(2)	0	(2)	0	7,167	0	0	0	263	12/01/2032	1
31402H GM 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		14,757	14,757	14,653	14,701	0	56	0	56	0	14,757	0	0	0	526	08/01/2030	1
31402J ND 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		329	329	326	328	0	0	0	0	0	329	0	0	0	12	03/01/2032	1
31402J R3 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		69,863	69,863	64,503	68,629	0	1,234	0	1,234	0	69,863	0	0	0	2,122	06/01/2032	1
31402K 4U 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,510	2,510	2,529	2,514	0	(3)	0	(3)	0	2,510	0	0	0	101	07/01/2032	1
31402K D8 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4,090	4,090	4,061	4,087	0	3	0	3	0	4,090	0	0	0	150	08/01/2019	1
31402K GH 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		499	499	496	498	0	1	0	1	0	499	0	0	0	18	08/01/2029	1
31402K TP 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		197,879	197,879	182,698	195,957	0	1,921	0	1,921	0	197,879	0	0	0	5,631	07/01/2033	1
31402K WX 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,166	2,166	2,189	2,168	0	(1)	0	(1)	0	2,166	0	0	0	80	08/01/2031	1
31402K XA 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		226,029	226,029	228,378	226,053	0	(23)	0	(23)	0	226,029	0	0	0	8,313	09/01/2032	1
31402L DD 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,469	1,469	1,480	1,475	0	(6)	0	(6)	0	1,469	0	0	0	48	05/01/2028	1
31402L MC 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		16,283	16,283	16,405	16,296	0	(13)	0	(13)	0	16,283	0	0	0	596	03/01/2030	1
31402N 4C 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		43,523	43,523	40,184	42,582	0	942	0	942	0	43,523	0	0	0	1,447	11/01/2032	1
31402N HL 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4,228	4,228	4,267	4,228	0	0	0	0	0	4,228	0	0	0	153	12/01/2032	1
31402N L2 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		309	309	312	312	0	(3)	0	(3)	0	309	0	0	0	11	03/01/2033	1
31402N LW 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		189	189	190	189	0	0	0	0	0	189	0	0	0	7	09/01/2031	1
31402N PJ 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,217	1,217	1,226	1,217	0	0	0	0	0	1,217	0	0	0	45	10/01/2032	1
31402N QN 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		104,091	104,091	105,620	104,035	0	56	0	56	0	104,091	0	0	0	4,230	07/01/2032	1
31402N VU 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		85,307	85,307	86,193	85,269	0	38	0	38	0	85,307	0	0	0	3,483	04/01/2032	1
31402Q B3 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		13,486	13,486	13,626	13,498	0	(12)	0	(12)	0	13,486	0	0	0	495	09/01/2032	1
31402Q B5 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		9,717	9,717	9,818	9,731	0	(14)	0	(14)	0	9,717	0	0	0	356	12/01/2032	1
31402Q K9 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,483	1,483	1,494	1,483	0	0	0	0	0	1,483	0	0	0	54	05/01/2030	1
31402S JA 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		131,587	131,587	132,954	131,890	0	(303)	0	(303)	0	131,587	0	0	0	5,393	12/01/2032	1
31402S T5 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		9,928	9,928	10,002	9,939	0	(11)	0	(11)	0	9,928	0	0	0	323	06/01/2032	1
31402S U9 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		90,391	90,391	83,456	88,997	0	1,394	0	1,394	0	90,391	0	0	0	2,817	08/01/2032	1
31402T SE 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		53,148	53,148	53,701	53,215	0	(66)	0	(66)	0	53,148	0	0	0	1,745	11/01/2032	1
31402U CW 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		13,525	13,525	13,665	13,547	0	(22)	0	(22)	0	13,525	0	0	0	496	06/01/2032	1
31402U JC 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		14,639	14,639	14,536	14,594	0	45	0	45	0	14,639	0	0	0	501	06/01/2030	1
31402U L7 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		168,681	168,681	170,434	169,011	0	(329)	0	(329)	0	168,681	0	0	0	6,295	04/01/2033	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)
31402V CR 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		12,635	12,635	12,767	12,649	0	(14)	0	(14)	0	12,635	0	0	0	460	12/01/2032	1
31402V R8 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		94,003	94,003	95,383	94,042	0	(39)	0	(39)	0	94,003	0	0	0	3,038	02/01/2033	1
31402V RY 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		30,435	30,435	30,663	30,450	0	(16)	0	(16)	0	30,435	0	0	0	1,148	10/01/2032	1
31402V YF 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		8,328	8,328	8,415	8,333	0	(5)	0	(5)	0	8,328	0	0	0	304	06/01/2032	1
31402W 2B 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		43,588	43,588	43,915	43,533	0	55	0	55	0	43,588	0	0	0	1,788	05/01/2032	1
31402W LX 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		18,113	18,113	18,249	18,128	0	(15)	0	(15)	0	18,113	0	0	0	691	10/01/2032	1
31402W Q6 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		97,437	97,437	98,450	97,503	0	(66)	0	(66)	0	97,437	0	0	0	3,572	10/01/2032	1
31402W Z2 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		99,505	99,505	100,539	99,576	0	(70)	0	(70)	0	99,505	0	0	0	3,648	06/01/2032	1
31402W ZZ 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		9,286	9,286	9,383	9,288	0	(1)	0	(1)	0	9,286	0	0	0	340	05/01/2032	1
31402X LZ 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,785	1,785	1,798	1,784	0	1	0	1	0	1,785	0	0	0	65	09/01/2033	1
31402Y FH 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		30,299	30,299	30,526	30,331	0	(32)	0	(32)	0	30,299	0	0	0	1,121	02/01/2033	1
31403A N3 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		208	208	209	208	0	0	0	0	0	208	0	0	0	8	02/01/2033	1
31403A T5 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		363,541	363,541	367,318	363,734	0	(193)	0	(193)	0	363,541	0	0	0	13,293	09/01/2032	1
31403B 4R 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		150,732	150,732	152,298	151,059	0	(327)	0	(327)	0	150,732	0	0	0	5,333	10/01/2032	1
31403B GL 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		465	465	470	465	0	0	0	0	0	465	0	0	0	17	02/01/2033	1
31403C 6R 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		21,035	21,035	20,719	20,974	0	61	0	61	0	21,035	0	0	0	710	08/01/2018	1
31403C H7 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		75,176	75,176	75,957	75,295	0	(119)	0	(119)	0	75,176	0	0	0	2,830	01/01/2033	1
31403C PT 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,098	1,098	1,107	1,099	0	(1)	0	(1)	0	1,098	0	0	0	40	10/01/2032	1
31403C R4 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		15,658	15,658	16,148	15,731	0	(72)	0	(72)	0	15,658	0	0	0	615	06/01/2033	1
31403D UJ 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,370,833	7,370,833	7,723,858	7,479,310	0	(108,477)	0	(108,477)	0	7,370,833	0	0	0	294,367	11/01/2035	1
31403D WK 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,841,159	1,841,159	2,006,288	1,877,238	0	(36,080)	0	(36,080)	0	1,841,159	0	0	0	74,078	10/01/2035	1
31403E AL 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		28,150	28,150	28,361	28,230	0	(80)	0	(80)	0	28,150	0	0	0	1,158	03/01/2033	1
31403E CU 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		35,172	35,172	33,375	34,802	0	369	0	369	0	35,172	0	0	0	981	12/01/2032	1
31403E HE 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		90,565	90,565	93,395	90,091	0	474	0	474	0	90,565	0	0	0	3,622	11/01/2033	1
31403E HQ 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		3,206	3,206	3,306	3,186	0	19	0	19	0	3,206	0	0	0	128	07/01/2031	1
31403F K7 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		56,193	56,193	56,716	56,276	0	(83)	0	(83)	0	56,193	0	0	0	2,043	12/01/2032	1
31403F M7 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,950	7,950	8,032	7,964	0	(14)	0	(14)	0	7,950	0	0	0	292	08/01/2032	1
31403F Q7 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		149,866	149,866	142,045	147,447	0	2,419	0	2,419	0	149,866	0	0	0	4,622	12/01/2032	1
31403G MD 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		9,383	9,383	9,453	9,408	0	(25)	0	(25)	0	9,383	0	0	0	375	09/01/2031	1
31403G P3 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		3,258	3,258	3,292	3,259	0	(1)	0	(1)	0	3,258	0	0	0	117	08/01/2032	1
31403H F9 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,452	1,452	1,463	1,454	0	(3)	0	(3)	0	1,452	0	0	0	53	11/01/2032	1
31403H J2 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		11,483	11,483	11,569	11,488	0	(5)	0	(5)	0	11,483	0	0	0	456	03/01/2033	1
31403J R2 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		4,370	4,370	4,411	4,369	0	1	0	1	0	4,370	0	0	0	160	08/01/2031	1
31403K 5F 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		141,171	141,171	142,483	141,374	0	(203)	0	(203)	0	141,171	0	0	0	5,181	06/01/2032	1
31403K Y8 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,808	1,808	1,822	1,808	0	1	0	1	0	1,808	0	0	0	66	11/01/2029	1
31403M UQ 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		15,447	15,447	15,591	15,467	0	(20)	0	(20)	0	15,447	0	0	0	573	01/01/2033	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)
31403M WT 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		3,124	3,124	3,153	3,135	0	(11)	0	(11)	0	3,124	0	0	0	118	06/01/2027	1
31403N PN 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		219	219	225	220	0	(1)	0	(1)	0	219	0	0	0	9	10/01/2033	1
31403R U2 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,351	1,351	1,361	1,353	0	(2)	0	(2)	0	1,351	0	0	0	49	11/01/2024	1
31403R YZ 5	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		56,379	56,379	56,903	56,551	0	(172)	0	(172)	0	56,379	0	0	0	1,813	10/01/2033	1
31403S V7 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		39,719	39,719	40,017	39,744	0	(25)	0	(25)	0	39,719	0	0	0	1,561	03/01/2033	1
31403S WE 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,065	1,065	1,053	1,062	0	3	0	3	0	1,065	0	0	0	38	11/01/2024	1
31403T PZ 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		399	399	403	401	0	(1)	0	(1)	0	399	0	0	0	15	01/01/2032	1
31403V HN 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		9,537	9,537	9,835	9,550	0	(13)	0	(13)	0	9,537	0	0	0	336	12/01/2032	1
31403Y LF 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		133,604	133,604	134,846	134,088	0	(484)	0	(484)	0	133,604	0	0	0	5,133	06/01/2032	1
31403Y LJ 0	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		10,999	10,999	11,102	11,010	0	(10)	0	(10)	0	10,999	0	0	0	396	05/01/2032	1
31404L TJ 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		108	108	112	108	0	(1)	0	(1)	0	108	0	0	0	5	11/01/2024	1
31404M ZX 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,465	1,465	1,446	1,464	0	1	0	1	0	1,465	0	0	0	54	04/01/2033	1
31405R AK 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		182,460	182,460	184,969	182,801	0	(341)	0	(341)	0	182,460	0	0	0	6,488	03/01/2034	1
31407J DD 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		562,235	562,235	603,172	573,803	0	(11,569)	0	(11,569)	0	562,235	0	0	0	24,780	12/01/2035	1
31408J E7 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		24,006	24,006	23,736	23,941	0	65	0	65	0	24,006	0	0	0	775	10/01/2031	1
31410G KP 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		835,166	835,166	895,977	846,788	0	(11,621)	0	(11,621)	0	835,166	0	0	0	36,801	11/01/2036	1
31410G RA 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,742,224	1,742,224	1,869,079	1,768,210	0	(25,986)	0	(25,986)	0	1,742,224	0	0	0	75,267	09/01/2036	1
31410K BJ 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		7,049	7,049	7,297	7,070	0	(21)	0	(21)	0	7,049	0	0	0	303	08/01/2030	1
31410K JX 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,513,571	2,513,571	2,632,180	2,560,433	0	(46,861)	0	(46,861)	0	2,513,571	0	0	0	99,684	03/01/2037	1
31410K JY 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		19,544,716	19,544,716	21,041,555	19,965,244	0	(420,528)	0	(420,528)	0	19,544,716	0	0	0	780,472	02/01/2037	1
31410K KG 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		50,583	50,583	52,733	50,608	0	(25)	0	(25)	0	50,583	0	0	0	2,199	02/01/2027	1
31410K XL 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		5,133,005	5,133,005	5,563,006	5,241,012	0	(108,007)	0	(108,007)	0	5,133,005	0	0	0	205,106	11/01/2026	1
31410K YX 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		26,019	26,019	26,799	26,138	0	(119)	0	(119)	0	26,019	0	0	0	1,115	07/01/2028	1
31410V JM 3	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		36,769	36,769	37,918	37,088	0	(319)	0	(319)	0	36,769	0	0	0	1,592	02/01/2035	1
31411A AV 7	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		44	44	44	44	0	0	0	0	0	44	0	0	0	1	10/01/2036	1
31412D 7C 6	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,408	1,408	1,427	1,419	0	(11)	0	(11)	0	1,408	0	0	0	56	09/01/2030	1
31412D 7E 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		648	648	657	656	0	(8)	0	(8)	0	648	0	0	0	26	09/01/2029	1
31413B PH 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,424,637	1,424,637	1,504,884	1,458,893	0	(34,256)	0	(34,256)	0	1,424,637	0	0	0	56,923	01/01/2037	1
31413K PK 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		328,350	328,350	336,507	331,254	0	(2,904)	0	(2,904)	0	328,350	0	0	0	13,013	06/01/2037	1
31416B L7 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		977,401	977,401	1,033,601	993,615	0	(16,214)	0	(16,214)	0	977,401	0	0	0	39,057	12/01/2035	1
31416B RR 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		8,653,380	8,653,380	9,429,480	8,855,070	0	(201,691)	0	(201,691)	0	8,653,380	0	0	0	347,471	09/01/2030	1
31416C JV 9	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,088,853	1,088,853	1,141,084	1,104,312	0	(15,459)	0	(15,459)	0	1,088,853	0	0	0	43,061	05/01/2037	1
31417A SA 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		6,170,199	6,170,199	6,351,449	0	0	(26,835)	0	(26,835)	0	6,170,199	0	0	0	130,219	07/01/2024	1
31417B HU 4	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		1,474,689	1,474,689	1,458,617	0	0	831	0	831	0	1,474,689	0	0	0	19,325	12/01/2041	1
31417B ZM 2	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		312,647	312,647	319,437	0	0	(140)	0	(140)	0	312,647	0	0	0	1,651	02/01/2042	1
31417Y UH 8	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		5,844,759	5,844,759	5,690,877	5,809,601	0	35,158	0	35,158	0	5,844,759	0	0	0	156,372	06/01/2027	1

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

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										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)
31419B BT 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		6,109,770	6,109,770	6,140,796	6,114,742	0	(4,972)	0	(4,972)	0	6,109,770	0	0	0	165,884	07/01/2040	1
31419F FW 1	FED NATIONAL MTG ASSN		09/01/2012	MBS PAYDOWN		2,082,537	2,082,537	2,027,789	2,073,762	0	8,775	0	8,775	0	2,082,537	0	0	0	56,446	05/01/2040	1
38375G B3 4	GOVERNMENT NATL MTG ASSN		09/16/2012	MBS PAYDOWN		636,750	636,750	637,546	0	0	0	0	0	0	636,750	0	0	0	341	08/16/2042	1
38376V 4G 9	GOVERNMENT NATL MTG ASSN		09/16/2012	MBS PAYDOWN		2,697,896	2,697,896	2,736,679	0	0	0	0	0	0	2,697,896	0	0	0	2,155	03/16/2039	1
38378A LC 3	GOVERNMENT NATL MTG ASSN		09/16/2012	MBS PAYDOWN		259,175	259,175	259,418	0	0	0	0	0	0	259,175	0	0	0	138	06/16/2041	1
492279 AM 6	KERN COUNTY - PENSION MBIA-R/B		08/15/2012	CALLED THRU ISSUER at 100.000		2,280,000	2,280,000	2,280,000	2,280,000	0	0	0	0	0	2,280,000	0	0	0	165,528	08/15/2014	2FE
745268 6B 3	PUERTO RICO ELEC POWER-R/B		07/01/2012	MATURITY		1,000,000	1,000,000	1,135,430	1,010,585	0	(10,585)	0	(10,585)	0	1,000,000	0	0	0	52,500	07/01/2012	1FE
820922 AV 4	SHEARSON LEHMAN CMO INC		09/04/2012	VARIOUS		1,057,394	1,057,394	897,116	1,049,650	0	7,744	0	7,744	0	1,057,394	0	0	0	40,543	08/01/2014	1
91203* CN 2	FHA #86 USGI		09/01/2012	MBS PAYDOWN		93,675	93,675	94,055	93,675	0	0	0	0	0	93,675	0	0	0	4,838	06/01/2018	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					131,451,632	131,451,632	135,213,246	116,141,730	0	(1,041,864)	0	(1,041,864)	0	131,451,632	0	0	0	4,401,403	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00111@ AA 2	AES HAWAII INC		07/02/2012	VARIOUS		250,089	250,089	263,699	250,826	0	(737)	0	(737)	0	250,089	0	0	0	12,886	06/30/2022	4
00217* AB 5	ARI FIRST LLC		09/28/2012	SINKING FUND		514,171	514,171	514,171	514,171	0	0	0	0	0	514,171	0	0	0	20,022	07/28/2016	2AM
007036 KD 7	ADJUSTABLE RATE MTGE TRUST		09/01/2012	MBS PAYDOWN		4,026	4,026	3,951	4,021	0	5	0	5	0	4,026	0	0	0	94	08/01/2033	4FM
01877K AB 9	ALLIANCE PIPELINE LP		07/02/2012	VARIOUS		257,143	257,143	257,143	257,143	0	0	0	0	0	257,143	0	0	0	17,990	12/31/2019	2FE
02360X AJ 6	AMEREN ENERGY GENERATING		09/13/2012	SEA PORT GROUP SECURITIES LLC		11,276,621	12,500,000	12,816,250	12,780,241	0	(4,237)	0	(4,237)	0	12,776,004	0	(1,499,383)	(1,499,383)	787,358	06/01/2032	3FE
02376# AD 0	AMERICAN AIR LIQUIDE INC		08/30/2012	MATURITY		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	450,000	08/30/2012	1
03011* AJ 0	AMERICAN STORES CO		09/30/2012	SINKING FUND		230,794	230,794	230,794	230,646	0	148	0	148	0	230,794	0	0	0	16,537	05/31/2014	3
03674B AC 8	ANTHEM INC		08/01/2012	MATURITY		37,500,000	37,500,000	38,967,950	37,613,326	0	(113,326)	0	(113,326)	0	37,500,000	0	0	0	2,550,000	08/01/2012	1FE
054303 AU 6	AVON PRODUCTS INC		09/25/2012	VARIOUS		758,532	703,000	700,575	701,343	0	169	0	169	0	701,512	0	57,020	57,020	43,370	03/01/2018	2FE
05535D BF 0	BLACKROCK CAPITAL FINANCE LP		08/01/2012	MBS PAYDOWN		8,284	8,284	8,038	8,261	0	23	0	23	0	8,284	0	0	0	188	10/01/2025	3FM
05568B AA 6	BURLINGTON NORTH SANTA FE		07/15/2012	SINKING FUND		5,105	5,105	5,105	5,105	0	0	0	0	0	5,105	0	0	0	292	01/15/2024	1FE
059511 BA 2	BANC OF AMERICA COMM MTGE INC		09/01/2012	MBS PAYDOWN		0	4,275,467	314,336	0	314,336	0	0	314,336	0	314,336	0	(314,336)	(314,336)	0	05/01/2017	1FM
073914 WF 6	BEAR STEARNS COMM MTGE SECS		09/01/2012	MBS PAYDOWN		39,770	39,770	37,595	39,520	0	250	0	250	0	39,770	0	0	0	950	01/01/2024	1FM
10112R AB 0	BOSTON PROPERTIES LP		08/24/2012	CALLED THRU ISSUER at 100.000		1,218,000	1,218,000	1,359,820	1,236,619	0	(11,509)	0	(11,509)	0	1,225,111	0	(7,111)	(7,111)	111,718	01/15/2013	2FE
12189P AD 4	BURLINGTON NORTH SANTA FE		07/02/2012	SINKING FUND		1,217	1,217	1,137	1,207	0	11	0	11	0	1,217	0	0	0	76	07/02/2018	1FE
12189P AE 2	BURLINGTON NORTH SANTA FE		07/02/2012	SINKING FUND		7,627	7,627	7,627	7,627	0	0	0	0	0	7,627	0	0	0	546	01/02/2020	1FE
12189P AF 9	BURLINGTON NORTH SANTA FE		07/02/2012	SINKING FUND		1,699	1,699	1,699	1,699	0	0	0	0	0	1,699	0	0	0	129	01/02/2021	1FE
126650 AL 4	CVS CORP		09/10/2012	SINKING FUND		97,654	97,654	97,654	97,654	0	0	0	0	0	97,654	0	0	0	3,984	01/10/2013	2AM
126650 AN 0	CVS CORP		09/10/2012	SINKING FUND		43,265	43,265	43,265	43,265	0	0	0	0	0	43,265	0	0	0	1,790	10/10/2025	2AM
126650 AQ 3	CVS CORP		09/10/2012	SINKING FUND		123,402	123,402	123,402	123,402	0	0	0	0	0	123,402	0	0	0	4,764	01/10/2026	2AM
126650 BP 4	CVS LEASE PASS THROUGH		09/10/2012	SINKING FUND		182,274	182,274	178,832	182,004	0	271	0	271	0	182,274	0	0	0	7,338	12/10/2028	1AM
12806* AH 4	CAITHNESS LONG ISLAND LLC		07/15/2012	SINKING FUND		425,672	425,672	425,672	425,672	0	0	0	0	0	425,672	0	0	0	24,306	01/15/2032	2

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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)
144141	CS	5 CAROLINA POWER & LIGHT		07/15/2012	MATURITY		3,500,000	3,500,000	3,498,600	3,499,890	0	110	0	110	0	3,500,000	0	0	0	227,500	07/15/2012	1FE
172070	CN	2 CINCINNATI GAS & ELEC CO		09/15/2012	MATURITY		23,500,000	23,500,000	23,603,750	23,509,805	0	(9,805)	0	(9,805)	0	23,500,000	0	0	0	1,339,500	09/15/2012	2FE
17307G	RE	0 CITIGROUP MTGE LN TRUST		09/01/2012	MBS PAYDOWN		12,801	12,801	8,595	12,058	0	0	0	0	0	12,058	0	743	743	317	04/01/2035	1FM
209111	DZ	3 CON EDISON CO OF NY		07/01/2012	MATURITY		15,000,000	15,000,000	14,926,050	14,995,229	0	4,772	0	4,772	0	15,000,000	0	0	0	843,750	07/01/2012	1FE
22004*	AD	2 CARGILL INC		08/31/2012	SINKING FUND		2,278	2,278	2,278	2,278	0	0	0	0	0	2,278	0	0	0	112	12/31/2012	1
22541S	WT	1 CS FIRST BOSTON MTGE SECS		09/02/2012	MBS PAYDOWN		0	66,365	36,292	10,963	25,329	0	0	25,329	0	36,292	0	(36,292)	(36,292)	921	08/01/2014	1FM
22544Q	AR	0 CREDIT SUISSE MTGE CAP CERTS		08/01/2012	MBS PAYDOWN		0	5,708,693	774,065	166,820	607,245	0	0	607,245	0	774,065	0	(774,065)	(774,065)	0	06/01/2017	1FM
226819	C#	5 CROCKER NATL BK SF CALF		09/01/2012	MBS PAYDOWN		6,959	6,959	4,367	6,820	0	140	0	140	0	6,959	0	0	0	292	04/01/2019	1FE
250847	DT	4 DETROIT EDISON COMPANY		07/23/2012	CALLED THRU ISSUER at 101.103		17,187,501	17,000,000	16,970,080	16,997,017	0	2,114	0	2,114	0	16,999,131	0	188,370	188,370	682,644	10/15/2012	1FE
25087*	AA	1 DETROIT INTERNATIONAL BRIDGE		09/02/2012	SINKING FUND		128,265	128,265	128,265	128,265	0	0	0	0	0	128,265	0	0	0	4,095	09/02/2014	2FE
25746U	AJ	8 DOMINION RESOURCES INC		07/02/2012	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	875,000	06/30/2012	2FE
271790	AF	4 EAST COAST POWER LLC		07/02/2012	SINKING FUND		687,998	687,998	627,798	627,798	0	0	0	0	0	627,798	0	60,200	60,200	38,886	06/30/2017	2FE
278058	AX	0 EATON CORP		07/15/2012	MATURITY		20,250,000	20,250,000	20,174,468	20,244,709	0	5,291	0	5,291	0	20,250,000	0	0	0	1,164,375	07/15/2012	1FE
28932M	AA	3 ELM RD GENERATING STATION		08/11/2012	SINKING FUND		178,973	178,973	178,973	178,973	0	0	0	0	0	178,973	0	0	0	9,323	02/11/2030	1FE
28932M	AG	0 ELM RD GENERATING STATION		07/19/2012	SINKING FUND		143,069	143,069	143,069	143,069	0	0	0	0	0	143,069	0	0	0	6,686	01/19/2031	1FE
29375*	AC	0 ENTERPRISE HOUSING FINANCIAL SERV		08/31/2012	SINKING FUND		609,524	609,524	609,524	609,524	0	0	0	0	0	609,524	0	0	0	32,239	07/15/2014	4
302569	AA	6 DOSWELL ENERGY VA FUNDING		07/02/2012	VARIOUS		610,057	610,057	610,057	610,057	0	0	0	0	0	610,057	0	0	0	45,876	06/30/2019	3FE
33632*	QG	5 TTX COMPANY		07/01/2012	SINKING FUND		9,725	9,725	9,725	9,725	0	0	0	0	0	9,725	0	0	0	726	07/01/2015	1
33632*	UE	5 BAKER HUGHES LESSEE		09/28/2012	CALLED THRU ISSUER at 100.000		2,035,868	2,035,868	2,035,868	2,035,868	0	0	0	0	0	2,035,868	0	0	0	287,806	09/28/2015	1
34529M	AC	6 FORD CREDIT AUTO OWNER TRUST		09/15/2012	MBS PAYDOWN		2,482,633	2,482,633	2,482,247	2,482,184	0	449	0	449	0	2,482,633	0	0	0	16,247	05/15/2013	1FE
34529Q	AB	9 FORD CREDIT AUTO LEASE TRUST		09/15/2012	MBS PAYDOWN		6,249,562	6,249,562	6,249,072	6,248,585	0	978	0	978	0	6,249,562	0	0	0	31,007	03/15/2013	1FE
361849	P2	2 GMAC COMM MTGE SECS		09/01/2012	MBS PAYDOWN		0	1,195,302	159,611	(263)	159,875	0	0	159,875	0	159,611	0	(159,611)	(159,611)	0	06/01/2015	1FM
38119#	AC	8 GOLDEN SPREAD ELECTRIC CO-OPERATIVE		08/10/2012	SINKING FUND		310,708	310,708	310,708	310,708	0	0	0	0	0	310,708	0	0	0	13,516	08/10/2031	1
38141G	CG	7 GOLDMAN SACHS GROUP INC		09/01/2012	MATURITY		1,000,000	1,000,000	998,480	999,870	0	130	0	130	0	1,000,000	0	0	0	57,000	09/01/2012	1FE
393505	RH	7 GREEN TREE FINANCIAL CORP		09/15/2012	MBS PAYDOWN		260,887	260,887	260,724	260,887	0	0	0	0	0	260,887	0	0	0	12,876	01/15/2013	1FE
393505	SJ	2 GREEN TREE FINANCIAL CORP		09/15/2012	MBS PAYDOWN		118,568	118,568	118,512	118,312	0	255	0	255	0	118,568	0	0	0	5,818	05/15/2015	1FE
41168*	AA	0 HARDEE POWER PARTNERS LTD		07/01/2012	MATURITY		248,249	248,249	248,249	248,249	0	0	0	0	0	248,249	0	0	0	11,295	07/01/2012	2
428236	AG	8 HEWLETT-PACKARD CO		07/01/2012	MATURITY		10,000,000	10,000,000	10,871,400	10,060,364	0	(60,364)	0	(60,364)	0	10,000,000	0	0	0	650,000	07/01/2012	1FE
44967#	AD	7 IMC HOME EQUITY LOAN TST		09/01/2012	MBS PAYDOWN		11,558	11,558	11,554	11,558	0	0	0	0	0	11,558	0	0	0	689	07/01/2025	1
452308	AK	5 ILLINOIS TOOL WORKS INC		07/03/2012	DIRECT		2,011,621	2,020,000	2,010,950	2,011,222	0	399	0	399	0	2,011,621	0	0	0	57,381	09/15/2021	1FE
46625Y	C7	6 JP MORGAN CHASE COMM MTGE		09/01/2012	MBS PAYDOWN		0	41,608	11,327	3,073	8,255	0	0	8,255	0	11,327	0	(11,327)	(11,327)	2,123	12/01/2044	1FM
46625Y	C8	4 JP MORGAN CHASE COMM MTGE		09/01/2012	MBS PAYDOWN		0	4,933,982	918,449	201,122	717,327	0	0	717,327	0	918,449	0	(918,449)	(918,449)	135,555	09/01/2012	1FM
46625Y	R2	1 JP MORGAN CHASE COMM MTGE		07/01/2012	MBS PAYDOWN		0	38	7	0	7	0	0	7	0	7	0	(7)	(7)	0	04/01/2016	1FM
46629E	AA	1 JP MORGAN ALT LOAN TRUST		09/01/2012	MBS PAYDOWN		16,549	16,549	10,715	16,703	0	0	0	0	0	16,703	0	(153)	(153)	622	04/01/2013	1FM
49228R	AC	7 KERN RIVER FUNDING CORP		08/31/2012	VARIOUS		751,471	751,471	773,825	753,561	0	(2,091)	0	(2,091)	0	751,471	0	0	0	34,799	07/31/2016	1FE

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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)
49228R AE	3 KERN RIVER FUNDING CORP		08/31/2012	VARIOUS		127,444	127,444	125,094	127,078	0	367	0	367	0	127,444	0	0	0	4,320	04/30/2018	1FE
50181Q AA	6 LCOR ALEXANDRIA LLC		09/15/2012	SINKING FUND		537,910	537,910	594,928	543,672	0	(5,762)	0	(5,762)	0	537,910	0	0	0	35,647	09/15/2019	4AM
53117C AG	7 LIBERTY PROPERTY LP		08/15/2012	MATURITY		7,500,000	7,500,000	7,862,550	7,530,776	0	(30,776)	0	(30,776)	0	7,500,000	0	0	0	478,125	08/15/2012	2FE
554694 AA	7 MACKINAW POWER LLC		07/31/2012	SINKING FUND		310,500	310,500	310,500	310,500	0	0	0	0	0	310,500	0	0	0	14,662	10/31/2023	2FE
55821* AA	9 HARDEE TRUST/HARDEE POWER		09/01/2012	SINKING FUND		15,040	15,040	15,040	15,040	0	0	0	0	0	15,040	0	0	0	795	12/31/2012	2
59022H AG	7 MERRILL LYNCH MTGE TRUST		07/01/2012	MBS PAYDOWN		3,000,000	3,000,000	3,015,020	3,000,000	0	0	0	0	0	3,000,000	0	0	0	110,548	07/01/2012	1FM
59549P AA	6 MID-STATE TRUST		07/01/2012	MBS PAYDOWN		62,185	62,185	62,175	62,184	0	1	0	1	0	62,185	0	0	0	3,885	04/01/2015	2AM
616912 AA	9 MORGANBERRY CORPORATION		09/30/2012	MBS PAYDOWN		159,784	159,784	159,784	159,784	0	0	0	0	0	159,784	0	0	0	6,233	03/31/2019	1FE
61745M NX	7 MORGAN STANLEY CAPITAL I		09/01/2012	MBS PAYDOWN		219,576	219,576	203,872	219,576	0	0	0	0	0	219,576	0	0	0	10,318	08/01/2016	1FM
61805* AA	7 MORRIS FAMILY/WALMART		09/10/2012	MBS PAYDOWN		80,217	80,217	88,432	81,115	0	(898)	0	(898)	0	80,217	0	0	0	4,358	09/10/2017	1
61980A AA	1 MOTIVA ENTERPRISES		09/15/2012	MATURITY		10,210,000	10,210,000	10,036,532	10,186,359	0	23,641	0	23,641	0	10,210,000	0	0	0	530,920	09/15/2012	1FE
638612 AF	8 NATIONWIDE FINANCIAL		07/01/2012	MATURITY		10,303,000	10,303,000	10,244,587	10,299,275	0	3,725	0	3,725	0	10,303,000	0	0	0	607,877	07/01/2012	2FE
649705 JJ	0 NYC IND DEVELMNT AGENCY		09/11/2012	MBS PAYDOWN		243,305	243,305	205,593	244,859	0	(1,554)	0	(1,554)	0	243,305	0	0	0	14,282	09/11/2018	4
659421 AD	3 NORTH FORK BANCORP INC		08/15/2012	MATURITY		16,000,000	16,000,000	16,132,625	16,010,977	0	(10,977)	0	(10,977)	0	16,000,000	0	0	0	940,000	08/15/2012	2FE
67088C AA	5 OMX TIMBER FIN INV LLC 2		09/19/2012	DIRECT		1,795,918	2,254,939	225,529	234,769	0	0	0	0	0	234,769	0	1,561,149	1,561,149	0	01/29/2020	6
68209# AB	8 OMEGA LEASING(US) (NO 2) LLC		07/12/2012	SINKING FUND		85,849	85,849	85,849	85,849	0	0	0	0	0	85,849	0	0	0	2,266	07/12/2017	1
695156 AM	1 PACKAGING CORP OF AMERICA		07/26/2012	CALLED THRU ISSUER at 105.324		8,952,540	8,500,000	8,241,577	8,239,560	0	0	0	0	0	8,239,560	0	712,980	712,980	481,962	08/01/2013	2FE
71709* 9A	5 PH HOLDINGS LLC		09/26/2012	PREREFUNDED		461,479	461,479	461,479	461,479	0	0	0	0	0	461,479	0	0	0	0	12/31/2012	5
71709* AA	3 PH HOLDINGS LLC		09/26/2012	PREREFUNDED		5,622,085	5,622,085	3,451,580	5,512,900	0	79,347	0	79,347	0	5,592,247	0	29,838	29,838	554,400	12/31/2012	5
743947 AB	9 PRUDENTIAL HOME MTGE SECS		09/01/2012	MBS PAYDOWN		521	521	505	518	0	3	0	3	0	521	0	0	0	26	05/01/2019	1FM
74730* AH	5 QUAD GRAPHICS INC		09/01/2012	SINKING FUND		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	37,800	09/01/2015	3
749618 AA	2 REPUBLIC BANK OF NEW YORK		07/15/2012	MBS PAYDOWN		1,231,575	1,231,575	1,236,662	1,229,030	0	2,545	0	2,545	0	1,231,575	0	0	0	81,516	01/15/2017	1FE
74986@ AF	8 RREEF AMERICA REIT II		08/18/2012	MATURITY		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	754,500	08/18/2012	1
750754 AB	9 RAILCAR LEASING LLC		07/15/2012	MBS PAYDOWN		888,372	888,372	886,548	887,158	0	1,214	0	1,214	0	888,372	0	0	0	47,472	01/15/2013	1FE
754427 AA	0 RAVENSWOOD UNIT 04 TRST		07/15/2012	MBS PAYDOWN		1,557,679	1,557,679	1,557,679	1,557,679	0	0	0	0	0	1,557,679	0	0	0	93,398	01/15/2019	1
75737# AB	4 REDFIRE INC		07/11/2012	MATURITY		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	154,250	07/11/2012	2
75933* AC	8 REILLY MTG GROUP INC		09/01/2012	MBS PAYDOWN		3,260	3,260	2,009	3,259	0	0	0	0	0	3,260	0	0	0	161	01/01/2024	1FE
76111X WD	1 RESIDENTIAL FUNDING MTGE SECS		09/01/2012	MBS PAYDOWN		12,309	12,309	12,151	12,290	0	19	0	19	0	12,309	0	0	0	354	08/01/2035	3FM
76159* AA	7 CARGILL INC		08/31/2012	SINKING FUND		73,647	73,647	73,647	73,647	0	0	0	0	0	73,647	0	0	0	3,628	12/31/2012	1
76159@ AB	3 CARGILL INC		08/30/2012	SINKING FUND		27,244	27,244	27,244	27,201	0	43	0	43	0	27,244	0	0	0	1,205	10/30/2013	1
78443* AH	4 ANDERSEN CORPORATION		07/02/2012	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	756,311	06/30/2012	3
786514 BF	5 SAFEWAY INC		08/15/2012	MATURITY		64,500,000	64,500,000	66,838,385	64,689,792	0	(189,792)	0	(189,792)	0	64,500,000	0	0	0	3,741,000	08/15/2012	2FE
786514 BS	7 SAFEWAY INC		09/12/2012	VARIOUS		16,180,626	17,143,000	17,066,885	17,076,063	0	4,606	0	4,606	0	17,080,669	0	(900,043)	(900,043)	728,287	08/15/2020	2FE
79548K KP	2 SALOMON BROTHERS MTGE SECS		09/01/2012	MBS PAYDOWN		266	266	271	266	0	0	0	0	0	266	0	0	0	5	10/01/2023	1FM
808626 AC	9 SCIENCE APPLICATIONS INT		07/01/2012	MATURITY		25,000,000	25,000,000	24,899,755	24,993,381	0	6,619	0	6,619	0	25,000,000	0	0	0	1,562,500	07/01/2012	1FE

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)
83707* AB 8	CAROLINA GAS TRANSMISSION CORP		09/30/2012	SINKING FUND		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	50,400	09/30/2013	2
841281 AA 6	SOUTHBURY CREDIT LB		09/02/2012	MBS PAYDOWN		467,455	467,455	469,189	467,614	0	(159)	0	(159)	0	467,455	0	0	0	22,533	09/02/2014	1FM
847220 D@ 6	SPARTECH CORP		09/15/2012	SINKING FUND		2,298,433	2,298,433	2,298,433	2,298,433	0	0	0	0	0	2,298,433	0	0	0	183,160	09/15/2016	4FE
858119 AN 0	STEEL DYNAMICS INC		08/16/2012	VARIOUS		737,773	708,000	736,320	0	0	(901)	0	(901)	0	735,419	0	2,354	2,354	17,890	04/15/2016	3FE
858271 AA 7	STEELRIVER TRANSMISSION		09/30/2012	SINKING FUND		187,445	187,445	187,445	187,445	0	0	0	0	0	187,445	0	0	0	4,414	06/30/2017	2FE
86359A NG 4	STRUCTURED ASSET SECURITIES CORP		09/01/2012	MBS PAYDOWN		63,563	63,563	65,564	63,745	0	(183)	0	(183)	0	63,563	0	0	0	2,568	01/01/2033	1FM
86736@ AA 6	SUNFLOWER ELECTRIC COOP		09/30/2012	SINKING FUND		250,050	250,050	197,236	245,411	0	4,639	0	4,639	0	250,050	0	0	0	15,003	12/31/2016	3
87305N AR 9	TTX COMPANY		07/15/2012	SINKING FUND		3,608	3,608	3,608	3,608	0	0	0	0	0	3,608	0	0	0	238	01/15/2015	1FE
875127 AU 6	TAMPA ELEC CO		08/15/2012	MATURITY		2,500,000	2,500,000	2,544,050	2,505,255	0	(5,255)	0	(5,255)	0	2,500,000	0	0	0	159,375	08/15/2012	1FE
88031J AB 2	TENASKA GEORGIA PARTNERS		08/01/2012	SINKING FUND		240,700	240,700	257,713	241,171	0	(471)	0	(471)	0	240,700	0	0	0	22,867	02/01/2030	2FE
88031V AA 7	TENASKA GATEWAY PARTNERS		09/30/2012	VARIOUS		207,475	207,475	207,475	207,475	0	0	0	0	0	207,475	0	0	0	6,278	12/30/2023	2FE
882850 CM 0	TEXAS UTILITIES ELECTRIC		07/01/2012	SINKING FUND		83,930	83,930	76,524	75,619	0	0	0	0	0	75,619	0	8,311	8,311	6,261	01/01/2015	5AM
88632# AA 5	CVS CORP (MELVILLE CORP)		09/20/2012	MBS PAYDOWN		234,371	234,371	234,371	234,371	0	0	0	0	0	234,371	0	0	0	9,965	03/20/2018	2
89235Y AC 9	TOYOTA AUTO RECEIVABLES OWNER TRST		09/15/2012	MBS PAYDOWN		2,278,033	2,278,033	2,277,836	2,277,823	0	211	0	211	0	2,278,033	0	0	0	15,736	04/15/2013	1FE
90783W AA 1	UNION PACIFIC RR CO		07/02/2012	SINKING FUND		278,964	278,964	279,542	278,986	0	(22)	0	(22)	0	278,964	0	0	0	16,364	07/02/2030	1FE
911551 AA 7	US ARMY HOSP CASH MGMT		09/01/2012	SINKING FUND		239,630	239,630	239,630	239,630	0	0	0	0	0	239,630	0	0	0	11,936	05/01/2032	1
925524 AT 7	VIACOM INC		07/11/2012	CALLED THRU ISSUER at 100.503		25,125,750	25,000,000	24,803,400	24,979,444	0	17,419	0	17,419	0	24,996,862	0	128,888	128,888	1,273,438	08/15/2012	2FE
92966* AA 7	WABASH VALLEY POWER ASSOC		07/31/2012	SINKING FUND		109,023	109,023	102,651	108,194	0	828	0	828	0	109,023	0	0	0	4,154	04/30/2024	1
92966* AG 4	WABASH VALLEY POWER ASSOC		07/31/2012	SINKING FUND		108,506	108,506	108,506	108,506	0	0	0	0	0	108,506	0	0	0	4,997	01/31/2028	1
97180* YL 6	AIRBUS IND GE/WIL TR/ST BK		07/27/2012	VARIOUS		5,366,139	5,366,139	5,366,139	5,366,575	0	(436)	0	(436)	0	5,366,139	0	0	0	754,985	07/02/2014	1
97186M AA 1	WILSHIRE ALABAMA PART LLC		08/15/2012	SINKING FUND		30,222	30,222	31,250	30,392	0	(170)	0	(170)	0	30,222	0	0	0	2,065	03/01/2014	2
981468 AA 9	WORLD FINANCIAL PROPERTIES		09/01/2012	MBS PAYDOWN		329,635	329,635	328,113	329,445	0	190	0	190	0	329,635	0	0	0	15,186	09/01/2013	1FM
013716 AR 6	ALCAN INC		09/15/2012	MATURITY		33,445,000	33,445,000	32,547,333	33,349,333	0	95,667	0	95,667	0	33,445,000	0	0	0	1,630,444	09/15/2012	1FE
1912EQ AD 4	COCA-COLA HBC FINANCE		09/28/2012	VARIOUS		13,064,452	12,065,000	12,403,529	12,195,884	0	(23,098)	0	(23,098)	0	12,172,786	0	891,666	891,666	662,206	09/17/2015	2FE
902118 BK 3	TYCO INTL GROUP SA		08/15/2012	CALLED THRU ISSUER at 106.892		9,198,057	8,605,000	8,633,015	8,611,404	0	(2,098)	0	(2,098)	0	8,609,306	0	588,751	588,751	387,225	11/15/2013	1FE
902118 BM 9	TYCO INTERNATIONAL FINANCE SA		08/15/2012	CALLED THRU ISSUER at 107.668		4,778,306	4,438,000	4,422,600	4,429,098	0	1,898	0	1,898	0	4,430,996	0	347,310	347,310	152,556	10/15/2014	1FE
G5555* AK 7	LOGICA PLC		08/30/2012	CALLED THRU ISSUER at 100.000		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	2,856,548	07/07/2018	2
G5555* AM 3	LOGICA PLC		08/30/2012	CALLED THRU ISSUER at 100.000		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	2,482,249	07/07/2021	2
3899999.	Total - Bonds - Industrial & Miscellaneous					485,809,020	501,899,717	487,832,328	483,499,652	1,832,374	(216,124)	0	1,616,250	0	485,852,218	0	(43,197)	(43,197)	33,177,366	XXX	XXX
Bonds - Hybrid Securities																					
06605H AA 6	BANKAMERICA INSTITUTIONAL CAPITAL		07/25/2012	CALLED THRU ISSUER at 102.018		15,302,625	15,000,000	15,267,824	15,203,210	0	(19,400)	0	(19,400)	0	15,183,810	0	118,815	118,815	689,313	12/31/2026	4AM
62874H AA 3	NATIONSBANK CORP		07/25/2012	CALLED THRU ISSUER at 101.920		15,288,000	15,000,000	14,917,950	14,935,679	0	1,230	0	1,230	0	14,936,909	0	351,091	351,091	962,500	04/15/2027	3FE

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)
4899999.	Total - Bonds - Hybrid Securities				XXX	30,590,625	30,000,000	30,185,774	30,138,889	0	(18,170)	0	(18,170)	0	30,120,719	0	469,906	469,906	1,651,813	XXX	XXX
8399997.	Total - Bonds - Part 4				XXX	677,222,214	697,538,526	689,071,723	657,106,370	1,832,374	(1,371,928)	0	460,446	0	676,795,506	0	426,709	426,709	40,610,998	XXX	XXX
8399999.	Total - Bonds				XXX	677,222,214	697,538,526	689,071,723	657,106,370	1,832,374	(1,371,928)	0	460,446	0	676,795,506	0	426,709	426,709	40,610,998	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
23317H 20 1	DDR CORP		08/20/2012	CALLED THRU ISSUER at 25.000	328,334.000	8,208,350	25.00	8,208,350	8,208,350	0	0	0	0	0	8,208,350	0	0	0	369,376	XXX	P4LFE
29476L 78 4	EQUITY RESIDENTIAL PROPERTIES		08/20/2012	CALLED THRU ISSUER at 25.000	902,262.000	22,556,550	25.00	22,421,135	22,421,135	0	0	0	0	0	22,421,135	0	135,415	135,415	1,238,355	XXX	P2LFE
49446R 86 9	KIMCO REALTY CORP		08/15/2012	CALLED THRU ISSUER at 25.000	41,000.000	1,025,000	25.00	1,033,804	1,033,804	0	0	0	0	0	1,033,804	0	(8,804)	(8,804)	56,802	XXX	P2LFE
758849 60 8	REGENCY CENTERS CORP		09/13/2012	CALLED THRU ISSUER at 25.000	69,000.000	1,725,000	25.00	1,652,550	1,652,550	0	0	0	0	0	1,652,550	0	72,450	72,450	81,545	XXX	P3LFE
929042 60 4	VORNADO REALTY TRUST		08/16/2012	CALLED THRU ISSUER at 25.000	592,600.000	14,815,000	25.00	14,815,000	14,815,000	0	0	0	0	0	14,815,000	0	0	0	910,293	XXX	P2LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous				XXX	48,329,900	XXX	48,130,839	48,130,839	0	0	0	0	0	48,130,839	0	199,061	199,061	2,656,371	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4				XXX	48,329,900	XXX	48,130,839	48,130,839	0	0	0	0	0	48,130,839	0	199,061	199,061	2,656,371	XXX	XXX
8999999.	Total - Preferred Stocks				XXX	48,329,900	XXX	48,130,839	48,130,839	0	0	0	0	0	48,130,839	0	199,061	199,061	2,656,371	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
71709* 91 5	PH HOLDINGS		09/28/2012	DIRECT	498,891.000	264,460	XXX	0	0	0	0	0	0	0	0	0	264,460	264,460	0	XXX	
87612G 10 1	TARGA RESOURCES CORP		08/22/2012	GOLDMAN SACHS	8,259.000	368,839	XXX	386,624	0	0	0	0	0	0	386,624	0	(17,785)	(17,785)	1,757	XXX	L
98954A 10 7	ZILLOW INC		07/17/2012	DEUTSCHE BANK SEC	7,321.000	294,696	XXX	297,050	0	0	0	0	0	0	297,050	0	(2,354)	(2,354)	0	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous				XXX	927,995	XXX	683,674	0	0	0	0	0	0	683,674	0	244,321	244,321	1,757	XXX	XXX
9799997	Total - Common Stocks - Part 4				XXX	927,995	XXX	683,674	0	0	0	0	0	0	683,674	0	244,321	244,321	1,757	XXX	XXX
9799999.	Total - Common Stocks				XXX	927,995	XXX	683,674	0	0	0	0	0	0	683,674	0	244,321	244,321	1,757	XXX	XXX
9899999.	Total - Preferred and Common Stocks				XXX	49,257,895	XXX	48,814,513	48,130,839	0	0	0	0	0	48,814,513	0	443,382	443,382	2,658,128	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks				XXX	726,480,109	XXX	737,886,236	705,237,209	1,832,374	(1,371,928)	0	460,446	0	725,610,019	0	870,091	870,091	43,269,126	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 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																						
SPX EQUITY OPTION 0915102 C ATM	LIFE HEDGE	N/A	Equity/Index	JPCH	09/15/2010	09/16/2013	462	260,000	S&P500	0	0	0	148,010		148,010	148,010	0	0	0	0		003
SPX 101510 106 LOWER	LIFE HEDGE	N/A	Equity/Index	SCN	10/15/2010	10/14/2013	238	140,000	S&P500	0	0	0	66,430		66,430	66,430	0	0	0	0		003
SPX 111610 100 LOWER	LIFE HEDGE	N/A	Equity/Index	SCN	11/16/2010	11/14/2013	1,206	710,500	S&P500	181,888	0	0	336,957		336,957	155,069	0	0	0	181,888		003
SPX 1215108 C ATM	LIFE HEDGE	N/A	Equity/Index	CSFI	12/15/2010	12/16/2013	1,365	843,000	S&P500	218,034	0	0	324,405		324,405	106,372	0	0	0	218,034		003
SPX 118118 C ATM	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2011	01/14/2014	1,085	702,500	S&P500	173,967	0	0	214,010		214,010	40,043	0	0	0	173,967		003
SPX 0315118 C ATM	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2014	1,364	874,500	S&P500	227,492	0	0	288,794		288,794	61,302	0	0	0	227,492		003
SPX 318112 C ATM	LIFE HEDGE	N/A	Equity/Index	BOA	03/18/2011	01/14/2014	671	434,000	S&P500	108,484	0	0	132,300		132,300	23,816	0	0	0	108,484		003
SPX 318113 C ATM	LIFE HEDGE	N/A	Equity/Index	BOA	03/18/2011	02/14/2014	1,442	957,500	S&P500	243,263	0	0	257,052		257,052	13,789	0	0	0	243,263		003
SPX 318114 C ATM	LIFE HEDGE	N/A	Equity/Index	BOA	03/18/2011	03/14/2014	258	165,000	S&P500	42,442	0	0	54,694		54,694	12,251	0	0	0	42,442		003
SPX 0415118 C ATM	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2014	1,258	830,000	S&P500	201,856	0	0	238,166		238,166	36,310	0	0	0	201,856		003
SPX 517112 C ATM	LIFE HEDGE	N/A	Equity/Index	CSFI	05/17/2011	05/14/2014	1,084	720,000	S&P500	173,520	0	0	201,806		201,806	28,286	0	0	0	173,520		003
SPX 615118 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	06/15/2011	06/16/2014	1,606	1,016,000	S&P500	234,911	0	0	370,424		370,424	135,513	0	0	0	234,911		003
SPX 715116 C ATM	LIFE HEDGE	N/A	Equity/Index	BBI	07/15/2011	07/14/2014	1,305	859,000	S&P500	201,934	0	0	260,723		260,723	58,789	0	0	0	201,934		003
SPX 816112 C ATM	LIFE HEDGE	N/A	Equity/Index	BBI	08/16/2011	08/14/2014	1,491	889,000	S&P500	221,183	0	0	425,197		425,197	204,014	0	0	0	221,183		003
SPX 0915118 C ATM	LIFE HEDGE	N/A	Equity/Index	CSFI	09/15/2011	09/15/2014	2,518	1,522,500	S&P500	402,549	0	0	693,730		693,730	291,181	0	0	0	402,549		003
MXEA 1017111 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/15/2012	620	452,000	MSCIEAFE	44,372	0	0	37,893		37,893	(6,479)	0	0	0	44,372		003
RTY 1017111 C ATM	LIFE HEDGE	N/A	Equity/Index	CSFI	10/17/2011	10/15/2012	1,660	571,500	Russel2000	52,464	0	0	246,385		246,385	193,921	0	0	0	52,464		003
SPX EQUITY OPTION 1017112 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/14/2014	1,825	1,096,000	S&P500	292,459	0	0	516,369		516,369	223,910	0	0	0	292,459		003
SPX EQUITY OPTION 1017111 C ATM	LIFE HEDGE	N/A	Equity/Index	CSFI	10/17/2011	10/15/2012	11,557	6,939,000	S&P500	748,024	0	0	2,759,633		2,759,633	2,011,609	0	0	0	748,024		003
SPX 1115111 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2012	13,005	8,179,000	S&P500	907,870	0	0	2,367,609		2,367,609	1,459,739	0	0	0	907,870		003
SPX 1115112 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2014	3,261	2,051,000	S&P500	573,050	0	0	802,945		802,945	229,896	0	0	0	573,050		003
RTY 1115111 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2012	2,159	802,000	Russel2000	75,709	0	0	207,401		207,401	131,692	0	0	0	75,709		003
MXEA 1115111 C ATM	LIFE HEDGE	N/A	Equity/Index	CSFI	11/15/2011	11/14/2012	1,343	961,000	MSCIEAFE	0	0	0	129,734		129,734	129,734	0	0	0	0		003
MXEA 1215111 C ATM	LIFE HEDGE	N/A	Equity/Index	JPCH	12/15/2011	12/14/2012	931	637,000	MSCIEAFE	59,496	0	0	146,751		146,751	87,256	0	0	0	59,496		003
RTY 1215111 C ATM	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2012	2,184	782,000	Russel2000	73,977	0	0	269,127		269,127	195,149	0	0	0	73,977		003
SPX 1215111 C ATM	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2012	13,301	8,085,500	S&P500	891,022	0	0	2,971,864		2,971,864	2,080,842	0	0	0	891,022		003
SPX 1215112 C ATM	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/15/2014	2,464	1,498,000	S&P500	431,424	0	0	680,388		680,388	248,965	0	0	0	431,424		003
SPX 118121 C ATM	LIFE HEDGE	N/A	Equity/Index	BBI	01/18/2012	01/14/2013	17,934	11,729,500	S&P500	1,222,214	0	0	2,534,594		2,534,594	1,312,380	0	0	0	1,222,214		003
SPX 118122 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	01/18/2012	01/14/2015	1,642	1,074,000	S&P500	272,216	0	0	359,390		359,390	87,174	0	0	0	272,216		003
RTY 118121 C ATM	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2012	01/14/2013	2,542	990,500	Russel2000	217,482	0	0	184,731		184,731	(32,751)	0	0	0	217,482		003
MXEA 118121 C ATM	LIFE HEDGE	N/A	Equity/Index	BBI	01/18/2012	01/14/2013	929	671,500	MSCIEAFE	63,390	0	0	99,301		99,301	35,911	0	0	0	63,390		003
MXEA 0215123 C ATM	LIFE HEDGE	N/A	Equity/Index	BBI	02/15/2012	02/14/2013	797	612,500	MSCIEAFE	58,469	0	0	49,073		49,073	(9,397)	0	0	0	58,469		003
SPX 0215121 C ATM	LIFE HEDGE	N/A	Equity/Index	WRBS	02/15/2012	02/14/2013	11,695	7,854,500	S&P500	809,014	0	0	1,367,870		1,367,870	558,857	0	0	0	809,014		003
RTY 0215123 C ATM	LIFE HEDGE	N/A	Equity/Index	WRBS	02/15/2012	02/14/2013	1,840	749,000	Russel2000	69,807	0	0	97,880		97,880	28,073	0	0	0	69,807		003
SPX 0215122 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/17/2015	877	589,000	S&P500	148,071	0	0	175,982		175,982	27,911	0	0	0	148,071		003
MXEA 03151201 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2013	752	588,500	MSCIEAFE	51,496	0	0	42,483		42,483	(9,013)	0	0	0	51,496		003
SPX 03151201 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2013	13,768	9,655,500	S&P500	0	919,427	0	1,095,013		1,095,013	175,586	0	0	0	919,427		003
SPX 03151202 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/16/2015	1,645	1,153,500	S&P500	0	280,603	0	280,100		280,100	(502)	0	0	0	280,603		003
RTY 031512 C ATM	LIFE HEDGE	N/A	Equity/Index	WRBS	03/15/2012	03/14/2013	2,025	842,000	Russel2000	0	70,728	0	1,208,202		1,208,202	1,137,474	0	0	0	70,728		003
SPX 04171204 C ATM	LIFE HEDGE	N/A	Equity/Index	CSFI	04/17/2012	04/15/2013	18,644	12,965,000	S&P500	0	1,229,082	0	1,747,200		1,747,200	518,118	0	0	0	1,229,082		003

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SPX 04171205 C ATM	LIFE HEDGE	N/A	Equity/Index	CSFI	.04/17/2012	.04/14/2015	940	653,500	S&P500	0	153,703	0	168,093		168,093	14,389	0	0	0	153,703		003
MXEA 04171201 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	.04/17/2012	.04/15/2013	690	587,000	MSCIEAFE	0	44,556	0	61,390		61,390	16,834	0	0	0	44,556		003
RTY 04171209 C ATM	LIFE HEDGE	N/A	Equity/Index	BBI	.04/17/2012	.04/15/2013	1,448	521,000	Russel2000	0	50,482	0	93,388		93,388	42,906	0	0	0	50,482		003
SPX 05151213 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/14/2013	17,456	11,614,000	S&P500	0	1,138,131	0	2,466,222		2,466,222	1,328,091	0	0	0	1,138,131		003
SPX 05151214 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/14/2015	1,358	903,500	S&P500	0	211,776	0	291,006		291,006	79,230	0	0	0	211,776		003
RTY 05151213 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/14/2013	2,290	890,000	Russel2000	0	76,365	0	206,359		206,359	129,994	0	0	0	76,365		003
MXEA 05151203 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/14/2013	1,008	707,000	MSCIEAFE	0	59,435	0	157,974		157,974	98,539	0	0	0	59,435		003
SPX 06152012 C ATM 12	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2013	17,727	11,902,000	S&P500	0	1,183,058	0	2,439,888		2,439,888	1,256,830	0	0	0	1,183,058		003
RTY 06182012 C ATM 21	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2013	3,114	1,201,000	Russel2000	0	100,163	0	305,433		305,433	205,270	0	0	0	100,163		003
MXEA 061512 GS C ATM 03	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2012	.06/14/2013	1,444	993,500	MSCIEAFE	0	86,090	0	256,041		256,041	169,950	0	0	0	86,090		003
SPX 06152012 C ATM 13	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2012	.06/15/2015	1,253	841,000	S&P500	0	207,037	0	262,751		262,751	55,714	0	0	0	207,037		003
SPX 071712 7 C ATM	LIFE HEDGE	N/A	Equity/Index	GSE	.07/17/2012	.07/14/2015	1,559	1,063,000	S&P500	0	240,028	0	312,379		312,379	72,351	0	0	0	240,028		003
MXEA 081512 03 MS C ATM	LIFE HEDGE	N/A	Equity/Index	WMST	.08/15/2012	.08/14/2013	1,122	824,500	MSCIEAFE	0	61,343	0	145,623		145,623	84,281	0	0	0	61,343		003
SPX 091712 01 MS C ATM	LIFE HEDGE	N/A	Equity/Index	WMST	.09/17/2012	.09/16/2013	21,409	15,641,000	S&P500	0	1,298,203	0	1,738,015		1,738,015	439,811	0	0	0	1,298,203		003
SPX 091712 02 MS C ATM	LIFE HEDGE	N/A	Equity/Index	WMST	.09/17/2012	.09/14/2015	738	539,000	S&P500	0	113,189	0	115,163		115,163	1,974	0	0	0	113,189		003
RTY 09172012 C ATM 27 RBS	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/16/2013	2,447	1,051,000	Russel2000	0	76,723	0	144,834		144,834	68,111	0	0	0	76,723		003
SPX EQUITY OPTION 0915102 C UPPER	LIFE HEDGE	N/A	Equity/Index	JPCH	.09/15/2010	.09/16/2013	462	260,000	S&P500	0	70,096	0	(5,124)		(5,124)	(75,220)	0	0	0	70,096		003
SPX 101510 106 UPPER	LIFE HEDGE	N/A	Equity/Index	SCN	.10/15/2010	.10/14/2013	238	140,000	S&P500	0	38,631	0	(1,319)		(1,319)	(39,950)	0	0	0	38,631		003
SPX 111610 100 UPPER	LIFE HEDGE	N/A	Equity/Index	SCN	.11/16/2010	.11/14/2013	1,206	710,500	S&P500	0	0	0	(8,208)		(8,208)	(8,208)	0	0	0	0		003
SPX 1215108 C UPPER	LIFE HEDGE	N/A	Equity/Index	CSFI	.12/15/2010	.12/16/2013	1,365	843,000	S&P500	0	(11,161)	0	(4,613)		(4,613)	6,549	0	0	0	11,161		003
SPX 118118 C UPPER	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2011	.01/14/2014	1,085	702,500	S&P500	0	(2,276)	0	(1,782)		(1,782)	495	0	0	0	2,276		003
SPX 0315118 C UPPER	LIFE HEDGE	N/A	Equity/Index	CSFI	.03/15/2011	.03/14/2014	1,364	874,500	S&P500	0	(10,616)	0	(4,306)		(4,306)	6,310	0	0	0	10,616		003
SPX 318112 C UPPER	LIFE HEDGE	N/A	Equity/Index	BOA	.03/18/2011	.01/14/2014	671	434,000	S&P500	0	(4,603)	0	(1,101)		(1,101)	3,502	0	0	0	4,603		003
SPX 318113 C UPPER	LIFE HEDGE	N/A	Equity/Index	BOA	.03/18/2011	.02/14/2014	1,442	957,500	S&P500	0	(11,301)	0	(1,881)		(1,881)	9,420	0	0	0	11,301		003
SPX 318114 C UPPER	LIFE HEDGE	N/A	Equity/Index	BOA	.03/18/2011	.03/14/2014	258	165,000	S&P500	0	(2,116)	0	(816)		(816)	1,300	0	0	0	2,116		003
SPX 0415118 C UPPER	LIFE HEDGE	N/A	Equity/Index	CSFI	.04/15/2011	.04/14/2014	1,258	830,000	S&P500	0	0	0	(2,889)		(2,889)	(2,889)	0	0	0	0		003
SPX 517112 C UPPER	LIFE HEDGE	N/A	Equity/Index	CSFI	.05/17/2011	.05/14/2014	1,084	720,000	S&P500	0	0	0	(2,678)		(2,678)	(2,678)	0	0	0	0		003
SPX 615118 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2011	.06/16/2014	1,606	1,016,000	S&P500	0	0	0	(11,031)		(11,031)	(11,031)	0	0	0	0		003
SPX 715116 C UPPER	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/14/2014	1,305	859,000	S&P500	0	0	0	(5,453)		(5,453)	(5,453)	0	0	0	0		003
SPX 816112 C UPPER	LIFE HEDGE	N/A	Equity/Index	BBI	.08/16/2011	.08/14/2014	1,491	889,000	S&P500	0	0	0	(30,190)		(30,190)	(30,190)	0	0	0	0		003
SPX 0915118 C UPPER	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/15/2014	2,518	1,522,500	S&P500	0	0	0	(47,428)		(47,428)	(47,428)	0	0	0	0		003
MXEA 1017111 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	.10/17/2011	.10/15/2012	620	452,000	MSCIEAFE	0	0	0	(289)		(289)	(289)	0	0	0	0		003
RTY 1017111 C UPPER	LIFE HEDGE	N/A	Equity/Index	CSFI	.10/17/2011	.10/15/2012	1,660	571,500	Russel2000	0	0	0	(133,130)		(133,130)	(133,130)	0	0	0	0		003
SPX EQUITY OPTION 1017112 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	.10/17/2011	.10/14/2014	1,825	1,096,000	S&P500	0	0	0	(40,725)		(40,725)	(40,725)	0	0	0	0		003
SPX EQUITY OPTION 1017111 C UPPER	LIFE HEDGE	N/A	Equity/Index	CSFI	.10/17/2011	.10/15/2012	11,557	6,939,000	S&P500	0	0	0	(1,108,910)		(1,108,910)	(1,108,910)	0	0	0	0		003
SPX 1115111 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	.11/15/2011	.11/14/2012	13,005	8,179,000	S&P500	0	0	0	(614,902)		(614,902)	(614,902)	0	0	0	0		003
SPX 1115112 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	.11/15/2011	.11/14/2014	3,261	2,051,000	S&P500	0	0	0	(45,073)		(45,073)	(45,073)	0	0	0	0		003
RTY 1115111 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	.11/15/2011	.11/14/2012	2,159	802,000	Russel2000	0	0	0	(72,615)		(72,615)	(72,615)	0	0	0	0		003
MXEA 1115111 C UPPER	LIFE HEDGE	N/A	Equity/Index	CSFI	.11/15/2011	.11/14/2012	1,343	961,000	MSCIEAFE	0	93,217	0	(14,717)		(14,717)	(107,934)	0	0	0	93,217		003
MXEA 1215111 C UPPER	LIFE HEDGE	N/A	Equity/Index	JPCH	.12/15/2011	.12/14/2012	931	637,000	MSCIEAFE	0	0	0	(46,784)		(46,784)	(46,784)	0	0	0	0		003

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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)
RTY 1215111 C UPPER	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2012	2,184	782,000	Russel2000	0	0	0	(134,267)		(134,267)	(134,267)	0	0	0	0		003
SPX 1215111 C UPPER	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2012	13,301	8,085,500	S&P500	0	0	0	(1,212,869)		(1,212,869)	(1,212,869)	0	0	0	0		003
SPX 1215112 C UPPER	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/15/2014	2,464	1,498,000	S&P500	0	0	0	(56,578)		(56,578)	(56,578)	0	0	0	0		003
SPX 118121 C UPPER	LIFE HEDGE	N/A	Equity/Index	BBI	01/18/2012	01/14/2013	17,934	11,729,500	S&P500	0	0	0	(540,131)		(540,131)	(540,131)	0	0	0	0		003
SPX 118122 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	01/18/2012	01/14/2015	1,642	1,074,000	S&P500	0	0	0	(16,736)		(16,736)	(16,736)	0	0	0	0		003
RTY 118121 C UPPER	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2012	01/14/2013	2,542	990,500	Russel2000	0	(124,032)	0	(60,390)		(60,390)	63,642	0	0	0	124,032		003
MXEA 118121 C UPPER	LIFE HEDGE	N/A	Equity/Index	BBI	01/18/2012	01/14/2013	929	671,500	MSCIEAFE	0	0	0	(23,957)		(23,957)	(23,957)	0	0	0	0		003
MXEA 0215123 C UPPER	LIFE HEDGE	N/A	Equity/Index	BBI	02/15/2012	02/14/2013	797	612,500	MSCIEAFE	0	0	0	(8,940)		(8,940)	(8,940)	0	0	0	0		003
SPX 0215121 C UPPER	LIFE HEDGE	N/A	Equity/Index	WRBS	02/15/2012	02/14/2013	11,695	7,854,500	S&P500	0	0	0	(245,809)		(245,809)	(245,809)	0	0	0	0		003
RTY 0215123 C UPPER	LIFE HEDGE	N/A	Equity/Index	WRBS	02/15/2012	02/14/2013	1,840	749,000	Russel2000	0	0	0	(26,513)		(26,513)	(26,513)	0	0	0	0		003
SPX 0215122 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/17/2015	877	589,000	S&P500	0	0	0	(7,085)		(7,085)	(7,085)	0	0	0	0		003
MXEA 03151201 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2013	752	588,500	MSCIEAFE	0	0	0	(10,033)		(10,033)	(10,033)	0	0	0	0		003
SPX 03151201 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2013	13,768	9,655,500	S&P500	0	0	0	(164,444)		(164,444)	(164,444)	0	0	0	0		003
SPX 03151202 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/16/2015	1,645	1,153,500	S&P500	0	0	0	(12,939)		(12,939)	(12,939)	0	0	0	0		003
RTY 031512 C UPPER	LIFE HEDGE	N/A	Equity/Index	WRBS	03/15/2012	03/14/2013	2,025	842,000	Russel2000	0	0	0	(1,058,718)		(1,058,718)	(1,058,718)	0	0	0	0		003
SPX 04171204 C UPPER	LIFE HEDGE	N/A	Equity/Index	CSFI	04/17/2012	04/15/2013	18,644	12,965,000	S&P500	0	0	0	(373,534)		(373,534)	(373,534)	0	0	0	0		003
SPX 04171205 C UPPER	LIFE HEDGE	N/A	Equity/Index	CSFI	04/17/2012	04/14/2015	940	653,500	S&P500	0	0	0	(9,106)		(9,106)	(9,106)	0	0	0	0		003
MXEA 04171201 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/15/2013	690	587,000	MSCIEAFE	0	0	0	(20,775)		(20,775)	(20,775)	0	0	0	0		003
RTY 04171209 C UPPER	LIFE HEDGE	N/A	Equity/Index	BBI	04/17/2012	04/15/2013	1,448	521,000	Russel2000	0	0	0	(39,726)		(39,726)	(39,726)	0	0	0	0		003
SPX 05151213 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2013	17,456	11,614,000	S&P500	0	0	0	(885,887)		(885,887)	(885,887)	0	0	0	0		003
SPX 05151214 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2015	1,358	903,500	S&P500	0	0	0	(24,299)		(24,299)	(24,299)	0	0	0	0		003
RTY 05151213 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2013	2,290	890,000	Russel2000	0	0	0	(110,148)		(110,148)	(110,148)	0	0	0	0		003
MXEA 05151203 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2013	1,008	707,000	MSCIEAFE	0	0	0	(77,293)		(77,293)	(77,293)	0	0	0	0		003
SPX 06152012 C UPPER 12	LIFE HEDGE	N/A	Equity/Index	WRBS	06/15/2012	06/14/2013	17,727	11,902,000	S&P500	0	0	0	(902,539)		(902,539)	(902,539)	0	0	0	0		003
RTY 06182012 C UPPER 21	LIFE HEDGE	N/A	Equity/Index	WRBS	06/15/2012	06/14/2013	3,114	1,201,000	Russel2000	0	0	0	(174,502)		(174,502)	(174,502)	0	0	0	0		003
MXEA 061512 GS C UPPER 03	LIFE HEDGE	N/A	Equity/Index	GSE	06/15/2012	06/14/2013	1,444	993,500	MSCIEAFE	0	0	0	(137,618)		(137,618)	(137,618)	0	0	0	0		003
SPX 06152012 C UPPER 13	LIFE HEDGE	N/A	Equity/Index	GSE	06/15/2012	06/15/2015	1,253	841,000	S&P500	0	0	0	(22,024)		(22,024)	(22,024)	0	0	0	0		003
MXEA 071712 GS P UPPER 03	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/15/2013	1,373	963,500	MSCIEAFE	0	0	0	(119,251)		(119,251)	(119,251)	0	0	0	0		003
SPX 071712 7 C UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2015	1,559	1,063,000	S&P500	0	0	0	(24,888)		(24,888)	(24,888)	0	0	0	0		003
RTY 07172012 3 BARC P UPPER	LIFE HEDGE	N/A	Equity/Index	BBI	07/17/2012	07/15/2013	3,070	1,227,000	Russel2000	0	0	0	(139,238)		(139,238)	(139,238)	0	0	0	0		003
SPX 071712 2 BARC P UPPER	LIFE HEDGE	N/A	Equity/Index	BBI	07/17/2012	07/15/2013	16,168	11,024,000	S&P500	0	0	0	(753,291)		(753,291)	(753,291)	0	0	0	0		003
SPX 081512 RBS C UPPER	LIFE HEDGE	N/A	Equity/Index	WRBS	08/15/2012	08/14/2013	15,241	10,711,000	S&P500	0	0	0	(599,117)		(599,117)	(599,117)	0	0	0	0		003
MXEA 081512 03 MS C UPPER	LIFE HEDGE	N/A	Equity/Index	WMST	08/15/2012	08/14/2013	1,122	824,500	MSCIEAFE	0	0	0	(77,203)		(77,203)	(77,203)	0	0	0	0		003
SPX 081512 08 GS P UPPER	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2015	1,000	702,500	S&P500	0	0	0	(18,157)		(18,157)	(18,157)	0	0	0	0		003
RTY 081512 RBS C UPPER	LIFE HEDGE	N/A	Equity/Index	WRBS	08/15/2012	08/14/2013	2,377	956,000	Russel2000	0	0	0	(119,996)		(119,996)	(119,996)	0	0	0	0		003
MXEA 091712 GS P UPPER 03	LIFE HEDGE	N/A	Equity/Index	GSE	09/17/2012	09/16/2013	1,439	1,125,000	MSCIEAFE	0	0	0	(62,419)		(62,419)	(62,419)	0	0	0	0		003
SPX 091712 01 MS C UPPER	LIFE HEDGE	N/A	Equity/Index	WMST	09/17/2012	09/16/2013	21,409	15,641,000	S&P500	0	0	0	(556,425)		(556,425)	(556,425)	0	0	0	0		003
SPX 091712 02 MS C UPPER	LIFE HEDGE	N/A	Equity/Index	WMST	09/17/2012	09/14/2015	738	539,000	S&P500	0	0	0	(9,502)		(9,502)	(9,502)	0	0	0	0		003
RTY 09172012 C UPPER 27 RBS	LIFE HEDGE	N/A	Equity/Index	WRBS	09/17/2012	09/16/2013	2,447	1,051,000	Russel2000	0	0	0	(77,571)		(77,571)	(77,571)	0	0	0	0		003
EFA 011012 C 53	GMxB	N/A	Equity/Index	CSFI	01/13/2012	12/21/2012	0	6,966,426	EFA UP	0	474,046	0	249,002		249,002	(225,043)	0	0	0	474,046		001
EFA 011012 C 55	GMxB	N/A	Equity/Index	CSFI	01/13/2012	12/21/2012	0	11,291,809	EFA UP	0	595,036	0	210,439		210,439	(384,596)	0	0	0	595,036		001
EFA 011012 C 57	GMxB	N/A	Equity/Index	CSFI	01/13/2012	12/21/2012	0	24,801,774	EFA UP	0	987,017	0	193,812		193,812	(793,205)	0	0	0	987,017		001
EFA 011012 C 59	GMxB	N/A	Equity/Index	CSFI	01/13/2012	12/21/2012	0	25,142,935	EFA UP	0	736,403	0	62,453		62,453	(673,950)	0	0	0	736,403		001

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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)
EFA 011112 C 53	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	0	10,972,113	EFA UP	0	654,186	0	392,178		392,178	(262,008)	0	0	0	654,186		001
EFA 011112 C 55	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	0	17,784,574	EFA UP	0	795,272	0	331,442		331,442	(463,831)	0	0	0	795,272		001
EFA 011112 C 57	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	0	39,062,802	EFA UP	0	1,275,069	0	305,254		305,254	(969,815)	0	0	0	1,275,069		001
EFA 011112 C 59	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	0	39,600,116	EFA UP	0	926,493	0	98,364		98,364	(828,129)	0	0	0	926,493		001
EFA 011212 C 53	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	0	17,685,994	EFA UP	0	1,131,236	0	632,153		632,153	(499,083)	0	0	0	1,131,236		001
EFA 011212 C 55	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	0	28,667,011	EFA UP	0	1,395,488	0	534,252		534,252	(861,237)	0	0	0	1,395,488		001
EFA 011212 C 57	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	0	62,965,378	EFA UP	0	2,227,549	0	492,039		492,039	(1,735,510)	0	0	0	2,227,549		001
EFA 011212 C 59	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	0	63,831,451	EFA UP	0	1,698,157	0	158,553		158,553	(1,539,604)	0	0	0	1,698,157		001
EFA 08032012 C 57	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	149,965	7,948,145	EFA UP	0	24,774	0	1,962		1,962	(22,812)	0	0	0	24,774		001
RTY 08062012 C 860	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	8,646	7,240,593	Russel2000	0	60,522	0	30,157		30,157	(30,365)	0	0	0	60,522		001
EFA 08032012 C 55	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	68,276	3,618,628	EFA UP	0	31,557	0	11,475		11,475	(20,082)	0	0	0	31,557		001
EFA 08032012 C 59	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	152,028	8,057,484	EFA UP	0	8,894	0	150		150	(8,744)	0	0	0	8,894		001
RTY 08062012 C 740	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	2,577	2,158,109	Russel2000	0	167,505	0	251,479		251,479	83,974	0	0	0	167,505		001
RTY 08062012 C 800	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	2,428	2,033,329	Russel2000	0	63,128	0	99,709		99,709	36,581	0	0	0	63,128		001
RTY 08062012 C 830	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	3,936	3,296,203	Russel2000	0	54,120	0	69,311		69,311	15,191	0	0	0	54,120		001
RTY 08062012 C 890	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	8,765	7,340,249	Russel2000	0	10,956	0	1,832		1,832	(9,124)	0	0	0	10,956		001
RTY 08062012 C 770	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	2,428	2,033,329	Russel2000	0	106,832	0	166,488		166,488	59,656	0	0	0	106,832		001
EFA 081312 C 53	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	207,021	10,972,113	EFA UP	0	368,497	0	392,178		392,178	23,681	0	0	0	368,497		001
EFA 081312 C 57	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	737,034	39,062,802	EFA UP	0	383,258	0	305,254		305,254	(78,004)	0	0	0	383,258		001
EFA 081312 C 55	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	335,559	17,784,627	EFA UP	0	342,270	0	331,443		331,443	(10,828)	0	0	0	342,270		001
EFA 081312 C 59	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	747,172	39,600,116	EFA UP	0	186,793	0	98,364		98,364	(88,429)	0	0	0	186,793		001
EFA 092112 C 24	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	100,242	5,312,826	EFA UP	0	320,774	0	250,197		250,197	(70,578)	0	0	0	320,774		001
EFA 092112 C 28	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	137,482	7,286,546	EFA UP	0	89,363	0	59,058		59,058	(30,305)	0	0	0	89,363		001
EFA 091912 C 11	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	169,640	8,990,920	EFA UP	0	308,745	0	193,077		193,077	(115,668)	0	0	0	308,745		001
EFA 091912 C 15	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	612,257	32,449,621	EFA UP	0	153,064	0	53,389		53,389	(99,675)	0	0	0	153,064		001
EFA 092112 C 26	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	84,820	4,495,460	EFA UP	0	132,319	0	96,538		96,538	(35,781)	0	0	0	132,319		001
EFA 092112 C 27	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	84,820	4,495,460	EFA UP	0	84,820	0	66,841		66,841	(17,979)	0	0	0	84,820		001
EFA 091912 C 09	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	200,483	10,625,599	EFA UP	0	695,676	0	500,391		500,391	(195,285)	0	0	0	695,676		001
EFA 091912 C 12	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	169,640	8,990,920	EFA UP	0	230,710	0	133,682		133,682	(97,028)	0	0	0	230,710		001
EFA 091912 C 13	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	274,964	14,573,092	EFA UP	0	233,719	0	118,116		118,116	(115,603)	0	0	0	233,719		001
EFA 091912 C 14	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	603,947	32,009,191	EFA UP	0	368,408	0	167,696		167,696	(200,711)	0	0	0	368,408		001
EFA 092112 C 25	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	90,013	4,770,689	EFA UP	0	225,033	0	167,822		167,822	(57,210)	0	0	0	225,033		001
EFA 092112 C 30	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	306,129	16,224,837	EFA UP	0	85,716	0	26,695		26,695	(59,022)	0	0	0	85,716		001
EFA 091912 C 10	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	180,026	9,541,378	EFA UP	0	491,471	0	335,645		335,645	(155,826)	0	0	0	491,471		001
EFA 092112 C 29	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	301,974	16,004,622	EFA UP	0	166,086	0	83,848		83,848	(82,237)	0	0	0	166,086		001
EFA 092412 C 11	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	169,640	8,990,920	EFA UP	0	271,424	0	193,077		193,077	(78,347)	0	0	0	271,424		001
EFA 092412 C 13	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	274,964	14,573,092	EFA UP	0	206,223	0	118,116		118,116	(88,107)	0	0	0	206,223		001
EFA 092412 C 14	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	603,948	32,009,244	EFA UP	0	332,171	0	167,697		167,697	(164,475)	0	0	0	332,171		001
EFA 092412 C 9	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	200,484	10,625,652	EFA UP	0	641,549	0	500,393		500,393	(141,156)	0	0	0	641,549		001
EFA 092412 C 10	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	180,026	9,541,378	EFA UP	0	453,666	0	335,645		335,645	(118,021)	0	0	0	453,666		001
EFA 092412 C 12	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	169,640	8,990,920	EFA UP	0	203,568	0	133,682		133,682	(69,886)	0	0	0	203,568		001
EFA 092412 C 15	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	612,258	32,449,674	EFA UP	0	183,677	0	53,389		53,389	(130,288)	0	0	0	183,677		001
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										9,693,546	28,219,204	0	31,610,029	XXX	31,610,029	(6,302,722)	0	0	0	38,244,962	XXX	XXX

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 - Put Options																						
MXEA 071712 GS P ATM 03	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/15/2013	1,373	963,500	MSCIEAFE	0	79,621	0	225,006		225,006	145,385	0	0	0	79,621		003
RTY 07172012 3 BARC P ATM	LIFE HEDGE	N/A	Equity/Index	BBI	07/17/2012	07/15/2013	3,070	1,227,000	Russel2000	0	101,841	0	256,626		256,626	154,785	0	0	0	101,841		003
SPX 071712 2 BARC P ATM	LIFE HEDGE	N/A	Equity/Index	BBI	07/17/2012	07/15/2013	16,168	11,024,000	S&P500	0	1,014,208	0	2,071,897		2,071,897	1,057,689	0	0	0	1,014,208		003
SPX 081512 RBS P ATM	LIFE HEDGE	N/A	Equity/Index	WRBS	08/15/2012	08/14/2013	15,241	10,711,000	S&P500	0	933,999	0	1,621,509		1,621,509	687,510	0	0	0	933,999		003
SPX 081512 08 GS P ATM	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2015	1,000	702,500	S&P500	0	156,491	0	180,625		180,625	24,134	0	0	0	156,491		003
RTY 081512 RBS P ATM	LIFE HEDGE	N/A	Equity/Index	WRBS	08/15/2012	08/14/2013	2,377	956,000	Russel2000	0	70,935	0	200,444		200,444	129,509	0	0	0	70,935		003
MXEA 091712 GS P ATM 03	LIFE HEDGE	N/A	Equity/Index	GSE	09/17/2012	09/16/2013	1,439	1,125,000	MSCIEAFE	0	83,739	0	130,003		130,003	46,263	0	0	0	83,739		003
EFA 011012 P 30	GMxB	N/A	Equity/Index	CSFI	01/10/2012	12/21/2012	112,927	5,985,131	EFA UP	0	107,247	-	1,397		1,397	(105,850)	0	0	0	107,247		001
EFA 011012 P 35	GMxB	N/A	Equity/Index	CSFI	01/10/2012	12/21/2012	97,374	5,160,822	EFA UP	0	155,954	-	4,156		4,156	(151,798)	0	0	0	155,954		001
EFA 011012 P 36	GMxB	N/A	Equity/Index	CSFI	01/10/2012	12/21/2012	84,824	4,495,672	EFA UP	0	149,791	-	4,603		4,603	(145,188)	0	0	0	149,791		001
EFA 011012 P 37	GMxB	N/A	Equity/Index	CSFI	01/10/2012	12/21/2012	84,824	4,495,672	EFA UP	0	164,847	-	5,840		5,840	(159,007)	0	0	0	164,847		001
EFA 011012 P 39	GMxB	N/A	Equity/Index	CSFI	01/10/2012	12/21/2012	74,549	3,951,097	EFA UP	0	174,564	-	8,213		8,213	(166,351)	0	0	0	174,564		001
EFA 011012 P 41	GMxB	N/A	Equity/Index	CSFI	01/10/2012	12/21/2012	132,078	7,000,134	EFA UP	0	370,281	-	23,122		23,122	(347,159)	0	0	0	370,281		001
EFA 011012 P 43	GMxB	N/A	Equity/Index	CSFI	01/10/2012	12/21/2012	117,817	6,244,301	EFA UP	0	393,285	-	32,554		32,554	(360,731)	0	0	0	393,285		001
EFA 011012 P 45	GMxB	N/A	Equity/Index	CSFI	01/10/2012	12/21/2012	105,739	5,604,167	EFA UP	0	418,177	-	45,804		45,804	(372,373)	0	0	0	418,177		001
EFA 011012 P 47	GMxB	N/A	Equity/Index	CSFI	01/10/2012	12/21/2012	155,342	8,233,126	EFA UP	0	724,531	-	104,707		104,707	(619,824)	0	0	0	724,531		001
EFA 011012 P 49	GMxB	N/A	Equity/Index	CSFI	01/10/2012	12/21/2012	139,493	7,393,129	EFA UP	0	763,906	-	144,964		144,964	(618,941)	0	0	0	763,906		001
EFA 011012 P 51	GMxB	N/A	Equity/Index	CSFI	01/10/2012	12/21/2012	131,442	6,966,426	EFA UP	0	841,439	-	208,038		208,038	(633,401)	0	0	0	841,439		001
EFA 011112 P 30	GMxB	N/A	Equity/Index	WMST	01/11/2012	12/21/2012	177,860	9,426,580	EFA UP	0	181,417	-	2,200		2,200	(179,217)	0	0	0	181,417		001
EFA 011112 P 35	GMxB	N/A	Equity/Index	WMST	01/11/2012	12/21/2012	153,364	8,128,292	EFA UP	0	265,320	-	6,546		6,546	(258,774)	0	0	0	265,320		001
EFA 011112 P 36	GMxB	N/A	Equity/Index	WMST	01/11/2012	12/21/2012	133,598	7,080,694	EFA UP	0	256,508	-	7,250		7,250	(249,258)	0	0	0	256,508		001
EFA 011112 P 37	GMxB	N/A	Equity/Index	WMST	01/11/2012	12/21/2012	133,598	7,080,694	EFA UP	0	281,892	-	9,198		9,198	(272,694)	0	0	0	281,892		001
EFA 011112 P 39	GMxB	N/A	Equity/Index	WMST	01/11/2012	12/21/2012	117,415	6,222,995	EFA UP	0	299,408	-	12,936		12,936	(286,472)	0	0	0	299,408		001
EFA 011112 P 41	GMxB	N/A	Equity/Index	WMST	01/11/2012	12/21/2012	208,023	11,025,219	EFA UP	0	634,470	-	36,417		36,417	(598,054)	0	0	0	634,470		001
EFA 011112 P 43	GMxB	N/A	Equity/Index	WMST	01/11/2012	12/21/2012	185,562	9,834,786	EFA UP	0	673,590	-	51,272		51,272	(622,318)	0	0	0	673,590		001
EFA 011112 P 45	GMxB	N/A	Equity/Index	WMST	01/11/2012	12/21/2012	166,539	8,826,567	EFA UP	0	716,118	-	72,141		72,141	(643,976)	0	0	0	716,118		001
EFA 011112 P 47	GMxB	N/A	Equity/Index	WMST	01/11/2012	12/21/2012	244,664	12,967,192	EFA UP	0	1,238,000	-	164,913		164,913	(1,073,087)	0	0	0	1,238,000		001
EFA 011112 P 49	GMxB	N/A	Equity/Index	WMST	01/11/2012	12/21/2012	219,701	11,644,153	EFA UP	0	1,311,615	-	228,318		228,318	(1,083,297)	0	0	0	1,311,615		001
EFA 011112 P 51	GMxB	N/A	Equity/Index	WMST	01/11/2012	12/21/2012	207,021	10,972,113	EFA UP	0	1,440,866	-	327,660		327,660	(1,113,206)	0	0	0	1,440,866		001
EFA 011212 P 30	GMxB	N/A	Equity/Index	WMST	01/12/2012	12/21/2012	286,693	15,194,729	EFA UP	0	329,697	-	3,546		3,546	(326,151)	0	0	0	329,697		001
EFA 011212 P 35	GMxB	N/A	Equity/Index	WMST	01/12/2012	12/21/2012	247,208	13,102,024	EFA UP	0	457,335	-	10,551		10,551	(446,784)	0	0	0	457,335		001
EFA 011212 P 36	GMxB	N/A	Equity/Index	WMST	01/12/2012	12/21/2012	215,346	11,413,338	EFA UP	0	430,692	-	11,686		11,686	(419,006)	0	0	0	430,692		001
EFA 011212 P 37	GMxB	N/A	Equity/Index	WMST	01/12/2012	12/21/2012	215,346	11,413,338	EFA UP	0	472,684	-	14,826		14,826	(457,859)	0	0	0	472,684		001
EFA 011212 P 39	GMxB	N/A	Equity/Index	WMST	01/12/2012	12/21/2012	189,261	10,030,833	EFA UP	0	493,687	-	20,852		20,852	(472,836)	0	0	0	493,687		001
EFA 011212 P 41	GMxB	N/A	Equity/Index	WMST	01/12/2012	12/21/2012	335,312	17,771,536	EFA UP	0	1,046,173	-	58,700		58,700	(987,474)	0	0	0	1,046,173		001
EFA 011212 P 43	GMxB	N/A	Equity/Index	WMST	01/12/2012	12/21/2012	299,107	15,852,671	EFA UP	0	1,100,714	-	82,646		82,646	(1,018,068)	0	0	0	1,100,714		001
EFA 011212 P 45	GMxB	N/A	Equity/Index	WMST	01/12/2012	12/21/2012	268,444	14,227,532	EFA UP	0	1,170,416	-	116,285		116,285	(1,054,131)	0	0	0	1,170,416		001
EFA 011212 P 47	GMxB	N/A	Equity/Index	WMST	01/12/2012	12/21/2012	394,374	20,901,822	EFA UP	0	2,011,307	-	265,824		265,824	(1,745,484)	0	0	0	2,011,307		001
EFA 011212 P 49	GMxB	N/A	Equity/Index	WMST	01/12/2012	12/21/2012	354,137	18,769,261	EFA UP	0	2,107,115	-	368,027		368,027	(1,739,088)	0	0	0	2,107,115		001
EFA 011212 P 51	GMxB	N/A	Equity/Index	WMST	01/12/2012	12/21/2012	333,698	17,685,994	EFA UP	0	2,322,538	-	528,157		528,157	(1,794,381)	0	0	0	2,322,538		001
SPTR 032312 P	GMxB	N/A	Equity/Index	WMST	03/23/2012	03/18/2022	10,350	26,019,134	SPTR	0	8,790,255	-	8,991,549		8,991,549	201,294	0	0	0	8,790,255		001
SPTR 032612 P	GMxB	N/A	Equity/Index	BBI	03/26/2012	03/18/2022	15,000	37,708,890	SPTR	0	12,581,825	-	13,412,880		13,412,880	831,055	0	0	0	12,581,825		001

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SPTR 032912 P	GMxB	N/A	Equity/Index	BBI	03/29/2012	03/18/2022	10,380	26,094,552	SPTR	0	8,677,369	-	8,935,719		8,935,719	258,350	0	0	0	8,677,369		001
SPTR 040212 P	GMxB	N/A	Equity/Index	SCN	04/02/2012	04/01/2022	10,864	27,311,292	SPTR	0	9,045,584	-	9,727,092		9,727,092	681,509	0	0	0	9,045,584		001
SPTR 040512 P	GMxB	N/A	Equity/Index	SCN	04/05/2012	04/05/2022	15,136	38,050,784	SPTR	0	12,489,016	-	13,193,057		13,193,057	704,041	0	0	0	12,489,016		001
EFA 08032012 P 30	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	36,189	1,918,017	EFA UP	0	1,136	0	2		2	(1,134)	0	0	0	1,136		001
EFA 08032012 P 37	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	27,183	1,440,699	EFA UP	0	2,876	0	25		25	(2,850)	0	0	0	2,876		001
EFA 08032012 P 39	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	23,890	1,266,170	EFA UP	0	3,705	0	48		48	(3,657)	0	0	0	3,705		001
EFA 08032012 P 53	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	42,123	2,232,519	EFA UP	0	45,194	0	38,802		38,802	(6,392)	0	0	0	45,194		001
EFA 08032012 P 35	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	31,205	1,653,865	EFA UP	0	2,300	0	14		14	(2,286)	0	0	0	2,300		001
EFA 08032012 P 45	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	33,886	1,795,958	EFA UP	0	18,827	0	776		776	(18,051)	0	0	0	18,827		001
EFA 08032012 P 43	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	37,756	2,001,068	EFA UP	0	13,543	0	374		374	(13,169)	0	0	0	13,543		001
EFA 08032012 P 51	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	42,123	2,232,519	EFA UP	0	85,455	0	14,817		14,817	(70,638)	0	0	0	85,455		001
EFA 08032012 P 41	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	42,326	2,243,278	EFA UP	0	9,875	0	187		187	(9,688)	0	0	0	9,875		001
EFA 08032012 P 47	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	49,782	2,638,446	EFA UP	0	42,783	0	2,726		2,726	(40,057)	0	0	0	42,783		001
RTY 08062012 P 710	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	2,870	2,403,482	Russel2000	0	25,113	0	944		944	(24,168)	0	0	0	25,113		001
EFA 08032012 P 36	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	27,183	1,440,699	EFA UP	0	2,395	0	17		17	(2,377)	0	0	0	2,395		001
EFA 08032012 P 49	GMxB	N/A	Equity/Index	BBI	08/03/2012	10/19/2012	44,703	2,369,259	EFA UP	0	59,276	0	6,090		6,090	(53,186)	0	0	0	59,276		001
RTY 08062012 P 475	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	2,086	1,746,921	Russel2000	0	313	0	3		3	(310)	0	0	0	313		001
RTY 08062012 P 680	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	1,954	1,636,377	Russel2000	0	10,649	0	299		299	(10,350)	0	0	0	10,649		001
RTY 08062012 P 590	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	1,377	1,153,169	Russel2000	0	2,004	0	25		25	(1,979)	0	0	0	2,004		001
RTY 08062012 P 565	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	1,567	1,312,284	Russel2000	0	1,254	0	16		16	(1,238)	0	0	0	1,254		001
RTY 08062012 P 505	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	1,799	1,506,573	Russel2000	0	414	0	5		5	(409)	0	0	0	414		001
RTY 08062012 P 535	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	1,567	1,312,284	Russel2000	0	705	0	8		8	(697)	0	0	0	705		001
RTY 08062012 P 620	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	2,440	2,043,378	Russel2000	0	5,075	0	88		88	(4,987)	0	0	0	5,075		001
RTY 08062012 P 650	GMxB	N/A	Equity/Index	WMST	08/06/2012	10/19/2012	2,177	1,823,129	Russel2000	0	5,660	0	160		160	(5,501)	0	0	0	5,660		001
EFA 081312 P 35	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	153,364	8,128,292	EFA UP	0	39,875	0	6,546		6,546	(33,329)	0	0	0	39,875		001
EFA 081312 P 47	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	244,664	12,967,192	EFA UP	0	352,316	0	164,913		164,913	(187,403)	0	0	0	352,316		001
EFA 081312 P 51	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	207,021	10,972,113	EFA UP	0	587,940	0	327,660		327,660	(260,280)	0	0	0	587,940		001
EFA 081312 P 41	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	208,023	11,025,219	EFA UP	0	131,054	0	36,417		36,417	(94,638)	0	0	0	131,054		001
EFA 081312 P 45	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	166,539	8,826,567	EFA UP	0	189,854	0	72,141		72,141	(117,713)	0	0	0	189,854		001
EFA 081312 P 30	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	177,860	9,426,580	EFA UP	0	26,679	0	2,200		2,200	(24,479)	0	0	0	26,679		001
EFA 081312 P 36	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	133,598	7,080,694	EFA UP	0	40,079	0	7,250		7,250	(32,830)	0	0	0	40,079		001
EFA 081312 P 49	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	219,702	11,644,206	EFA UP	0	465,768	0	228,319		228,319	(237,449)	0	0	0	465,768		001
EFA 081312 P 37	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	133,598	7,080,694	EFA UP	0	48,095	0	9,198		9,198	(38,898)	0	0	0	48,095		001
EFA 081312 P 43	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	185,562	9,834,786	EFA UP	0	161,439	0	51,272		51,272	(110,167)	0	0	0	161,439		001
EFA 081312 P 39	GMxB	N/A	Equity/Index	WMST	08/13/2012	12/21/2012	117,415	6,222,995	EFA UP	0	52,837	0	12,936		12,936	(39,901)	0	0	0	52,837		001
EFA 091912 P 02	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	125,672	6,660,616	EFA UP	0	162,117	0	160,657		160,657	(1,460)	0	0	0	162,117		001
EFA 091912 P 03	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	109,474	5,802,122	EFA UP	0	228,801	0	230,630		230,630	1,829	0	0	0	228,801		001
EFA 091912 P 06	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	170,462	9,034,486	EFA UP	0	760,261	0	799,479		799,479	39,219	0	0	0	760,261		001
EFA 091912 P 07	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	152,047	8,058,491	EFA UP	0	856,025	0	907,930		907,930	51,905	0	0	0	856,025		001
EFA 092112 P 23	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	68,232	3,616,296	EFA UP	0	470,801	0	512,281		512,281	41,480	0	0	0	470,801		001
SPTR 09132012 02 P	GMxB	N/A	Equity/Index	SCN	09/14/2012	09/14/2022	10,000	25,139,260	SPTR	0	8,761,400	0	9,120,625		9,120,625	359,225	0	0	0	8,761,400		001
SPTR 09132012 03 P	GMxB	N/A	Equity/Index	SCN	09/14/2012	09/14/2022	10,000	25,139,260	SPTR	0	8,760,000	0	9,120,625		9,120,625	360,625	0	0	0	8,760,000		001
SPTR 09192012 02 P	GMxB	N/A	Equity/Index	SCN	09/19/2012	09/19/2022	10,000	25,139,260	SPTR	0	8,703,400	0	8,851,230		8,851,230	147,830	0	0	0	8,703,400		001

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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)
EFA 092112 P 19	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	54,737	2,901,061	EFA UP	0	169,137	0	182,484		182,484	13,347	0	0	0	169,137		001
EFA 092112 P 20	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	48,109	2,549,777	EFA UP	0	178,003	0	190,762		190,762	12,759	0	0	0	178,003		001
SPTR 09182012 01 P	GMxB	N/A	Equity/Index	BBI	09/18/2012	09/19/2022	10,000	25,139,260	SPTR	0	8,728,400	0	8,884,305		8,884,305	155,905	0	0	0	8,728,400		001
EFA 091912 P 01	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	145,750	7,724,750	EFA UP	0	110,770	0	107,590		107,590	(3,180)	0	0	0	110,770		001
EFA 091912 P 04	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	109,474	5,802,122	EFA UP	0	353,601	0	364,969		364,969	11,368	0	0	0	353,601		001
EFA 092112 P 18	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	54,737	2,901,061	EFA UP	0	112,211	0	115,315		115,315	3,104	0	0	0	112,211		001
SPTR 09192012 01 P	GMxB	N/A	Equity/Index	SCN	09/19/2012	09/19/2022	10,000	25,139,260	SPTR	0	8,703,400	0	8,851,230		8,851,230	147,830	0	0	0	8,703,400		001
EFA 092112 P 16	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	72,875	3,862,375	EFA UP	0	51,013	0	53,795		53,795	2,783	0	0	0	51,013		001
SPTR 09132012 P	GMxB	N/A	Equity/Index	BPA	09/13/2012	09/13/2022	10,000	25,139,260	SPTR	0	8,755,500	0	8,844,600		8,844,600	89,100	0	0	0	8,755,500		001
SPTR 09172012 01 P	GMxB	N/A	Equity/Index	SCN	09/17/2012	09/19/2022	10,000	25,139,260	SPTR	0	8,823,100	0	9,023,752		9,023,752	200,652	0	0	0	8,823,100		001
EFA 092112 P 21	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	85,231	4,517,243	EFA UP	0	370,755	0	399,740		399,740	28,985	0	0	0	370,755		001
EFA 091912 P 08	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	136,463	7,232,539	EFA UP	0	956,606	0	1,024,554		1,024,554	67,948	0	0	0	956,606		001
EFA 091912 P 05	GMxB	N/A	Equity/Index	CSFI	09/19/2012	01/17/2014	96,217	5,099,501	EFA UP	0	365,625	0	381,521		381,521	15,896	0	0	0	365,625		001
EFA 092112 P 17	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	62,836	3,330,308	EFA UP	0	77,288	0	80,329		80,329	3,040	0	0	0	77,288		001
EFA 092112 P 22	GMxB	N/A	Equity/Index	WMST	09/21/2012	01/17/2014	76,024	4,029,272	EFA UP	0	416,612	0	453,968		453,968	37,356	0	0	0	416,612		001
EFA 092412 P 3	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	109,474	5,802,122	EFA UP	0	235,369	0	230,630		230,630	(4,739)	0	0	0	235,369		001
EFA 092412 P 6	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	170,462	9,034,486	EFA UP	0	768,784	0	799,479		799,479	30,696	0	0	0	768,784		001
EFA 092412 P 1	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	145,750	7,724,750	EFA UP	0	116,600	0	107,590		107,590	(9,010)	0	0	0	116,600		001
EFA 092412 P 4	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	109,474	5,802,122	EFA UP	0	352,506	0	364,969		364,969	12,462	0	0	0	352,506		001
EFA 092412 P 7	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	152,048	8,058,544	EFA UP	0	869,715	0	907,936		907,936	38,221	0	0	0	869,715		001
EFA 092412 P 2	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	125,672	6,660,616	EFA UP	0	163,374	0	160,657		160,657	(2,717)	0	0	0	163,374		001
EFA 092412 P 5	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	96,218	5,099,554	EFA UP	0	369,477	0	381,525		381,525	12,048	0	0	0	369,477		001
EFA 092412 P 8	GMxB	N/A	Equity/Index	WMST	09/24/2012	01/17/2014	136,464	7,232,592	EFA UP	0	979,812	0	1,024,561		1,024,561	44,750	0	0	0	979,812		001
SPTR 09272012 01 P	GMxB	N/A	Equity/Index	SCN	09/27/2012	09/27/2022	10,000	25,139,260	SPTR	0	8,675,800	0	8,550,965		8,550,965	(124,835)	0	0	0	8,675,800		001
0099999. Total-Purchased Options-Hedging Other-Put Options										0	159,371,214	0	144,104,715	XXX	144,104,715	(15,266,499)	0	0	0	159,371,214	XXX	XXX
Purchased Options - Hedging Other - Caps																						
Floor #83 10YR LIBOR	GMxB	N/A	Interest	BPA	03/30/2007	03/30/2017	0	900,000,000	4.0000	27,000,000	-	19,755,160	98,254,104		106,447,104	(4,634,306)	0	0	0	27,000,000		001
Floor #84 10YR LIBOR	GMxB	N/A	Interest	MLCS	03/31/2007	03/31/2017	0	900,000,000	4.0000	27,000,000	-	28,289,457	95,637,359		103,830,359	3,899,991	0	0	0	27,000,000		001
Floor #85 10YR LIBOR	GMxB	N/A	Interest	JPCH	03/31/2007	03/31/2017	0	900,000,000	4.0000	27,000,000	-	19,755,160	98,254,104		106,447,104	(4,634,306)	0	0	0	27,000,000		001
0109999. Total-Purchased Options-Hedging Other-Caps										81,000,000		67,799,777	292,145,566	XXX	316,724,566	(5,368,621)	0	0	0	81,000,000	XXX	XXX
Purchased Options - Hedging Other - Collars																						
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	0	0	411,044		411,044	166,225	0	0	0	3,798		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	0	0	330,835		330,835	134,497	0	0	0	4,596		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	0	0	247,504		247,504	106,766	0	0	0	5,068		003
MSO Collar 21	LIFE HEDGE	N/A	Equity/Index	WRBS	01/20/2012	01/18/2013	6,318	2,770,000	S&P500	0	51,439	0	198,599		198,599	69,306	0	0	0	7,672		003
MSO Collar 22	LIFE HEDGE	N/A	Equity/Index	BBI	02/17/2012	02/15/2013	3,804	1,726,000	S&P500	0	32,052	0	94,433		94,433	16,594	0	0	0	5,345		003
MSO Collar 23	LIFE HEDGE	N/A	Equity/Index	BBI	03/16/2012	03/15/2013	4,051	1,896,000	S&P500	0	39,702	0	79,361		79,361	(8,970)	0	0	0	6,432		003
MSO Collar 24	LIFE HEDGE	N/A	Equity/Index	BBI	04/20/2012	04/19/2013	3,737	1,717,000	S&P500	0	31,438	0	78,854		78,854	2,551	0	0	0	6,402		003
MSO Collar 25	LIFE HEDGE	N/A	Equity/Index	WRBS	05/18/2012	05/17/2013	8,287	3,578,000	S&P500	0	62,007	0	239,275		239,275	82,906	0	0	0	14,232		003
MSO Collar 26	LIFE HEDGE	N/A	Equity/Index	WRBS	06/15/2012	06/21/2013	5,621	2,516,000	S&P500	0	43,829	0	138,296		138,296	25,449	0	0	0	10,739		003
MSO Collar 27	LIFE HEDGE	N/A	Equity/Index	WRBS	06/15/2012	06/21/2013	5,621	1,651,500	S&P500	0	26,688	0	63,585		63,585	25,449	0	0	0	7,049		003
MSO Collar 28	LIFE HEDGE	N/A	Equity/Index	WRBS	06/15/2012	06/21/2013	5,621	4,172,000	S&P500	0	75,972	0	113,612		113,612	25,449	0	0	0	17,808		003
MSO Collar 29	LIFE HEDGE	N/A	Equity/Index	WRBS	06/15/2012	06/21/2013	5,621	5,067,000	S&P500	0	85,835	0	64,141		64,141	25,449	0	0	0	21,628		003

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SCS Collar 107	LIFE HEDGE	N/A	Equity/Index	CSFI	05/16/2011	05/16/2016	1,291	354,000	Russel2000	2,071	0	0	(3,033)		(3,033)	19,830	0	0	0	3,374		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	0	0	23,809		23,809	159,756	0	0	0	29,048		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	0	0	26,954		26,954	82,530	0	0	0	17,192		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	0	0	17,554		17,554	28,119	0	0	0	4,555		003
SCS Collar 114	LIFE HEDGE	N/A	Equity/Index	CSFI	05/16/2011	05/16/2016	7,869	3,487,000	S&P500	20,399	0	0	136,341		136,341	189,398	0	0	0	33,231		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	0	0	118,609		118,609	143,922	0	0	0	29,791		003
SCS Collar 18	LIFE HEDGE	N/A	Equity/Index	SCN	11/15/2010	11/16/2015	246	59,000	Russel2000	3,031	0	0	6,259		6,259	4,174	0	0	0	522		003
SCS Collar 286	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2017	280	131,000	S&P500	0	361	0	2,271		2,271	(1,939)	0	0	0	1,383		003
SCS Collar 289	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2017	653	181,000	Russel2000	0	499	0	3,430		3,430	(3,940)	0	0	0	1,911		003
SCS Collar 290	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2017	282	132,000	S&P500	0	364	0	(1,480)		(1,480)	(7,741)	0	0	0	1,394		003
SCS Collar 291	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2017	351	164,000	S&P500	0	453	0	2,336		2,336	(4,309)	0	0	0	1,732		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	0	0	66,919		66,919	39,650	0	0	0	5,259		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	0	0	336,546		336,546	203,695	0	0	0	29,853		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	0	0	192,926		192,926	113,256	0	0	0	20,016		003
SCS Collar 38	LIFE HEDGE	N/A	Equity/Index	CSFI	12/15/2010	12/14/2015	1,761	451,000	Russel2000	7,915	0	0	26,911		26,911	28,839	0	0	0	4,041		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	0	0	129,153		129,153	106,287	0	0	0	15,948		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	0	0	80,388		80,388	57,472	0	0	0	9,882		003
SCS Collar 46	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2011	01/14/2016	966	417,000	S&P500	3,128	0	0	26,748		26,748	26,515	0	0	0	3,785		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	0	0	229,236		229,236	224,905	0	0	0	35,737		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	0	0	87,540		87,540	83,305	0	0	0	16,012		003
SCS Collar 52	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2011	01/14/2016	2,433	655,000	Russel2000	4,906	0	0	6,319		6,319	39,391	0	0	0	5,946		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	0	0	42,729		42,729	87,105	0	0	0	14,233		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	0	0	44,502		44,502	65,671	0	0	0	12,336		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	0	0	49,156		49,156	68,044	0	0	0	10,388		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	0	0	164,521		164,521	187,115	0	0	0	31,026		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	0	0	97,231		97,231	95,588	0	0	0	18,696		003
SCS Collar 67	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/16/2016	2,561	700,000	Russel2000	22,561	0	0	(500)		(500)	40,387	0	0	0	6,441		003
SCS Collar 68	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/16/2016	7,299	1,995,000	Russel2000	64,299	0	0	42,708		42,708	108,445	0	0	0	18,356		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	0	0	51,128		51,128	70,164	0	0	0	13,378		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	0	0	50,917		50,917	48,738	0	0	0	7,106		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	0	0	148,277		148,277	139,448	0	0	0	22,713		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	0	0	163,458		163,458	149,204	0	0	0	29,279		003
SCS Collar 83	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2016	2,423	639,000	Russel2000	4,984	0	0	16,489		16,489	38,623	0	0	0	5,943		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	0	0	71,578		71,578	103,879	0	0	0	17,281		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	0	0	82,001		82,001	97,605	0	0	0	18,704		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	0	0	44,938		44,938	58,289	0	0	0	9,188		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	0	0	151,574		151,574	168,580	0	0	0	28,723		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	0	0	93,724		93,724	95,441	0	0	0	19,196		003
SCS Collar 97	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2016	2,713	755,000	Russel2000	13,341	0	0	(13,847)		(13,847)	41,749	0	0	0	7,108		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	0	0	11,704		11,704	151,520	0	0	0	27,311		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	0	0	45,972		45,972	123,486	0	0	0	25,155		003
0129999. Total-Purchased Options-Hedging Other-Collars								1,113,493		450,639	0	4,933,534	XXX	4,933,534	4,143,868	0	0	0	723,946	XXX	XXX

Purchased Options - Hedging Other - Other

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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	-	-	17,511,644		17,511,644	320,633	0	0	0	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	4.5500	8,726,400	-	-	24,320,081		24,320,081	3,142,868	0	0	0	8,726,400		001
IRS USD RTR AUG20 08051001	GMxB	N/A	Interest	WRBS	08/05/2010	08/05/2020	1	6,000,000	4.5800	479,400	-	-	1,150,241		1,150,241	19,587	0	0	0	479,400		001
IRS USD RTR AUG15 08051003	GMxB	N/A	Interest	DBL	08/05/2010	08/05/2015	1	6,000,000	4.4700	480,600	-	-	1,370,952		1,370,952	172,021	0	0	0	480,600		001
IRS USD RTR AUG20 3.785	GMxB	N/A	Interest	DBL	08/26/2010	08/26/2020	1	20,000,000	3.7900	1,414,000	-	-	1,924,917		1,924,917	(40,167)	0	0	0	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	-	-	2,517,761		2,517,761	(85,090)	0	0	0	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	3.6800	878,400	-	-	1,206,368		1,206,368	(70,628)	0	0	0	878,400		001
IRS USD RTR AUG15 3.6575	GMxB	N/A	Interest	DBL	08/26/2010	08/26/2015	1	20,000,000	3.6600	2,022,000	-	-	3,352,890		3,352,890	231,053	0	0	0	2,022,000		001
IRS USD RTR SEP15 3.845	GMxB	N/A	Interest	BOA	09/01/2010	09/01/2015	1	25,000,000	3.8500	2,520,000	-	-	4,747,675		4,747,675	378,903	0	0	0	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	3.9700	2,106,000	-	-	3,177,597		3,177,597	(36,429)	0	0	0	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	3.8700	1,078,000	-	-	1,669,282		1,669,282	(76,660)	0	0	0	1,078,000		001
IRS USD RTR SEP20 3.905	GMxB	N/A	Interest	DBL	09/01/2010	09/01/2020	1	20,000,000	3.9100	1,818,000	-	-	2,778,522		2,778,522	(67,157)	0	0	0	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	-	-	2,219,789		2,219,789	(13,734)	0	0	0	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	-	-	2,931,852		2,931,852	(53,001)	0	0	0	1,786,000		001
IRS USD RTR SEP15 3.9225	GMxB	N/A	Interest	DBL	09/02/2010	09/02/2015	1	20,000,000	3.9200	1,264,000	-	-	2,788,225		2,788,225	389,009	0	0	0	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	-	-	5,996,439		5,996,439	635,387	0	0	0	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	-	-	3,627,571		3,627,571	402,310	0	0	0	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	-	-	1,057,226		1,057,226	94,453	0	0	0	482,500		001
IRS USD RTR SEP15 4.025	GMxB	N/A	Interest	JPCH	09/03/2010	09/03/2015	1	30,000,000	4.0300	1,868,250	-	-	4,408,340		4,408,340	623,236	0	0	0	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	4.1600	2,640,000	-	-	4,638,145		4,638,145	1,386	0	0	0	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	4.0900	2,554,500	-	-	4,565,452		4,565,452	(57,287)	0	0	0	2,554,500		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	-	-	21,981,116		21,981,116	2,297,330	0	0	0	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	-	-	5,773,556		5,773,556	(115,412)	0	0	0	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	4.0400	3,382,500	-	-	5,460,826		5,460,826	(44,688)	0	0	0	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	-	-	2,748,911		2,748,911	381,475	0	0	0	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	-	-	3,992,584		3,992,584	583,420	0	0	0	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	-	-	5,432		5,432	(68,352)	0	0	0	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	-	-	2,633,557		2,633,557	318,026	0	0	0	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	-	-	3,288,808		3,288,808	432,226	0	0	0	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	-	-	4,201,440		4,201,440	557,841	0	0	0	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	-	-	54,908		54,908	(137,785)	0	0	0	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	-	-	2,435,909		2,435,909	314,191	0	0	0	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	-	-	3,067,286		3,067,286	450,885	0	0	0	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	-	-	32,695		32,695	(109,852)	0	0	0	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	-	-	10,044		10,044	(95,165)	0	0	0	725,000		001
IRS USD RTP JUN13 4.746	GMxB	N/A	Interest	SCN	06/21/2011	06/21/2013	1	17,500,000	4.7500	770,000	-	-	10,766		10,766	(95,147)	0	0	0	770,000		001
IRS USD RTP JUN13 5.246	GMxB	N/A	Interest	SCN	06/21/2011	06/21/2013	1	21,300,000	5.2500	627,000	-	-	5,909		5,909	(69,480)	0	0	0	627,000		001
IRS USD RTR AUG13 3.508	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2013	1	13,300,000	3.5100	923,818	-	-	2,041,395		2,041,395	282,546	0	0	0	923,818		001
IRS USD RTP AUG13 4.008	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2013	1	14,400,000	4.0100	656,496	-	-	42,314		42,314	(173,339)	0	0	0	656,496		001
IRS USD RTR AUG14 3.758	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2014	1	13,300,000	3.7600	1,087,275	-	-	2,211,927		2,211,927	276,850	0	0	0	1,087,275		001
IRS USD RTR AUG14 3.258	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2014	1	13,900,000	3.2600	764,083	-	-	1,590,608		1,590,608	173,345	0	0	0	764,083		001
IRS USD RTR AUG13 2.508	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2013	1	16,700,000	2.5100	401,134	-	-	812,550		812,550	24,506	0	0	0	401,134		001
IRS USD RTR AUG13 3.008	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2013	1	13,900,000	3.0100	588,109	-	-	1,336,209		1,336,209	145,996	0	0	0	588,109		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 USD RTP AUG14 4.258	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2014	1	14,400,000	4.2600	836,064	-	-	140,227		140,227	(184,774)	0	0	0	836,064		001
IRS USD RTR AUG16 4.078	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2016	1	19,500,000	4.0800	1,877,219	-	-	3,379,612		3,379,612	259,424	0	0	0	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	2.7600	594,186	-	-	1,175,599		1,175,599	96,191	0	0	0	594,186		001
IRS USD RTR AUG14 4.758	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2014	1	17,400,000	4.7600	710,964	-	-	94,637		94,637	(158,123)	0	0	0	710,964		001
IRS USD RTR AUG13 4.508	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2013	1	17,400,000	4.5100	510,864	-	-	22,316		22,316	(132,527)	0	0	0	510,864		001
IRS USD RTR AUG29 2.8825	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2014	1	13,900,000	2.8800	742,000	-	-	1,117,170		1,117,170	99,355	0	0	0	742,000		001
IRS USD RTR AUG29 3.3825	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2014	1	13,300,000	3.3800	1,098,000	-	-	1,682,150		1,682,150	191,306	0	0	0	1,098,000		001
IRS USD RTP AUG29 3.8825	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2014	1	14,400,000	3.8800	875,000	-	-	219,861		219,861	(232,980)	0	0	0	875,000		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	-	-	5,235,127		5,235,127	272,840	0	0	0	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	4.3800	758,000	-	-	150,127		150,127	(205,271)	0	0	0	758,000		001
IRS USD RTR AUG29 2.3825	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2014	1	16,700,000	2.3800	553,000	-	-	737,085		737,085	44,706	0	0	0	553,000		001
IRS USD RTR AUG28 0823113	GMxB	N/A	Interest	DBL	08/23/2011	08/23/2013	1	23,000,000	3.7500	1,010,000	-	-	109,103		109,103	(348,126)	0	0	0	1,010,000		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	-	-	386,217		386,217	26,320	0	0	0	255,000		001
IRS USD RTR AUG28 0823114	GMxB	N/A	Interest	DBL	08/23/2011	08/23/2013	1	26,800,000	2.2500	620,000	-	-	803,989		803,989	(37,477)	0	0	0	620,000		001
IRS USD RTR AUG28 0823116	GMxB	N/A	Interest	DBL	08/23/2011	08/23/2013	1	21,300,000	3.2500	1,520,000	-	-	2,600,363		2,600,363	330,879	0	0	0	1,520,000		001
IRS USD RTR AUG28 0823112	GMxB	N/A	Interest	GSE	08/23/2011	08/23/2013	1	6,000,000	3.6900	280,000	-	-	31,204		31,204	(94,962)	0	0	0	280,000		001
IRS USD RTR AUG28 0823115	GMxB	N/A	Interest	DBL	08/23/2011	08/23/2013	1	22,300,000	2.7500	945,000	-	-	1,549,160		1,549,160	119,385	0	0	0	945,000		001
IRS USD RTR AUG28 0823114	GMxB	N/A	Interest	DBL	08/23/2011	08/23/2013	1	27,900,000	4.2500	855,000	-	-	57,479		57,479	(273,453)	0	0	0	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	-	-	3,321,835		3,321,835	122,949	0	0	0	2,400,000		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	-	-	695,070		695,070	86,098	0	0	0	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	-	-	1,932,136		1,932,136	77,289	0	0	0	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	-	-	1,918,355		1,918,355	(3,197)	0	0	0	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	-	-	536,565		536,565	(391,688)	0	0	0	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	-	-	291,047		291,047	(277,054)	0	0	0	1,339,000		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	-	-	3,467,725		3,467,725	390,126	0	0	0	2,175,000		001
IRS USD RTP SEP14 4.37	GMxB	N/A	Interest	WRBS	09/02/2011	09/02/2014	1	33,200,000	4.3700	1,475,000	-	-	300,499		300,499	(393,959)	0	0	0	1,475,000		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	-	-	2,264,386		2,264,386	198,375	0	0	0	1,463,000		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	-	-	3,037,958		3,037,958	252,955	0	0	0	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	-	-	1,404,153		1,404,153	86,595	0	0	0	1,010,000		001
IRS USD RTR SEP14 3.87	GMxB	N/A	Interest	WRBS	09/02/2011	09/02/2014	1	28,800,000	3.8700	1,795,000	-	-	457,788		457,788	(469,004)	0	0	0	1,795,000		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	-	-	1,720,465		1,720,465	278,573	0	0	0	1,478,157		001
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	-	-	4,083,499		4,083,499	825,595	0	0	0	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	-	-	3,573,416		3,573,416	(160,750)	0	0	0	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	-	-	2,310,318		2,310,318	142,513	0	0	0	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	-	-	1,918,885		1,918,885	421,355	0	0	0	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	-	-	1,093,052		1,093,052	127,950	0	0	0	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	-	-	402,128		402,128	11,945	0	0	0	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	-	-	2,099,293		2,099,293	334,937	0	0	0	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	-	-	227,933		227,933	(167,676)	0	0	0	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	-	-	2,802,662		2,802,662	501,413	0	0	0	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	-	-	3,895,360		3,895,360	181,481	0	0	0	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	-	-	4,816,255		4,816,255	712,677	0	0	0	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	-	-	4,070,163		4,070,163	822,057	0	0	0	2,722,777		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 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	-	-	227,111		227,111	(166,762)	0	0	0	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	-	-	2,801,327		2,801,327	501,103	0	0	0	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	-	-	1,719,941		1,719,941	278,433	0	0	0	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	-	-	1,093,204		1,093,204	128,089	0	0	0	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	-	-	402,534		402,534	12,290	0	0	0	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	-	-	4,817,600		4,817,600	712,617	0	0	0	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	-	-	2,102,825		2,102,825	335,771	0	0	0	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	-	-	3,894,485		3,894,485	181,083	0	0	0	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	-	-	1,918,751		1,918,751	421,053	0	0	0	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	-	-	3,573,457		3,573,457	(160,749)	0	0	0	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	-	-	2,310,318		2,310,318	142,513	0	0	0	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	3.8500	5,000,000	-	-	23,135,378		23,135,378	2,070,164	0	0	0	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	3.6000	6,500,000	-	-	32,600,860		32,600,860	2,258,097	0	0	0	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	3.3500	6,450,000	-	-	36,992,611		36,992,611	1,371,873	0	0	0	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	3.8500	4,500,000	-	-	23,109,152		23,109,152	2,061,777	0	0	0	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	3.6000	6,000,000	-	-	32,566,746		32,566,746	2,248,620	0	0	0	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	3.3500	6,090,000	-	-	36,962,887		36,962,887	1,367,889	0	0	0	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	3.8500	4,700,000	-	-	23,078,180		23,078,180	2,045,861	0	0	0	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	3.3500	6,350,000	-	-	36,832,875		36,832,875	1,366,791	0	0	0	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	3.6000	6,300,000	-	-	32,580,814		32,580,814	2,237,275	0	0	0	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	2.0000	8,280,000	-	-	3,406,381		3,406,381	(1,207,406)	0	0	0	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	2.2500	9,200,000	-	-	4,362,361		4,362,361	(1,815,299)	0	0	0	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	2.5000	19,970,000	-	-	10,787,866		10,787,866	(3,962,675)	0	0	0	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	2.5400	19,690,000	-	-	11,544,696		11,544,696	(2,908,924)	0	0	0	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	2.0400	8,190,000	-	-	3,735,554		3,735,554	(925,526)	0	0	0	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	2.2900	8,970,000	-	-	4,716,426		4,716,426	(1,206,023)	0	0	0	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	2.5400	9,500,000	-	-	7,833,784		7,833,784	60,272	0	0	0	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	2.2900	4,300,000	-	-	3,306,576		3,306,576	121,327	0	0	0	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	2.0400	3,800,000	-	-	2,726,033		2,726,033	370,618	0	0	0	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	2.6600	11,050,000	-	-	6,871,171		6,871,171	(1,497,786)	0	0	0	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	2.4100	5,100,000	-	-	2,879,826		2,879,826	(637,856)	0	0	0	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	2.1600	4,740,000	-	-	2,341,346		2,341,346	(540,585)	0	0	0	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	2.5400	17,657,000	-	-	14,264,824		14,264,824	(248,351)	0	0	0	17,657,000		004
IRS USD RTR JUN14 2.289 BNP	PORTFOLIO HEDGE	N/A	Interest	BPA	06/06/2012	06/06/2014	1	159,200,000	2.2900	7,950,000	-	-	6,022,963		6,022,963	103,492	0	0	0	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	2.0400	7,100,000	-	-	4,971,587		4,971,587	506,140	0	0	0	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	2.2000	12,040,000	-	-	7,509,468		7,509,468	1,003,826	0	0	0	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	2.7000	29,075,000	-	-	21,677,516		21,677,516	544,034	0	0	0	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	2.4500	13,250,000	-	-	9,135,428		9,135,428	572,826	0	0	0	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	-	-	3,264,163		3,264,163	22,315	0	0	0	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	-	-	2,665,257		2,665,257	211,550	0	0	0	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	-	-	12,066,656		12,066,656	51,396	0	0	0	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	-	-	5,076,403		5,076,403	221,841	0	0	0	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	-	-	4,171,733		4,171,733	402,780	0	0	0	6,895,000		004

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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	-	7,792,336		7,792,336	(192,371)	0	0	0	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	-	1,721,900		1,721,900	(6,307)	0	0	0	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	-	1,410,081		1,410,081	72,123	0	0	0	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	-	4,100,439		4,100,439	(136,426)	0	0	0	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	2.6700	-	4,790,000	-	3,426,756		3,426,756	(61,623)	0	0	0	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	2.4200	-	2,180,000	-	1,433,975		1,433,975	18,351	0	0	0	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	2.1700	-	1,980,000	-	1,175,353		1,175,353	96,918	0	0	0	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	2.6800	-	26,700,000	-	17,944,048		17,944,048	(2,003,144)	0	0	0	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	2.4300	-	12,300,000	-	7,530,581		7,530,581	(796,254)	0	0	0	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	2.1800	-	11,350,000	-	6,163,311		6,163,311	(512,055)	0	0	0	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	-	3,861,314		3,861,314	40,163	0	0	0	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	-	3,170,036		3,170,036	272,932	0	0	0	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	-	9,172,091		9,172,091	(250,056)	0	0	0	11,576,000		004
0139999. Total-Purchased Options-Hedging Other-Other										227,852,862	340,437,000	0	760,793,386	XXX	760,793,386	19,922,402	0	0	0	568,289,862	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										319,659,902	528,478,057	67,799,777	1,233,587,229	XXX	1,258,166,229	(2,871,572)	0	0	0	847,629,984	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										9,693,546	28,219,204	0	31,610,029	XXX	31,610,029	(6,302,722)	0	0	0	38,244,962	XXX	XXX
0379999. Total-Purchased Options-Put Options										0	159,371,214	0	144,104,715	XXX	144,104,715	(15,266,499)	0	0	0	159,371,214	XXX	XXX
0389999. Total-Purchased Options-Caps										81,000,000	0	67,799,777	292,145,566	XXX	316,724,566	(5,368,621)	0	0	0	81,000,000	XXX	XXX
0409999. Total-Purchased Options-Collars										1,113,493	450,639	0	4,933,534	XXX	4,933,534	4,143,868	0	0	0	723,946	XXX	XXX
0419999. Total-Purchased Options-Other										227,852,862	340,437,000	0	760,793,386	XXX	760,793,386	19,922,402	0	0	0	568,289,862	XXX	XXX
0429999. Total-Purchased Options										319,659,902	528,478,057	67,799,777	1,233,587,229	XXX	1,258,166,229	(2,871,572)	0	0	0	847,629,984	XXX	XXX

Written Options - Other - Collars

SCS Collar 10	LIFE HEDGE	N/A	Equity/Index	SCN	10/15/2010	10/14/2015	225	88,000	S&P500	(2,058)	-	-	7,661		7,661	9,719	0	0	0	768		003
SCS Collar 105	LIFE HEDGE	N/A	Equity/Index	CSFI	05/16/2011	05/14/2014	1,258	345,000	Russel2000	(6,952)	-	-	5,584		5,584	12,536	0	0	0	2,199		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)	-	-	37,859		37,859	68,950	0	0	0	9,834		003
SCS Collar 111	LIFE HEDGE	N/A	Equity/Index	CSFI	05/16/2011	05/14/2014	839	372,000	S&P500	(7,496)	-	-	22,172		22,172	29,667	0	0	0	2,371		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)	-	-	91,714		91,714	134,190	0	0	0	13,435		003
SCS Collar 119	LIFE HEDGE	N/A	Equity/Index	GSE	06/15/2011	06/16/2014	709	299,000	S&P500	(7,209)	-	-	24,305		24,305	31,514	0	0	0	1,958		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)	-	-	85,713		85,713	130,196	0	0	0	12,081		003
SCS Collar 121	LIFE HEDGE	N/A	Equity/Index	GSE	06/15/2011	06/14/2016	754	318,000	S&P500	(267)	-	-	24,359		24,359	24,626	0	0	0	3,064		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)	-	-	225,997		225,997	229,372	0	0	0	38,708		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)	-	-	185,701		185,701	189,456	0	0	0	43,072		003
SCS Collar 125	LIFE HEDGE	N/A	Equity/Index	GSE	06/15/2011	06/16/2014	554	144,000	Russel2000	(3,472)	-	-	8,591		8,591	12,063	0	0	0	943		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)	-	-	74,527		74,527	109,631	0	0	0	9,534		003
SCS Collar 127	LIFE HEDGE	N/A	Equity/Index	GSE	06/15/2011	06/14/2016	1,509	392,000	Russel2000	(329)	-	-	12,927		12,927	13,256	0	0	0	3,776		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)	-	-	195,091		195,091	199,234	0	0	0	47,523		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)	-	-	68,451		68,451	70,020	0	0	0	17,996		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)	-	-	25,245		25,245	36,565	0	0	0	3,059		003
SCS Collar 136	LIFE HEDGE	N/A	Equity/Index	BBI	07/15/2011	07/14/2014	1,756	485,000	Russel2000	(12,013)	-	-	5,103		5,103	17,116	0	0	0	3,246		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)	-	-	33,380		33,380	34,875	0	0	0	7,831		003
SCS Collar 138	LIFE HEDGE	N/A	Equity/Index	BBI	07/15/2011	07/14/2016	2,845	786,000	Russel2000	(1,462)	-	-	(13,096)		(13,096)	(11,634)	0	0	0	7,655		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)	-	-	45,373		45,373	80,076	0	0	0	9,377		003

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SCS Collar 14	LIFE HEDGE	N/A	Equity/Index	SCN	11/15/2010	11/14/2013	3,375	810,000	Russel2000	(19,011)	-	-	96,715		96,715	115,726	0	0	0	4,303		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)	-	-	21,496		21,496	53,053	0	0	0	8,527		003
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)	-	-	127,853		127,853	134,220	0	0	0	33,339		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)	-	-	26,249		26,249	31,379	0	0	0	26,862		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)	-	-	145,170		145,170	155,045	0	0	0	51,708		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)	-	-	9,091		9,091	18,497	0	0	0	49,254		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)	-	-	308,382		308,382	530,598	0	0	0	72,538		003
SCS Collar 15	LIFE HEDGE	N/A	Equity/Index	SCN	11/15/2010	11/14/2013	746	179,000	Russel2000	(4,202)	-	-	26,210		26,210	30,412	0	0	0	951		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)	-	-	363,474		363,474	501,970	0	0	0	45,209		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)	-	-	65,305		65,305	81,270	0	0	0	5,212		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)	-	-	182,264		182,264	277,590	0	0	0	17,953		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)	-	-	58,865		58,865	75,596	0	0	0	3,151		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)	-	-	147,910		147,910	224,356	0	0	0	24,954		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)	-	-	438,873		438,873	602,660	0	0	0	53,465		003
SCS Collar 157	LIFE HEDGE	N/A	Equity/Index	CSFI	08/15/2011	08/15/2016	2,759	661,000	Russel2000	(19,949)	-	-	65,216		65,216	85,165	0	0	0	6,512		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)	-	-	128,874		128,874	186,048	0	0	0	10,768		003
SCS Collar 159	LIFE HEDGE	N/A	Equity/Index	CSFI	08/15/2011	08/14/2014	952	228,000	Russel2000	(8,292)	-	-	26,831		26,831	35,123	0	0	0	1,562		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)	-	-	114,838		114,838	124,899	0	0	0	10,640		003
SCS Collar 168	LIFE HEDGE	N/A	Equity/Index	CSFI	09/15/2011	09/15/2014	2,556	608,000	Russel2000	(20,952)	-	-	79,830		79,830	100,782	0	0	0	4,261		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)	-	-	140,901		140,901	189,869	0	0	0	9,958		003
SCS Collar 17	LIFE HEDGE	N/A	Equity/Index	SCN	11/15/2010	11/16/2015	3,604	865,000	Russel2000	(7,240)	-	-	73,509		73,509	80,749	0	0	0	7,657		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)	-	-	109,751		109,751	141,871	0	0	0	10,154		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)	-	-	627,462		627,462	841,500	0	0	0	67,667		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)	-	-	263,448		263,448	380,906	0	0	0	37,134		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)	-	-	50,617		50,617	64,953	0	0	0	2,915		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)	-	-	137,070		137,070	199,580	0	0	0	12,712		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)	-	-	119,086		119,086	155,803	0	0	0	11,608		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)	-	-	315,004		315,004	453,717	0	0	0	43,853		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)	-	-	279,460		279,460	484,145	0	0	0	64,750		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)	-	-	1,285,839		1,285,839	1,394,517	0	0	0	9,535		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)	-	-	65,334		65,334	79,200	0	0	0	3,488		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)	-	-	219,304		219,304	292,950	0	0	0	18,528		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)	-	-	78,138		78,138	90,228	0	0	0	60,861		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)	-	-	291,294		291,294	354,834	0	0	0	33,513		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)	-	-	359,152		359,152	474,542	0	0	0	6,377		003
SCS Collar 185	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/15/2012	16,346	3,752,000	Russel2000	(46,151)	-	-	791,386		791,386	837,537	0	0	0	4,049		003
SCS Collar 186	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/14/2014	1,651	379,000	Russel2000	(10,766)	-	-	66,379		66,379	77,145	0	0	0	2,709		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)	-	-	237,053		237,053	287,842	0	0	0	12,781		003
SCS Collar 188	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/14/2016	4,143	951,000	Russel2000	(18,133)	-	-	147,624		147,624	165,758	0	0	0	9,565		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)	-	-	417,500		417,500	480,634	0	0	0	33,302		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)	-	-	339,880		339,880	406,941	0	0	0	35,374		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)	-	-	94,078		94,078	122,073	0	0	0	2,456		003
SCS Collar 192	LIFE HEDGE	N/A	Equity/Index	BBI	10/17/2011	10/15/2012	1,620	908,000	GOLDLNPM	(11,168)	-	-	50,796		50,796	61,965	0	0	0	980		003

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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)	-	-	38,393		38,393	47,088	0	0	0	763		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)	-	-	1,707,562		1,707,562	1,862,122	0	0	0	24,114		003
SCS Collar 195	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2014	925	388,000	S&P500	(11,423)	-	-	39,027		39,027	50,449	0	0	0	2,831		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)	-	-	241,791		241,791	338,354	0	0	0	23,928		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)	-	-	49,193		49,193	64,141	0	0	0	6,017		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)	-	-	255,624		255,624	348,822	0	0	0	37,512		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)	-	-	484,001		484,001	727,663	0	0	0	98,073		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)	-	-	682,467		682,467	743,865	0	0	0	9,579		003
SCS Collar 201	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2014	1,074	266,000	Russel2000	(7,831)	-	-	27,246		27,246	35,078	0	0	0	1,941		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)	-	-	204,451		204,451	273,576	0	0	0	17,129		003
SCS Collar 203	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2016	2,144	531,000	Russel2000	(13,408)	-	-	41,999		41,999	55,406	0	0	0	5,397		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)	-	-	325,507		325,507	437,416	0	0	0	45,043		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)	-	-	248,201		248,201	362,078	0	0	0	45,835		003
SCS Collar 206	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2012	1,038	257,000	Russel2000	(1,545)	-	-	32,960		32,960	34,505	0	0	0	461		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)	-	-	209,510		209,510	247,149	0	0	0	5,872		003
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)	-	-	(8,117)		(8,117)	59	0	0	0	1,276		003
SCS Collar 209	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2012	1,113	662,000	GOLDLNPM	(7,616)	-	-	11,049		11,049	18,664	0	0	0	1,188		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)	-	-	65,735		65,735	76,213	0	0	0	2,359		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)	-	-	2,563,300		2,563,300	2,777,709	0	0	0	44,520		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)	-	-	83,483		83,483	103,305	0	0	0	4,962		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)	-	-	272,056		272,056	365,222	0	0	0	23,322		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)	-	-	129,935		129,935	163,645	0	0	0	11,906		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)	-	-	603,875		603,875	797,269	0	0	0	68,305		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)	-	-	706,302		706,302	1,019,656	0	0	0	110,673		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)	-	-	60,474		60,474	62,763	0	0	0	944		003
SCS Collar 217	LIFE HEDGE	N/A	Equity/Index	JPCH	12/15/2011	12/15/2014	679	275,000	S&P500	(3,635)	-	-	30,865		30,865	34,500	0	0	0	2,046		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)	-	-	1,445,498		1,445,498	1,544,563	0	0	0	20,570		003
SCS Collar 219	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/15/2014	2,170	518,000	Russel2000	(15,395)	-	-	71,691		71,691	87,086	0	0	0	3,854		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)	-	-	72,794		72,794	90,725	0	0	0	4,059		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)	-	-	282,540		282,540	354,700	0	0	0	18,063		003
SCS Collar 221	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2016	2,841	678,000	Russel2000	(19,703)	-	-	74,248		74,248	93,950	0	0	0	6,959		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)	-	-	581,972		581,972	751,304	0	0	0	59,806		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)	-	-	547,856		547,856	732,968	0	0	0	65,379		003
SCS Collar 224	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2012	771	184,000	Russel2000	(1,025)	-	-	30,492		30,492	31,517	0	0	0	423		003
SCS Collar 225	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/15/2014	549	131,000	Russel2000	(1,732)	-	-	17,979		17,979	19,711	0	0	0	975		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)	-	-	609,963		609,963	671,667	0	0	0	12,812		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)	-	-	30,105		30,105	45,445	0	0	0	3,185		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)	-	-	163,237		163,237	180,192	0	0	0	3,521		003
SCS Collar 229	LIFE HEDGE	N/A	Equity/Index	GSE	01/18/2012	01/14/2013	2,636	1,447,000	GOLDLNPM	-	(18,044)	-	79,677		79,677	97,721	0	0	0	3,936		003
SCS Collar 23	LIFE HEDGE	N/A	Equity/Index	BBI	11/15/2010	11/16/2015	799	319,000	S&P500	(2,686)	-	-	41,927		41,927	44,613	0	0	0	2,824		003

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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)
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)	-	1,392,898		1,392,898	1,623,650	0	0	0	50,332		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)	-	164,118		164,118	330,807	0	0	0	37,146		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)	-	117,001		117,001	254,969	0	0	0	39,877		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)	-	182,723		182,723	520,696	0	0	0	97,684		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)	-	108,666		108,666	117,824	0	0	0	3,541		003
SCS Collar 235	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2012	01/14/2015	532	232,000	S&P500	-	(4,074)	-	12,026		12,026	16,100	0	0	0	1,758		003
SCS Collar 236	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2012	01/17/2017	394	172,000	S&P500	-	(1,446)	-	8,527		8,527	9,974	0	0	0	1,785		003
SCS Collar 237	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2012	01/17/2017	2,653	689,000	Russel2000	-	(24,739)	-	21,605		21,605	46,344	0	0	0	7,149		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)	-	136,966		136,966	288,237	0	0	0	43,716		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)	-	39,107		39,107	63,859	0	0	0	5,515		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)	-	-	250,213		250,213	274,626	0	0	0	22,581		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)	-	39,109		39,109	73,322	0	0	0	9,889		003
SCS Collar 241	LIFE HEDGE	N/A	Equity/Index	GSE	01/18/2012	01/14/2015	2,679	696,000	Russel2000	-	(23,664)	-	37,472		37,472	61,136	0	0	0	5,273		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)	-	159,726		159,726	278,352	0	0	0	26,433		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)	-	145,725		145,725	348,057	0	0	0	58,482		003
SCS Collar 244	LIFE HEDGE	N/A	Equity/Index	BBI	01/18/2012	01/14/2013	2,791	725,000	Russel2000	-	(5,097)	-	59,185		59,185	64,281	0	0	0	1,972		003
SCS Collar 245	LIFE HEDGE	N/A	Equity/Index	BBI	01/18/2012	01/17/2017	462	120,000	Russel2000	-	(1,009)	-	10,470		10,470	11,480	0	0	0	1,245		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)	-	283,230		283,230	345,343	0	0	0	13,547		003
SCS Collar 247	LIFE HEDGE	N/A	Equity/Index	BBI	01/18/2012	01/14/2013	681	328,000	MSCIEAFE	-	(2,306)	-	19,109		19,109	21,414	0	0	0	892		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)	-	702,457		702,457	813,128	0	0	0	24,138		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)	-	(36,892)		(36,892)	(16,827)	0	0	0	4,376		003
SCS Collar 25	LIFE HEDGE	N/A	Equity/Index	BBI	11/15/2010	11/16/2015	2,009	802,000	S&P500	(8,317)	-	-	55,999		55,999	64,316	0	0	0	7,099		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)	-	27,543		27,543	41,608	0	0	0	3,369		003
SCS Collar 251	LIFE HEDGE	N/A	Equity/Index	BBI	02/15/2012	02/14/2013	367	212,000	GOLDLNPM	-	(1,569)	-	6,444		6,444	8,013	0	0	0	654		003
SCS Collar 252	LIFE HEDGE	N/A	Equity/Index	BBI	02/15/2012	02/14/2013	952	488,000	MSCIEAFE	-	(3,611)	-	5,872		5,872	9,484	0	0	0	1,506		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)	-	60,955		60,955	131,614	0	0	0	16,927		003
SCS Collar 254	LIFE HEDGE	N/A	Equity/Index	BBI	02/15/2012	02/14/2013	3,442	934,000	Russel2000	-	(6,912)	-	41,641		41,641	48,553	0	0	0	2,882		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)	-	384,346		384,346	500,111	0	0	0	27,733		003
SCS Collar 256	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2017	248	111,000	S&P500	-	(999)	-	4,586		4,586	5,585	0	0	0	1,162		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)	-	936,200		936,200	1,164,655	0	0	0	54,731		003
SCS Collar 258	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2017	328	147,000	S&P500	-	(1,323)	-	4,711		4,711	6,034	0	0	0	1,539		003
SCS Collar 259	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/17/2015	842	377,000	S&P500	-	(6,570)	-	14,072		14,072	20,642	0	0	0	2,914		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)	-	46,473		46,473	199,686	0	0	0	43,968		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)	-	116,025		116,025	130,359	0	0	0	5,977		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)	-	20,661		20,661	282,837	0	0	0	75,237		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)	-	26,880		26,880	80,213	0	0	0	15,305		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)	-	24,040		24,040	50,056	0	0	0	5,920		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)	-	(16,812)		(16,812)	239,134	0	0	0	73,457		003
SCS Collar 266	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2017	2,418	656,000	Russel2000	-	(23,928)	-	(7,012)		(7,012)	16,916	0	0	0	6,867		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)	-	69,389		69,389	206,327	0	0	0	31,160		003
SCS Collar 268	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/17/2015	980	266,000	Russel2000	-	(4,637)	-	7,474		7,474	12,111	0	0	0	2,056		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)	-	35,040		35,040	138,268	0	0	0	23,494		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)	-	(5,823)		(5,823)	157,585	0	0	0	46,899		003

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SCS Collar 271	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/17/2015	2,370	643,000	Russel2000	-	(21,834)	-	7,327		7,327	29,162	0	0	0	4,969		003
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)	-	(53,607)		(53,607)	(35,124)	0	0	0	4,428		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)	-	576,619		576,619	862,833	0	0	0	75,680		003
SCS Collar 274	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/16/2015	1,833	508,000	Russel2000	-	(15,048)	-	(2,563)		(2,563)	12,485	0	0	0	3,986		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)	-	9,165		9,165	98,803	0	0	0	23,745		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)	-	(1,275)		(1,275)	54,121	0	0	0	14,674		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)	-	(43,673)		(43,673)	(1,661)	0	0	0	17,941		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)	-	(3,010)		(3,010)	99,191	0	0	0	27,072		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)	-	2,537,183		2,537,183	2,730,009	0	0	0	82,344		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)	-	(2,638,126)		(2,638,126)	(2,479,944)	0	0	0	67,550		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)	-	(37,373)		(37,373)	17,805	0	0	0	23,559		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)	-	(73,863)		(73,863)	153,949	0	0	0	97,265		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)	-	(55,269)		(55,269)	161,340	0	0	0	92,482		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)	-	113,312		113,312	140,470	0	0	0	12,581		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)	-	9,790		9,790	19,600	0	0	0	5,877		003
SCS Collar 287	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/16/2015	570	158,000	Russel2000	-	(2,069)	-	557		557	2,626	0	0	0	1,240		003
SCS Collar 288	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/16/2015	1,180	327,000	Russel2000	-	(4,283)	-	5,082		5,082	9,365	0	0	0	2,566		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)	-	(17,237)		(17,237)	70,809	0	0	0	23,282		003
SCS Collar 293	LIFE HEDGE	N/A	Equity/Index	BBI	03/15/2012	03/14/2013	1,766	922,000	MSCIEAFE	-	(6,731)	-	(1,217)		(1,217)	5,513	0	0	0	3,118		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)	-	276,542		276,542	413,114	0	0	0	36,114		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)	-	46,253		46,253	58,430	0	0	0	5,641		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)	-	(133,488)		(133,488)	(104,660)	0	0	0	7,623		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)	-	(13,537)		(13,537)	(11,822)	0	0	0	795		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)	-	58,980		58,980	80,889	0	0	0	5,793		003
SCS Collar 299	LIFE HEDGE	N/A	Equity/Index	WRBS	03/15/2012	03/14/2013	304	167,000	GOLDLNPM	-	(1,219)	-	6,155		6,155	7,374	0	0	0	565		003
SCS Collar 3	LIFE HEDGE	N/A	Equity/Index	SCN	10/15/2010	10/14/2015	2,730	640,000	Russel2000	(49,162)	-	-	82,150		82,150	131,312	0	0	0	5,583		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)	-	-	87,777		87,777	98,695	0	0	0	3,877		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)	-	144,447		144,447	163,844	0	0	0	5,586		003
SCS Collar 301	LIFE HEDGE	N/A	Equity/Index	CSFI	04/17/2012	04/15/2013	1,220	241,000	GOLDLNPM	-	(1,771)	-	(78,455)		(78,455)	(76,684)	0	0	0	890		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)	-	677,209		677,209	1,004,773	0	0	0	94,332		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)	-	(147,773)		(147,773)	136,984	0	0	0	89,201		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)	-	6,783		6,783	16,609	0	0	0	4,624		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)	-	(1,229)		(1,229)	31,895	0	0	0	7,909		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)	-	(32,847)		(32,847)	122,857	0	0	0	37,176		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)	-	(36,824)		(36,824)	41,088	0	0	0	24,408		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)	-	(203,066)		(203,066)	227,373	0	0	0	134,848		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)	-	125,346		125,346	154,570	0	0	0	14,683		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)	-	-	120,268		120,268	142,740	0	0	0	7,980		003
SCS Collar 310	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	131	91,000	S&P500	-	(1,548)	-	(300)		(300)	1,248	0	0	0	971		003
SCS Collar 311	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	380	176,000	S&P500	-	(1,153)	-	2,069		2,069	3,222	0	0	0	1,878		003

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SCS Collar 312	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	559	259,000	S&P500	-	(1,697)	-	2,552		2,552	4,248	0	0	0	2,764		003
SCS Collar 313	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/14/2015	2,616	707,000	Russel2000	-	(23,609)	-	4,285		4,285	27,895	0	0	0	5,637		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)	-	9,333		9,333	153,727	0	0	0	34,473		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)	-	(26,795)		(26,795)	47,244	0	0	0	23,192		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)	-	(86,741)		(86,741)	343,149	0	0	0	134,656		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)	-	(71,405)		(71,405)	224,887	0	0	0	92,809		003
SCS Collar 318	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/14/2015	1,199	324,000	Russel2000	-	(5,488)	-	6,082		6,082	11,570	0	0	0	2,583		003
SCS Collar 319	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	337	91,000	Russel2000	-	(596)	-	1,536		1,536	2,132	0	0	0	971		003
SCS Collar 320	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	959	259,000	Russel2000	-	(1,697)	-	4,634		4,634	6,331	0	0	0	2,764		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)	-	128,851		128,851	152,092	0	0	0	11,674		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)	-	499,612		499,612	676,605	0	0	0	50,970		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)	-	(14,536)		(14,536)	(12,625)	0	0	0	960		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)	-	119,922		119,922	216,918	0	0	0	27,933		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)	-	28,596		28,596	40,216	0	0	0	5,837		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)	-	(113,943)		(113,943)	(88,879)	0	0	0	7,218		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)	-	(21,171)		(21,171)	4,445	0	0	0	8,338		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)	-	(133)		(133)	420	0	0	0	328		003
SCS Collar 329	LIFE HEDGE	N/A	Equity/Index	BBI	05/15/2012	05/14/2013	206	107,000	GOLDLNPM	-	(713)	-	5,311		5,311	6,024	0	0	0	423		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)	-	63,272		63,272	82,664	0	0	0	6,311		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)	-	1,068,933		1,068,933	1,352,717	0	0	0	92,400		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)	-	24,493		24,493	51,826	0	0	0	6,869		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)	-	57,790		57,790	208,604	0	0	0	37,902		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)	-	57,331		57,331	137,977	0	0	0	23,766		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)	-	64,304		64,304	428,802	0	0	0	107,417		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)	-	(30,892)		(30,892)	262,889	0	0	0	86,577		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)	-	133,148		133,148	149,534	0	0	0	9,725		003
SCS Collar 338	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2015	361	160,000	S&P500	-	(2,520)	-	8,582		8,582	11,103	0	0	0	1,296		003
SCS Collar 339	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2015	739	328,000	S&P500	-	(5,167)	-	9,931		9,931	15,098	0	0	0	2,657		003
SCS Collar 340	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/15/2017	83	44,000	S&P500	-	(333)	-	1,637		1,637	1,970	0	0	0	473		003
SCS Collar 341	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/15/2017	875	37,000	S&P500	-	(3,496)	-	10,508		10,508	14,004	0	0	0	398		003
SCS Collar 342	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/15/2017	66	388,000	S&P500	-	(1,203)	-	1,516		1,516	2,719	0	0	0	4,174		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)	-	744,194		744,194	903,204	0	0	0	51,744		003
SCS Collar 344	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2015	3,577	927,000	Russel2000	-	(29,872)	-	33,496		33,496	63,368	0	0	0	7,509		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)	-	91,099		91,099	223,702	0	0	0	33,333		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)	-	39,996		39,996	104,871	0	0	0	19,119		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)	-	173,415		173,415	616,369	0	0	0	130,537		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)	-	33,587		33,587	336,897	0	0	0	89,385		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)	-	76,603		76,603	84,566	0	0	0	4,722		003
SCS Collar 350	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2015	394	102,000	Russel2000	-	(1,606)	-	5,583		5,583	7,189	0	0	0	826		003

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SCS Collar 351	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/14/2015	1,193	309,000	Russel2000	-	(4,865)	-	12,618		12,618	17,483	0	0	0	2,503		003
SCS Collar 352	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/15/2017	10	4,000	Russel2000	-	(68)	-	165		165	233	0	0	0	43		003
SCS Collar 353	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/15/2017	143	37,000	Russel2000	-	(333)	-	1,644		1,644	1,978	0	0	0	398		003
SCS Collar 354	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/15/2017	1,092	283,000	Russel2000	-	(2,548)	-	10,110		10,110	12,658	0	0	0	3,045		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)	-	457,258		457,258	550,347	0	0	0	30,302		003
SCS Collar 356	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/14/2013	1,514	708,000	MSCIEAFE	-	(4,715)	-	46,402		46,402	51,117	0	0	0	2,798		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)	-	1,321,611		1,321,611	1,691,835	0	0	0	124,448		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)	-	566,070		566,070	1,314,595	0	0	0	197,531		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)	-	38,030		38,030	84,590	0	0	0	11,240		003
SCS Collar 36	LIFE HEDGE	N/A	Equity/Index	CSFI	.12/15/2010	.12/16/2013	2,639	676,000	Russel2000	(10,498)	-	-	60,543		60,543	71,041	0	0	0	3,728		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)	-	197,090		197,090	599,917	0	0	0	106,304		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)	-	65,530		65,530	229,395	0	0	0	39,559		003
SCS Collar 362	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/15/2015	432	111,000	Russel2000	-	(1,955)	-	7,457		7,457	9,412	0	0	0	914		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)	-	112,487		112,487	613,409	0	0	0	132,190		003
SCS Collar 364	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/15/2015	1,836	472,000	Russel2000	-	(8,312)	-	24,885		24,885	33,197	0	0	0	3,887		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)	-	273,183		273,183	310,044	0	0	0	22,053		003
SCS Collar 366	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2017	642	165,000	Russel2000	-	(2,251)	-	8,104		8,104	10,354	0	0	0	1,791		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)	-	52,675		52,675	80,992	0	0	0	13,241		003
SCS Collar 368	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2017	350	235,000	S&P500	-	(5,875)	-	5,985		5,985	11,860	0	0	0	2,551		003
SCS Collar 369	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2017	958	429,000	S&P500	-	(5,852)	-	12,652		12,652	18,504	0	0	0	4,656		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)	-	-	145,639		145,639	171,497	0	0	0	9,182		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)	-	47,557		47,557	68,670	0	0	0	7,097		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)	-	3,231		3,231	3,914	0	0	0	409		003
SCS Collar 372	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/15/2015	2,828	727,000	Russel2000	-	(24,798)	-	35,939		35,939	60,737	0	0	0	5,987		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)	-	140,199		140,199	284,450	0	0	0	34,824		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)	-	60,165		60,165	187,254	0	0	0	33,539		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)	-	962,764		962,764	1,155,032	0	0	0	64,660		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)	-	146,233		146,233	161,059	0	0	0	8,870		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)	-	508,639		508,639	605,994	0	0	0	32,718		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)	-	84,121		84,121	92,171	0	0	0	4,818		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)	-	88,646		88,646	111,939	0	0	0	7,830		003
SCS Collar 380	LIFE HEDGE	N/A	Equity/Index	BBI	.06/15/2012	.06/14/2013	409	222,000	GOLDLNPM	-	(1,563)	-	12,302		12,302	13,865	0	0	0	935		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)	-	12,925		12,925	368,947	0	0	0	93,952		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)	-	103,898		103,898	206,147	0	0	0	26,983		003
SCS Collar 383	LIFE HEDGE	N/A	Equity/Index	BBI	.07/17/2012	.07/15/2013	0	1,278,000	Generic 13th CL Future	-	(17,342)	-	(11,795)		(11,795)	5,548	0	0	0	5,696		003
SCS Collar 384	LIFE HEDGE	N/A	Equity/Index	BBI	.07/17/2012	.07/15/2013	0	57,000	Generic 13th CL Future	-	(462)	-	(198)		(198)	263	0	0	0	254		003
SCS Collar 385	LIFE HEDGE	N/A	Equity/Index	GSE	.07/17/2012	.07/15/2013	0	7,352,000	MSCIEAFE	-	(99,773)	-	283,338		283,338	383,111	0	0	0	32,766		003
SCS Collar 386	LIFE HEDGE	N/A	Equity/Index	GSE	.07/17/2012	.07/15/2013	0	1,000,000	MSCIEAFE	-	(8,097)	-	46,932		46,932	55,029	0	0	0	4,457		003
SCS Collar 387	LIFE HEDGE	N/A	Equity/Index	WMST	.07/17/2012	.07/14/2017	0	2,105,000	Russel2000	-	(102,324)	-	(9,516)		(9,516)	92,808	0	0	0	23,046		003

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SCS Collar 388	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2017	0	16,099,000	Russel2000	-	(782,547)	-	(160,433)		(160,433)	622,114	0	0	0	176,255		003
SCS Collar 389	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2017	0	9,218,000	Russel2000	-	(448,072)	-	(141,963)		(141,963)	306,109	0	0	0	100,920		003
SCS Collar 390	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2015	0	209,000	Russel2000	-	(4,489)	-	5,069		5,069	9,558	0	0	0	1,746		003
SCS Collar 391	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2015	0	371,000	Russel2000	-	(7,968)	-	5,907		5,907	13,875	0	0	0	3,099		003
SCS Collar 392	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2017	0	77,000	Russel2000	-	(2,045)	-	1,142		1,142	3,186	0	0	0	843		003
SCS Collar 393	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2017	0	86,000	Russel2000	-	(1,820)	-	1,611		1,611	3,431	0	0	0	942		003
SCS Collar 394	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2017	0	129,000	Russel2000	-	(2,730)	-	3,161		3,161	5,891	0	0	0	1,412		003
SCS Collar 395	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2015	0	691,000	Russel2000	-	(26,216)	-	5,379		5,379	31,595	0	0	0	5,773		003
SCS Collar 396	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2015	0	4,614,000	Russel2000	-	(175,049)	-	(10,259)		(10,259)	164,789	0	0	0	38,547		003
SCS Collar 397	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2015	0	5,502,000	S&P500	-	(208,755)	-	(48,452)		(48,452)	160,303	0	0	0	45,965		003
SCS Collar 398	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2017	0	13,486,000	S&P500	-	(655,574)	-	(180,502)		(180,502)	475,072	0	0	0	147,647		003
SCS Collar 399	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2017	0	11,328,000	S&P500	-	(550,671)	-	(277,576)		(277,576)	273,094	0	0	0	124,021		003
SCS Collar 400	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2015	0	262,000	S&P500	-	(5,627)	-	7,255		7,255	12,882	0	0	0	2,189		003
SCS Collar 401	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2017	0	79,000	S&P500	-	(1,672)	-	1,550		1,550	3,222	0	0	0	865		003
SCS Collar 402	LIFE HEDGE	N/A	Equity/Index	GSE	07/17/2012	07/14/2017	0	289,000	S&P500	-	(6,116)	-	1,856		1,856	7,973	0	0	0	3,164		003
SCS Collar 403	LIFE HEDGE	N/A	Equity/Index	WMST	07/17/2012	07/15/2013	0	30,095,000	S&P500	-	(408,689)	-	621,814		621,814	1,030,503	0	0	0	134,127		003
SCS Collar 404	LIFE HEDGE	N/A	Equity/Index	WMST	07/17/2012	07/14/2015	0	1,640,000	S&P500	-	(62,222)	-	6,708		6,708	68,930	0	0	0	13,701		003
SCS Collar 405	LIFE HEDGE	N/A	Equity/Index	WMST	07/17/2012	07/14/2017	0	3,630,000	S&P500	-	(176,490)	-	266		266	176,757	0	0	0	39,742		003
SCS Collar 406	LIFE HEDGE	N/A	Equity/Index	WMST	07/17/2012	07/14/2015	0	399,000	S&P500	-	(8,579)	-	3,465		3,465	12,044	0	0	0	3,333		003
SCS Collar 407	LIFE HEDGE	N/A	Equity/Index	WMST	07/17/2012	07/14/2017	0	212,000	S&P500	-	(7,632)	-	2,369		2,369	10,001	0	0	0	2,321		003
SCS Collar 408	LIFE HEDGE	N/A	Equity/Index	BBI	07/17/2012	07/15/2013	0	1,041,000	GOLDLNPM	-	(14,126)	-	29,410		29,410	43,536	0	0	0	4,640		003
SCS Collar 409	LIFE HEDGE	N/A	Equity/Index	BBI	07/17/2012	07/15/2013	0	65,000	GOLDLNPM	-	(527)	-	2,264		2,264	2,790	0	0	0	290		003
SCS Collar 410	LIFE HEDGE	N/A	Equity/Index	BBI	07/17/2012	07/15/2013	0	4,161,000	S&P500	-	(33,704)	-	115,541		115,541	149,245	0	0	0	18,545		003
SCS Collar 411	LIFE HEDGE	N/A	Equity/Index	BBI	07/17/2012	07/15/2013	0	15,891,000	Russel2000	-	(215,641)	-	412,342		412,342	627,983	0	0	0	70,823		003
SCS Collar 412	LIFE HEDGE	N/A	Equity/Index	BBI	07/17/2012	07/15/2013	0	2,053,000	Russel2000	-	(16,629)	-	67,603		67,603	84,232	0	0	0	9,150		003
SCS Collar 413	LIFE HEDGE	N/A	Equity/Index	MSCS	08/15/2012	08/14/2013	0	2,015,000	Generic 13th CL Future	-	(27,646)	-	(65,410)		(65,410)	(37,764)	0	0	0	9,434		003
SCS Collar 414	LIFE HEDGE	N/A	Equity/Index	MSCS	08/15/2012	08/14/2013	0	171,000	Generic 13th CL Future	-	(1,409)	-	(4,743)		(4,743)	(3,333)	0	0	0	801		003
SCS Collar 415	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2013	0	143,000	GOLDLNPM	-	(1,178)	-	4,689		4,689	5,867	0	0	0	669		003
SCS Collar 416	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2013	0	1,155,000	GOLDLNPM	-	(15,849)	-	25,725		25,725	41,575	0	0	0	5,407		003
SCS Collar 417	LIFE HEDGE	N/A	Equity/Index	WMST	08/15/2012	08/14/2013	0	7,861,000	MSCIEAFE	-	(108,089)	-	66,386		66,386	174,475	0	0	0	36,802		003
SCS Collar 418	LIFE HEDGE	N/A	Equity/Index	WMST	08/15/2012	08/14/2013	0	1,067,000	MSCIEAFE	-	(8,792)	-	15,690		15,690	24,482	0	0	0	4,995		003
SCS Collar 419	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2013	0	17,016,000	Russel2000	-	(233,365)	-	279,269		279,269	512,634	0	0	0	79,663		003
SCS Collar 420	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2015	0	533,000	Russel2000	-	(19,749)	-	(1,134)		(1,134)	18,615	0	0	0	4,520		003
SCS Collar 421	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2015	0	6,170,000	Russel2000	-	(228,615)	-	(67,217)		(67,217)	161,398	0	0	0	52,324		003
SCS Collar 422	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2017	0	2,315,000	Russel2000	-	(101,234)	-	(27,295)		(27,295)	73,939	0	0	0	25,569		003
SCS Collar 423	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2017	0	16,921,000	Russel2000	-	(739,949)	-	(258,861)		(258,861)	481,089	0	0	0	186,888		003
SCS Collar 424	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2017	0	12,339,000	Russel2000	-	(539,580)	-	(243,349)		(243,349)	296,231	0	0	0	136,281		003
SCS Collar 425	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2013	0	2,319,000	Russel2000	-	(19,117)	-	53,193		53,193	72,310	0	0	0	10,857		003
SCS Collar 426	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2015	0	515,000	Russel2000	-	(10,591)	-	3,869		3,869	14,460	0	0	0	4,367		003
SCS Collar 427	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2017	0	124,000	Russel2000	-	(2,014)	-	1,629		1,629	3,643	0	0	0	1,370		003
SCS Collar 428	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2017	0	155,000	Russel2000	-	(2,517)	-	1,330		1,330	3,847	0	0	0	1,712		003
SCS Collar 429	LIFE HEDGE	N/A	Equity/Index	GSE	08/15/2012	08/14/2013	0	33,762,000	S&P500	-	(463,122)	-	167,362		167,362	630,483	0	0	0	158,062		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 430	LIFE HEDGE	N/A	Equity/Index	WMST	.08/15/2012	.08/14/2015	0	807,000	S&P500	-	(29,899)	-	(14,933)		(14,933)	14,967	0	0	0	6,844		003
SCS Collar 431	LIFE HEDGE	N/A	Equity/Index	GSE	.08/15/2012	.08/14/2017	0	2,435,000	S&P500	-	(106,476)	-	(72,232)		(72,232)	34,244	0	0	0	26,894		003
SCS Collar 432	LIFE HEDGE	N/A	Equity/Index	WMST	.08/15/2012	.08/14/2015	0	6,804,000	S&P500	-	(252,088)	-	(156,783)		(156,783)	95,306	0	0	0	57,701		003
SCS Collar 433	LIFE HEDGE	N/A	Equity/Index	GSE	.08/15/2012	.08/14/2017	0	11,623,000	S&P500	-	(508,242)	-	(357,381)		(357,381)	150,861	0	0	0	128,373		003
SCS Collar 434	LIFE HEDGE	N/A	Equity/Index	WMST	.08/15/2012	.08/14/2017	0	177,000	S&P500	-	(2,874)	-	(441)		(441)	2,433	0	0	0	1,955		003
SCS Collar 435	LIFE HEDGE	N/A	Equity/Index	GSE	.08/15/2012	.08/14/2017	0	10,307,000	S&P500	-	(450,697)	-	(352,004)		(352,004)	98,693	0	0	0	113,838		003
SCS Collar 436	LIFE HEDGE	N/A	Equity/Index	GSE	.08/15/2012	.08/14/2013	0	4,208,000	S&P500	-	(34,669)	-	46,713		46,713	81,383	0	0	0	19,700		003
SCS Collar 437	LIFE HEDGE	N/A	Equity/Index	GSE	.08/15/2012	.08/14/2015	0	670,000	S&P500	-	(13,781)	-	(3,881)		(3,881)	9,900	0	0	0	5,682		003
SCS Collar 438	LIFE HEDGE	N/A	Equity/Index	GSE	.08/15/2012	.08/14/2017	0	283,000	S&P500	-	(4,597)	-	(1,656)		(1,656)	2,941	0	0	0	3,126		003
SCS Collar 439	LIFE HEDGE	N/A	Equity/Index	MSCS	.09/17/2012	.09/16/2013	0	146,000	GOLDLNPM	-	(1,314)	-	(719)		(719)	595	0	0	0	718		003
SCS Collar 440	LIFE HEDGE	N/A	Equity/Index	GSE	.09/17/2012	.09/16/2013	0	7,066,000	MSCIEAFE	-	(102,317)	-	(213,338)		(213,338)	(111,021)	0	0	0	34,744		003
SCS Collar 441	LIFE HEDGE	N/A	Equity/Index	GSE	.09/17/2012	.09/16/2013	0	1,280,000	MSCIEAFE	-	(11,519)	-	(33,557)		(33,557)	(22,038)	0	0	0	6,294		003
SCS Collar 442	LIFE HEDGE	N/A	Equity/Index	BBI	.09/17/2012	.09/16/2013	0	15,998,000	Russel2000	-	(231,651)	-	(381,261)		(381,261)	(149,610)	0	0	0	78,664		003
SCS Collar 443	LIFE HEDGE	N/A	Equity/Index	BBI	.09/17/2012	.09/16/2013	0	2,614,000	Russel2000	-	(23,526)	-	(49,814)		(49,814)	(26,288)	0	0	0	12,853		003
SCS Collar 444	LIFE HEDGE	N/A	Equity/Index	WMST	.09/17/2012	.09/16/2013	0	2,158,000	Generic 13th CL Future	-	(31,249)	-	(54,450)		(54,450)	(23,201)	0	0	0	10,611		003
SCS Collar 445	LIFE HEDGE	N/A	Equity/Index	WMST	.09/17/2012	.09/16/2013	0	188,000	Generic 13th CL Future	-	(1,692)	-	(3,709)		(3,709)	(2,017)	0	0	0	924		003
SCS Collar 446	LIFE HEDGE	N/A	Equity/Index	MSCS	.09/17/2012	.09/16/2013	0	1,825,000	GOLDLNPM	-	(26,426)	-	(19,698)		(19,698)	6,728	0	0	0	8,974		003
SCS Collar 447	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2015	0	939,000	Russel2000	-	(37,504)	-	(53,263)		(53,263)	(15,759)	0	0	0	8,080		003
SCS Collar 448	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2015	0	3,782,000	Russel2000	-	(151,053)	-	(191,469)		(191,469)	(40,416)	0	0	0	32,543		003
SCS Collar 449	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2017	0	2,703,000	Russel2000	-	(129,068)	-	(188,396)		(188,396)	(59,328)	0	0	0	30,113		003
SCS Collar 450	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2017	0	19,007,000	Russel2000	-	(907,585)	-	(1,150,669)		(1,150,669)	(243,084)	0	0	0	211,747		003
SCS Collar 451	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2017	0	10,708,000	Russel2000	-	(511,307)	-	(591,669)		(591,669)	(80,362)	0	0	0	119,292		003
SCS Collar 452	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2015	0	143,000	Russel2000	-	(3,358)	-	(5,975)		(5,975)	(2,618)	0	0	0	1,230		003
SCS Collar 453	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2015	0	692,000	Russel2000	-	(16,248)	-	(24,041)		(24,041)	(7,793)	0	0	0	5,954		003
SCS Collar 454	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2017	0	166,000	Russel2000	-	(3,368)	-	(8,244)		(8,244)	(4,876)	0	0	0	1,849		003
SCS Collar 455	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2017	0	345,000	Russel2000	-	(7,000)	-	(12,869)		(12,869)	(5,869)	0	0	0	3,843		003
SCS Collar 456	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2017	0	162,000	Russel2000	-	(3,287)	-	(4,946)		(4,946)	(1,659)	0	0	0	1,805		003
SCS Collar 457	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/16/2013	0	33,032,000	S&P500	-	(478,303)	-	(632,902)		(632,902)	(154,599)	0	0	0	162,422		003
SCS Collar 458	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2015	0	1,741,000	S&P500	-	(69,535)	-	(85,499)		(85,499)	(15,964)	0	0	0	14,981		003
SCS Collar 459	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2015	0	4,844,000	S&P500	-	(193,470)	-	(225,037)		(225,037)	(31,567)	0	0	0	41,681		003
SCS Collar 460	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2017	0	3,652,000	S&P500	-	(174,383)	-	(224,029)		(224,029)	(49,646)	0	0	0	40,685		003
SCS Collar 461	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2017	0	12,469,000	S&P500	-	(595,395)	-	(718,549)		(718,549)	(123,154)	0	0	0	138,910		003
SCS Collar 462	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2017	0	9,972,000	S&P500	-	(476,163)	-	(550,067)		(550,067)	(73,904)	0	0	0	111,093		003
SCS Collar 463	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/16/2013	0	4,070,000	S&P500	-	(36,630)	-	(58,788)		(58,788)	(22,158)	0	0	0	20,013		003
SCS Collar 464	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2015	0	144,000	S&P500	-	(3,381)	-	(5,059)		(5,059)	(1,678)	0	0	0	1,239		003
SCS Collar 465	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2015	0	725,000	S&P500	-	(17,023)	-	(22,974)		(22,974)	(5,951)	0	0	0	6,238		003
SCS Collar 466	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2017	0	186,000	S&P500	-	(6,045)	-	(69,380)		(69,380)	(63,335)	0	0	0	2,072		003
SCS Collar 467	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2017	0	414,000	S&P500	-	(8,400)	-	25,371		25,371	33,771	0	0	0	4,612		003
SCS Collar 468	LIFE HEDGE	N/A	Equity/Index	WRBS	.09/17/2012	.09/14/2017	0	369,000	S&P500	-	(7,487)	-	11,770		11,770	19,257	0	0	0	4,111		003
SCS Collar 4	LIFE HEDGE	N/A	Equity/Index	SCN	.10/15/2010	.10/14/2013	72	17,000	Russel2000	(534)	-	-	2,586		2,586	3,120	0	0	0	87		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)	-	-	58,956		58,956	71,778	0	0	0	3,922		003

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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)	-	-	112,533		112,533	147,222	0	0	0	10,610		003
SCS Collar 50	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2011	01/14/2014	2,530	681,000	Russel2000	(12,680)	-	-	28,397		28,397	41,077	0	0	0	3,876		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)	-	-	84,187		84,187	117,833	0	0	0	10,285		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)	-	-	51,864		51,864	56,592	0	0	0	4,653		003
SCS Collar 6	LIFE HEDGE	N/A	Equity/Index	SCN	10/15/2010	10/14/2015	243	57,000	Russel2000	(1,327)	-	-	6,119		6,119	7,446	0	0	0	497		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)	-	-	71,576		71,576	79,683	0	0	0	7,979		003
SCS Collar 65	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/14/2014	1,317	360,000	Russel2000	(2,149)	-	-	10,239		10,239	12,389	0	0	0	2,115		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)	-	-	59,182		59,182	68,101	0	0	0	8,778		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)	-	-	63,126		63,126	77,170	0	0	0	4,334		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)	-	-	90,713		90,713	119,251	0	0	0	8,807		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)	-	-	228,676		228,676	274,392	0	0	0	17,098		003
SCS Collar 81	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2014	2,521	665,000	Russel2000	(13,007)	-	-	37,163		37,163	50,170	0	0	0	4,014		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)	-	-	78,590		78,590	106,483	0	0	0	8,608		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)	-	-	30,796		30,796	36,701	0	0	0	2,751		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)	-	-	102,191		102,191	127,838	0	0	0	11,948		003
SCS Collar 9	LIFE HEDGE	N/A	Equity/Index	SCN	10/15/2010	10/14/2013	204	80,000	S&P500	(2,530)	-	-	9,267		9,267	11,797	0	0	0	409		003
SCS Collar 95	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2014	848	236,000	Russel2000	(3,146)	-	-	1,901		1,901	5,047	0	0	0	1,466		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)	-	-	73,622		73,622	116,345	0	0	0	19,902		003
0759999. Total-Written Options-Other-Collars										(5,843,266)	(26,045,314)	0	34,600,008	XXX	34,600,008	66,488,587	0	0	0	9,473,108	XXX	XXX
0779999. Total-Written Options-Other										(5,843,266)	(26,045,314)	0	34,600,008	XXX	34,600,008	66,488,587	0	0	0	9,473,108	XXX	XXX
0829999. Total-Written Options-Collars										(5,843,266)	(26,045,314)	0	34,600,008	XXX	34,600,008	66,488,587	0	0	0	9,473,108	XXX	XXX
0849999. Total-Written Options										(5,843,266)	(26,045,314)	0	34,600,008	XXX	34,600,008	66,488,587	0	0	0	9,473,108	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	-	-	3,423,879	21,688,146		23,589,937	933,804	0	0	0	1,131,129		001
SWAP 1375	GMxB	N/A	Interest	CRLY	07/11/2008	07/11/2023	1	1,000,000,000	LIBOR	-	-	31,778,004	302,460,629		311,674,993	32,090,170	0	0	0	16,423,338		001
IRS 0324102	GMxB	N/A	Interest	BPA	03/26/2010	03/26/2030	1	225,000,000	LIBOR	-	-	(6,415,164)	(68,326,008)		(68,375,667)	(5,440,677)	0	0	0	4,706,397		001
IRS 0617102	GMxB	N/A	Interest	DBL	06/21/2010	06/21/2015	1	48,000,000	LIBOR	-	-	623,730	2,395,320		2,683,071	213,180	0	0	0	396,456		001
IRS 0617103	GMxB	N/A	Interest	DBL	06/21/2010	06/21/2017	1	6,000,000	LIBOR	-	-	101,506	580,969		625,458	122,387	0	0	0	65,256		001
IRS 0617104	GMxB	N/A	Interest	DBL	06/21/2010	06/21/2020	1	42,000,000	LIBOR	-	-	852,803	6,006,787		6,369,699	1,430,967	0	0	0	584,021		001
IRS 008051001	GMxB	N/A	Interest	HSBU	08/09/2010	08/09/2015	1	5,000,000	LIBOR	-	-	46,853	186,400		195,219	45,580	0	0	0	42,301		001
IRS 008051002	GMxB	N/A	Interest	DBL	08/09/2010	08/09/2020	1	4,000,000	LIBOR	-	-	71,057	461,775		474,968	143,251	0	0	0	56,102		001
IRS 008051004	GMxB	N/A	Interest	HSBU	08/09/2010	08/09/2030	1	7,000,000	LIBOR	-	-	(160,958)	(1,311,286)		(1,341,067)	(155,427)	0	0	0	147,972		001
IRS SWAP 0826101	GMxB	N/A	Interest	DBL	08/31/2010	08/31/2015	1	11,000,000	LIBOR	-	-	89,555	363,760		373,661	117,996	0	0	0	94,037		001
IRS SWAP 0826102	GMxB	N/A	Interest	DBL	08/31/2010	08/31/2020	1	15,000,000	LIBOR	-	-	223,555	1,289,579		1,313,638	564,069	0	0	0	211,186		001
IRS SWAP 0826105	GMxB	N/A	Interest	DBL	08/31/2010	08/31/2040	1	4,000,000	LIBOR	-	-	(79,072)	(470,553)		(478,994)	(30,897)	0	0	0	105,721		001
IRS SWAP 0831102	GMxB	N/A	Interest	WRBS	09/02/2010	09/02/2017	1	151,000,000	LIBOR	-	-	1,745,717	9,489,792		9,653,552	4,006,927	0	0	0	1,676,628		001
IRS SWAP 0901101	GMxB	N/A	Interest	DBL	09/03/2010	09/03/2013	1	1,600,000	LIBOR	-	-	5,961	9,477		10,088	2,259	0	0	0	7,721		001
IRS SWAP 0901102	GMxB	N/A	Interest	DBL	09/03/2010	09/03/2015	1	12,000,000	LIBOR	-	-	101,524	414,864		424,534	126,914	0	0	0	102,730		001
IRS SWAP 0901104	GMxB	N/A	Interest	WRBS	09/03/2010	09/03/2020	1	22,100,000	LIBOR	-	-	344,586	2,065,083		2,097,006	822,583	0	0	0	311,308		001
IRS SWAP 0901106	GMxB	N/A	Interest	WRBS	09/03/2010	09/03/2040	1	5,100,000	LIBOR	-	-	(105,622)	(742,596)		(752,301)	(43,300)	0	0	0	134,814		001
IRS SWAP 0901107	GMxB	N/A	Interest	BOA	09/03/2010	09/03/2025	1	7,100,000	LIBOR	-	-	(131,780)	(785,866)		(798,010)	(233,500)	0	0	0	127,700		001
IRS SWAP 09021001	GMxB	N/A	Interest	WRBS	09/07/2010	09/07/2020	1	14,900,000	LIBOR	-	-	236,420	1,435,401		1,454,633	552,629	0	0	0	210,031		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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IRS SWAP 09021002	GMxB	N/A	Interest	WRBS	09/07/2010	09/07/2013	1	1,200,000	LIBOR	-	-	4,647	7,490		7,911	1,618	0	0	0	5,825		001
IRS SWAP 09021006	GMxB	N/A	Interest	BOA	09/07/2010	09/07/2015	1	28,300,000	LIBOR	-	-	243,103	997,351		1,017,741	299,537	0	0	0	242,724		001
IRS SWAP 090310 100	GMxB	N/A	Interest	DBL	09/07/2010	09/07/2015	1	28,500,000	LIBOR	-	-	257,020	1,052,493		1,073,984	290,307	0	0	0	244,439		001
IRS SWAP 0907106	GMxB	N/A	Interest	DBL	09/09/2010	09/09/2017	1	3,200,000	LIBOR	-	-	(38,883)	(214,056)		(216,804)	(83,773)	0	0	0	35,600		001
IRS SWAP 0907107	GMxB	N/A	Interest	DBL	09/09/2010	09/09/2013	1	2,100,000	LIBOR	-	-	7,648	12,555		13,158	3,258	0	0	0	10,223		001
IRS SWAP 0907108	GMxB	N/A	Interest	DBL	09/09/2010	09/09/2015	1	10,600,000	LIBOR	-	-	88,398	364,248		370,638	114,691	0	0	0	90,999		001
IRS SWAP 09071011	GMxB	N/A	Interest	JPCH	09/09/2010	09/09/2020	1	19,000,000	LIBOR	-	-	296,499	1,782,459		1,803,185	707,446	0	0	0	267,917		001
IRS 122010	GMxB	N/A	Interest	DBL	12/22/2010	12/22/2030	1	90,000,000	LIBOR	-	-	(2,329,056)	(22,775,539)		(23,728,209)	(2,038,851)	0	0	0	1,922,076		001
IRS 122210	GMxB	N/A	Interest	BPA	12/24/2010	12/24/2017	1	26,500,000	LIBOR	-	-	(458,390)	(2,767,840)		(2,960,821)	(631,351)	0	0	0	303,338		001
IRS 1231101	GMxB	N/A	Interest	CSFI	01/05/2011	01/05/2031	1	60,000,000	LIBOR	-	-	(1,579,355)	(15,780,916)		(16,275,568)	(1,357,568)	0	0	0	1,282,730		001
IRS 1231102	GMxB	N/A	Interest	CSFI	01/05/2011	01/05/2026	1	50,000,000	LIBOR	-	-	(1,252,386)	(10,912,442)		(11,304,911)	(1,577,041)	0	0	0	911,025		001
IRS 11011	GMxB	N/A	Interest	CSFI	01/12/2011	01/12/2026	1	45,000,000	LIBOR	-	-	(1,129,076)	(9,835,697)		(10,159,562)	(1,417,643)	0	0	0	820,514		001
IRS 12411	GMxB	N/A	Interest	BBI	01/26/2011	01/26/2018	1	15,400,000	LIBOR	-	-	274,588	1,664,210		1,728,658	371,038	0	0	0	177,793		001
IRS 0204111	GMxB	N/A	Interest	DBL	02/08/2011	02/08/2021	1	30,000,000	LIBOR	-	-	729,307	5,589,683		5,727,282	993,279	0	0	0	433,961		001
IRS 0225111	GMxB	N/A	Interest	BBI	03/01/2011	03/01/2021	1	80,000,000	LIBOR	-	-	(1,827,047)	(13,718,669)		(13,886,229)	(2,725,933)	0	0	0	1,161,199		001
IRS 0304111	GMxB	N/A	Interest	JPCH	03/08/2011	03/08/2021	1	46,000,000	LIBOR	-	-	1,079,426	8,213,775		8,288,218	1,554,193	0	0	0	668,449		001
IRS 0308111	GMxB	N/A	Interest	BPA	03/10/2011	03/10/2026	1	59,500,000	LIBOR	-	-	(1,601,612)	(14,735,474)		(14,845,598)	(1,853,450)	0	0	0	1,091,253		001
IRS 031511	GMxB	N/A	Interest	BBI	03/17/2011	03/17/2026	1	100,000,000	LIBOR	-	-	(2,536,653)	(22,312,735)		(22,420,329)	(3,124,414)	0	0	0	1,835,346		001
IRS 0315112	GMxB	N/A	Interest	BPA	03/17/2011	03/17/2036	1	35,000,000	LIBOR	-	-	(964,041)	(11,182,270)		(11,223,056)	(625,704)	0	0	0	848,022		001
IRS 0316113	GMxB	N/A	Interest	JPCH	03/18/2011	03/18/2031	1	55,500,000	LIBOR	-	-	(1,432,565)	(13,977,800)		(14,033,064)	(1,240,187)	0	0	0	1,192,910		001
IRS 0318111	GMxB	N/A	Interest	DBL	03/22/2011	03/22/2031	1	50,000,000	LIBOR	-	-	(1,318,487)	(13,241,795)		(13,262,228)	(1,127,462)	0	0	0	1,075,012		001
IRS 0419112	GMxB	N/A	Interest	DBL	04/21/2011	04/21/2016	1	52,500,000	LIBOR	-	-	685,400	3,238,707		3,703,594	659,488	0	0	0	495,589		001
IRS 0620114	GMxB	N/A	Interest	GSE	06/22/2011	06/22/2031	1	11,900,000	LIBOR	-	-	(291,183)	(2,679,169)		(2,799,126)	(258,315)	0	0	0	257,591		001
IRS 718112	GMxB	N/A	Interest	CSFI	07/20/2011	07/20/2041	1	30,000,000	LIBOR	-	-	(761,656)	(8,524,587)		(8,719,606)	(341,246)	0	0	0	805,367		001
IRS 080220113	GMxB	N/A	Interest	CSFI	08/04/2011	08/04/2026	1	100,000,000	LIBOR	-	-	(2,074,464)	(14,376,151)		(14,783,868)	(3,066,242)	0	0	0	1,861,285		001
IRS 080320111	GMxB	N/A	Interest	MSCS	08/05/2011	08/05/2021	1	72,500,000	LIBOR	-	-	(1,191,357)	(7,219,756)		(7,454,821)	(2,740,276)	0	0	0	1,078,858		001
IRS 080320112	GMxB	N/A	Interest	MSCS	08/05/2011	08/05/2018	1	100,000,000	LIBOR	-	-	1,214,451	6,741,387		6,982,415	3,249,332	0	0	0	1,209,834		001
IRS 080820113	GMxB	N/A	Interest	GSE	08/10/2011	08/10/2026	1	57,300,000	LIBOR	-	-	1,099,799	6,693,797		6,893,519	1,758,443	0	0	0	1,067,149		001
IRS 080820115	GMxB	N/A	Interest	GSE	08/10/2011	08/10/2036	1	10,600,000	LIBOR	-	-	(226,338)	(1,682,617)		(1,723,663)	(144,785)	0	0	0	259,008		001
IRS 080820114	GMxB	N/A	Interest	GSE	08/10/2011	08/10/2031	1	60,500,000	LIBOR	-	-	1,249,045	8,364,376		8,590,981	1,220,910	0	0	0	1,314,282		001
IRS 080820111	GMxB	N/A	Interest	GSE	08/10/2011	08/10/2018	1	65,500,000	LIBOR	-	-	(752,998)	(4,062,867)		(4,200,867)	(2,165,591)	0	0	0	793,368		001
IRS 080820112	GMxB	N/A	Interest	GSE	08/10/2011	08/10/2021	1	26,100,000	LIBOR	-	-	(407,692)	(2,341,315)		(2,415,583)	(996,972)	0	0	0	388,689		001
IRS 081020112	GMxB	N/A	Interest	DBL	08/12/2011	08/12/2021	1	30,500,000	LIBOR	-	-	(423,956)	(2,135,402)		(2,207,945)	(1,190,490)	0	0	0	454,356		001
IRS 081020113	GMxB	N/A	Interest	DBL	08/12/2011	08/12/2026	1	83,100,000	LIBOR	-	-	1,470,608	7,604,746		7,855,373	2,554,240	0	0	0	1,547,951		001
IRS 081020115	GMxB	N/A	Interest	DBL	08/12/2011	08/12/2036	1	14,400,000	LIBOR	-	-	(289,139)	(1,818,066)		(1,867,256)	(185,889)	0	0	0	351,900		001
IRS 0815114	GMxB	N/A	Interest	MSCS	08/17/2011	08/17/2031	1	18,000,000	LIBOR	-	-	(361,881)	(2,270,852)		(2,326,918)	(359,557)	0	0	0	391,225		001
IRS 0815113	GMxB	N/A	Interest	MSCS	08/17/2011	08/17/2026	1	15,100,000	LIBOR	-	-	(279,409)	(1,581,597)		(1,624,932)	(463,073)	0	0	0	281,415		001
IRS 0815111	GMxB	N/A	Interest	MSCS	08/17/2011	08/17/2014	1	5,800,000	LIBOR	-	-	5,311	25,105		26,144	52,099	0	0	0	39,815		001
IRS 0815112	GMxB	N/A	Interest	MSCS	08/17/2011	08/17/2016	1	8,900,000	LIBOR	-	-	50,195	232,417		240,444	201,528	0	0	0	87,741		001
IRS 081920112	GMxB	N/A	Interest	JPCH	08/23/2011	08/23/2031	1	86,500,000	LIBOR	-	-	(1,541,922)	(6,722,735)		(6,927,437)	(1,667,008)	0	0	0	1,880,869		001
IRS 082220113	GMxB	N/A	Interest	DBL	08/24/2011	08/24/2021	1	39,300,000	LIBOR	-	-	(512,764)	(2,372,173)		(2,438,856)	(1,551,475)	0	0	0	586,532		001
IRS 082220111	GMxB	N/A	Interest	DBL	08/24/2011	08/24/2016	1	23,500,000	LIBOR	-	-	129,046	603,132		620,478	539,103	0	0	0	232,248		001
IRS 082220112	GMxB	N/A	Interest	DBL	08/24/2011	08/24/2018	1	116,400,000	LIBOR	-	-	(1,081,121)	(5,240,348)		(5,382,335)	(4,069,780)	0	0	0	1,414,493		001

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IRS 082220116	GMxB	N/A	Interest	DBL	08/24/2011	08/24/2036	1	16,200,000	LIBOR	-	-	(303,024)	(1,487,779)		(1,526,895)	(196,228)	0	0	0	396,160		001
IRS 082220115	GMxB	N/A	Interest	DBL	08/24/2011	08/24/2031	1	61,600,000	LIBOR	-	-	1,094,183	4,936,675		5,079,302	776,040	0	0	0	1,339,537		001
IRS 0823119	GMxB	N/A	Interest	DBL	08/25/2011	08/25/2036	1	24,300,000	LIBOR	-	-	(463,036)	(2,450,391)		(2,503,161)	(298,960)	0	0	0	594,274		001
IRS 0823113	GMxB	N/A	Interest	GSE	08/25/2011	08/25/2026	1	23,100,000	LIBOR	-	-	385,657	1,730,165		1,774,227	709,566	0	0	0	430,849		001
IRS 0823114	GMxB	N/A	Interest	GSE	08/25/2011	08/25/2031	1	28,300,000	LIBOR	-	-	510,211	2,341,414		2,399,663	529,763	0	0	0	615,449		001
IRS 0823116	GMxB	N/A	Interest	DBL	08/25/2011	08/25/2021	1	32,200,000	LIBOR	-	-	(430,671)	(2,064,977)		(2,114,429)	(1,265,541)	0	0	0	480,642		001
IRS 0823111	GMxB	N/A	Interest	GSE	08/25/2011	08/25/2018	1	34,200,000	LIBOR	-	-	(324,010)	(1,588,448)		(1,626,037)	(1,191,830)	0	0	0	415,695		001
IRS 0823118	GMxB	N/A	Interest	DBL	08/25/2011	08/25/2031	1	75,100,000	LIBOR	-	-	1,374,283	6,631,799		6,788,534	1,459,730	0	0	0	1,633,222		001
IRS 0823117	GMxB	N/A	Interest	DBL	08/25/2011	08/25/2026	1	73,300,000	LIBOR	-	-	1,237,393	5,722,305		5,863,647	2,251,087	0	0	0	1,367,152		001
IRS 0823112	GMxB	N/A	Interest	GSE	08/25/2011	08/25/2021	1	11,800,000	LIBOR	-	-	(156,594)	(742,548)		(760,533)	(464,359)	0	0	0	176,136		001
IRS 0823115	GMxB	N/A	Interest	DBL	08/25/2011	08/25/2018	1	97,500,000	LIBOR	-	-	(927,343)	(4,556,873)		(4,664,442)	(3,395,030)	0	0	0	1,185,095		001
IRS 082420112	GMxB	N/A	Interest	BBI	08/26/2011	08/26/2014	1	100,000,000	LIBOR	-	-	151,529	609,381		630,332	852,585	0	0	0	690,939		001
IRS 082420113	GMxB	N/A	Interest	BBI	08/26/2011	08/26/2016	1	60,000,000	LIBOR	-	-	(361,151)	(1,709,740)		(1,752,561)	(1,352,341)	0	0	0	593,388		001
IRS 0830111	GMxB	N/A	Interest	MSCS	09/01/2011	09/01/2026	1	27,900,000	LIBOR	-	-	485,562	2,440,463		2,485,322	856,833	0	0	0	520,734		001
IRS 0830112	GMxB	N/A	Interest	MSCS	09/01/2011	09/01/2021	1	20,100,000	LIBOR	-	-	278,737	1,408,700		1,434,652	786,239	0	0	0	300,351		001
IRS 0901113	GMxB	N/A	Interest	BPA	09/06/2011	09/06/2016	1	4,800,000	LIBOR	-	-	26,998	127,042		129,486	111,199	0	0	0	47,654		001
IRS SWAP 0901111	GMxB	N/A	Interest	WRBS	09/06/2011	09/06/2021	1	54,400,000	LIBOR	-	-	747,804	3,719,407		3,783,374	2,131,164	0	0	0	813,512		001
IRS SWAP 0901112	GMxB	N/A	Interest	WRBS	09/06/2011	09/06/2041	1	6,000,000	LIBOR	-	-	120,177	756,505		766,655	41,750	0	0	0	161,440		001
IRS 0901114	GMxB	N/A	Interest	BPA	09/06/2011	09/06/2021	1	9,900,000	LIBOR	-	-	139,774	719,507		731,451	386,085	0	0	0	148,047		001
IRS 0901115	GMxB	N/A	Interest	BPA	09/06/2011	09/06/2041	1	4,800,000	LIBOR	-	-	(98,178)	(664,593)		(672,881)	(35,063)	0	0	0	129,152		001
IRS 0902114	GMxB	N/A	Interest	WRBS	09/06/2011	09/06/2031	1	7,000,000	LIBOR	-	-	(124,573)	(543,632)		(554,190)	(134,978)	0	0	0	152,363		001
IRS 0902111	GMxB	N/A	Interest	JPCH	09/06/2011	09/06/2026	1	125,000,000	LIBOR	-	-	(2,064,931)	(8,997,508)		(9,172,947)	(3,836,313)	0	0	0	2,334,184		001
IRS 0902112	GMxB	N/A	Interest	WRBS	09/06/2011	09/06/2016	1	14,000,000	LIBOR	-	-	71,760	333,807		340,361	330,497	0	0	0	138,990		001
IRS 0902113	GMxB	N/A	Interest	WRBS	09/06/2011	09/06/2021	1	65,600,000	LIBOR	-	-	848,532	3,869,364		3,942,131	2,595,298	0	0	0	981,000		001
IRS 09232011	GMxB	N/A	Interest	MSCS	09/27/2011	09/27/2026	1	45,000,000	LIBOR	-	-	(602,064)	(931,939)		(934,369)	(1,380,455)	0	0	0	842,038		001
IRS 0928113	GMxB	N/A	Interest	CSFI	09/30/2011	09/30/2026	1	40,000,000	LIBOR	-	-	607,078	2,070,489		2,070,489	1,224,376	0	0	0	748,698		001
IRS 1013111	GMxB	N/A	Interest	JPCH	10/17/2011	10/17/2014	1	200,000,000	LIBOR	-	-	533,255	1,980,086		2,564,740	1,648,903	0	0	0	1,432,499		001
IRS 1013113	GMxB	N/A	Interest	MSCS	10/17/2011	10/17/2026	1	100,000,000	LIBOR	-	-	(1,624,308)	(6,823,495)		(7,931,443)	(3,034,893)	0	0	0	1,874,852		001
IRS 1026112	GMxB	N/A	Interest	GSE	10/28/2011	10/28/2031	1	50,000,000	LIBOR	-	-	(882,088)	(3,747,553)		(4,299,212)	(949,151)	0	0	0	1,092,393		001
IRS 1026113	GMxB	N/A	Interest	GSE	10/28/2011	10/28/2026	1	62,000,000	LIBOR	-	-	1,031,479	4,586,977		5,236,623	1,877,648	0	0	0	1,163,653		001
IRS 1101113	GMxB	N/A	Interest	BBI	11/03/2011	11/03/2036	1	100,000,000	LIBOR	-	-	(1,668,347)	(3,971,154)		(5,002,044)	(1,058,605)	0	0	0	2,455,355		001
IRS 1101114	GMxB	N/A	Interest	BPA	11/03/2011	11/03/2031	1	125,000,000	LIBOR	-	-	(2,034,253)	(5,488,839)		(6,749,760)	(2,309,941)	0	0	0	2,732,157		001
IRS 111711	GMxB	N/A	Interest	BPA	11/21/2011	11/21/2026	1	100,000,000	LIBOR	-	-	(1,503,943)	(4,427,227)		(5,264,190)	(3,013,817)	0	0	0	1,881,234		001
IRS 1123112	GMxB	N/A	Interest	BBI	11/25/2011	11/25/2026	1	100,000,000	LIBOR	-	-	(1,441,524)	(3,411,756)		(4,203,114)	(3,015,062)	0	0	0	1,881,962		001
IRS120911	GMxB	N/A	Interest	BPA	12/13/2011	12/13/2041	1	19,000,000	LIBOR	-	-	323,897	758,946		910,124	81,485	0	0	0	513,593		001
IRS 121920112	GMxB	N/A	Interest	CSFI	12/21/2011	12/21/2014	1	54,200,000	LIBOR	-	-	131,341	541,407		658,952	536,208	0	0	0	404,702		001
IRS 121920113	GMxB	N/A	Interest	CSFI	12/21/2011	12/21/2016	1	48,500,000	LIBOR	-	-	266,645	1,280,137		1,439,291	1,234,545	0	0	0	498,918		001
IRS 121920114	GMxB	N/A	Interest	CSFI	12/21/2011	12/21/2021	1	65,500,000	LIBOR	-	-	(728,254)	(2,401,081)		(2,749,267)	(2,637,746)	0	0	0	995,278		001
IRS 121920115	GMxB	N/A	Interest	CSFI	12/21/2011	12/21/2026	1	120,300,000	LIBOR	-	-	(1,655,468)	(2,989,454)		(3,744,018)	(3,617,659)	0	0	0	2,269,685		001
IRS 121920116	GMxB	N/A	Interest	CSFI	12/21/2011	12/21/2031	1	55,500,000	LIBOR	-	-	(812,911)	(596,419)		(962,330)	(993,482)	0	0	0	1,217,245		001
IRS 122020111	GMxB	N/A	Interest	CSFI	12/22/2011	12/22/2014	1	54,200,000	LIBOR	-	-	135,654	557,710		677,594	531,495	0	0	0	404,950		001
IRS 122020112	GMxB	N/A	Interest	CSFI	12/22/2011	12/22/2016	1	48,500,000	LIBOR	-	-	274,837	1,331,518		1,493,761	1,227,934	0	0	0	499,080		001
IRS 122020113	GMxB	N/A	Interest	CSFI	12/22/2011	12/22/2021	1	65,500,000	LIBOR	-	-	(758,822)	(2,777,532)		(3,135,504)	(2,623,651)	0	0	0	995,425		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 122020114	GMxB	N/A	Interest	CSFI	12/22/2011	12/22/2026	1	120,300,000	LIBOR	-	-	(1,708,923)	(3,951,254)		(4,721,642)	(3,616,944)	0	0	0	2,269,903		001
IRS 122020115	GMxB	N/A	Interest	CSFI	12/22/2011	12/22/2031	1	55,500,000	LIBOR	-	-	(835,094)	(1,105,264)		(1,477,404)	(1,001,551)	0	0	0	1,217,331		001
IRS 02012012 01	GMxB	N/A	Interest	CSFI	02/03/2012	02/03/2032	1	75,000,000	LIBOR	-	-	(1,001,048)	(1,536,161)		(1,775,453)	(1,536,161)	0	0	0	1,650,070		001
IRS 021412 01	GMxB	N/A	Interest	CSFI	02/16/2012	02/16/2042	1	46,000,000	LIBOR	-	-	(641,276)	(1,363,948)		(1,487,011)	(1,363,948)	0	0	0	1,247,217		001
IRS 021712 01	GMxB	N/A	Interest	MSCS	02/21/2012	02/21/2042	1	50,000,000	LIBOR	-	-	709,914	2,512,114		2,634,818	2,512,114	0	0	0	1,355,986		001
IRS 031412 06	GMxB	N/A	Interest	BBI	03/16/2012	03/16/2019	1	125,000,000	LIBOR	-	-	905,230	5,994,258		6,049,449	5,994,258	0	0	0	1,589,240		001
IRS 031512 01	GMxB	N/A	Interest	CSFI	03/19/2012	03/19/2032	1	100,000,000	LIBOR	-	-	1,299,282	8,840,062		8,904,325	8,840,062	0	0	0	2,207,087		001
IRS 031612 02	GMxB	N/A	Interest	BBI	03/20/2012	03/20/2027	1	200,000,000	LIBOR	-	-	(2,426,400)	(16,238,756)		(16,346,367)	(16,238,756)	0	0	0	3,805,548		001
IRS 031912 03	GMxB	N/A	Interest	CSFI	03/21/2012	03/21/2019	1	192,500,000	LIBOR	-	-	1,472,634	10,652,959		10,711,884	10,652,959	0	0	0	2,450,021		001
IRS 031912 04	GMxB	N/A	Interest	CSFI	03/21/2012	03/21/2022	1	138,400,000	LIBOR	-	-	(1,420,020)	(10,416,718)		(10,472,606)	(10,416,718)	0	0	0	2,130,887		001
IRS 032112 01	GMxB	N/A	Interest	MSCS	03/23/2012	03/23/2015	1	366,500,000	LIBOR	-	-	679,922	4,001,305		4,020,322	4,001,305	0	0	0	2,887,099		001
IRS 032112 02	GMxB	N/A	Interest	MSCS	03/23/2012	03/23/2017	1	215,100,000	LIBOR	-	-	(1,006,452)	(6,946,423)		(6,970,718)	(6,946,423)	0	0	0	2,277,657		001
IRS 032212 01	GMxB	N/A	Interest	MSCS	03/26/2012	03/26/2015	1	238,900,000	LIBOR	-	-	408,469	2,468,210		2,474,152	2,468,210	0	0	0	1,885,045		001
IRS 032912 01	GMxB	N/A	Interest	CSFI	04/02/2012	04/02/2032	1	200,000,000	LIBOR	-	-	(2,322,364)	(14,238,527)		(16,797,567)	(14,238,527)	0	0	0	4,418,516		001
IRS 040412 01	GMxB	N/A	Interest	GSE	04/10/2012	04/10/2027	1	67,000,000	LIBOR	-	-	724,362	5,319,143		6,122,960	5,319,143	0	0	0	1,277,388		001
IRS 040512 01	GMxB	N/A	Interest	SCN	04/11/2012	04/12/2027	1	45,550,000	LIBOR	-	-	(1,742,461)	(3,246,411)		(3,776,890)	(3,246,411)	0	0	0	868,515		001
IRS 040512 02	GMxB	N/A	Interest	SCN	04/11/2012	04/12/2032	1	36,700,000	LIBOR	-	-	1,637,341	2,927,359		3,384,222	2,927,359	0	0	0	811,310		001
IRS 040512 03	GMxB	N/A	Interest	GSE	04/11/2012	04/11/2019	1	178,200,000	LIBOR	-	-	1,077,857	7,805,654		9,094,840	7,805,654	0	0	0	2,278,067		001
IRS 040512 04	GMxB	N/A	Interest	GSE	04/11/2012	04/11/2022	1	128,100,000	LIBOR	-	-	(1,073,430)	(7,546,490)		(8,771,834)	(7,546,490)	0	0	0	1,978,277		001
IRS 05112012	GMxB	N/A	Interest	BPA	05/15/2012	05/15/2027	1	132,000,000	LIBOR	-	-	(959,397)	(4,220,516)		(5,337,397)	(4,220,516)	0	0	0	2,524,931		001
IRS 053012 01	GMxB	N/A	Interest	GSE	06/01/2012	06/01/2027	1	58,800,000	LIBOR	-	-	326,808	(154,625)		244,622	(154,625)	0	0	0	1,126,530		001
IRS 0614121	GMxB	N/A	Interest	JPCH	06/18/2012	06/18/2027	1	120,000,000	LIBOR	-	-	570,351	(276,839)		436,986	(276,839)	0	0	0	2,302,685		001
IRS 06202012 02	GMxB	N/A	Interest	GSE	06/22/2012	06/22/2032	1	114,000,000	LIBOR	-	-	581,734	(694,857)		26,066	(694,857)	0	0	0	2,532,828		001
IRS 06202012 03	GMxB	N/A	Interest	BPA	06/22/2012	06/22/2015	1	200,000,000	LIBOR	-	-	88,320	1,190,627		1,523,139	1,190,627	0	0	0	1,652,727		001
IRS 080712 01	GMxB	N/A	Interest	MSCS	08/07/2012	08/09/2032	1	110,000,000	LIBOR	0	0	(287,948)	1,077,057		789,109	1,077,057	0	0	0	2,452,082		001
IRS 08092012	GMxB	N/A	Interest	DBL	08/09/2012	08/13/2032	1	135,000,000	LIBOR	0	0	(330,797)	481,533		150,736	481,533	0	0	0	3,010,203		001
IRS 081512 01	GMxB	N/A	Interest	MSCS	08/15/2012	08/17/2027	1	16,000,000	LIBOR	0	0	34,730	303,605		338,335	303,605	0	0	0	308,733		001
IRS 08222012 01	GMxB	N/A	Interest	DBL	08/22/2012	08/24/2027	1	20,000,000	LIBOR	0	0	35,210	259,974		295,185	259,974	0	0	0	386,165		001
IRS SWAP 08282012 01	GMxB	N/A	Interest	WRBS	08/23/2012	08/28/2022	1	16,500,000	LIBOR	0	0	18,204	113,922		132,126	113,922	0	0	0	259,849		001
IRS 08232012 02	GMxB	N/A	Interest	GSE	08/23/2012	08/28/2027	1	21,000,000	LIBOR	0	0	31,131	24,195		55,327	24,195	0	0	0	405,622		001
IRS 09042012 01	GMxB	N/A	Interest	JPCH	09/04/2012	09/06/2022	1	16,000,000	LIBOR	0	0	12,106	(68,757)		(56,651)	(68,757)	0	0	0	252,288		001
IRS 09042012 03	GMxB	N/A	Interest	BOA	09/04/2012	09/06/2022	1	23,000,000	LIBOR	0	0	17,684	(55,219)		(37,535)	(55,219)	0	0	0	362,664		001
IRS 09072012 01	GMxB	N/A	Interest	DBL	09/07/2012	09/11/2022	1	33,500,000	LIBOR	0	0	20,759	71,328		92,087	71,328	0	0	0	528,592		001
IRS 07312012 01	GMxB	N/A	Interest	GSE	07/31/2012	08/02/2015	1	250,000,000	LIBOR	0	0	11,471	312,551		324,022	312,551	0	0	0	2,107,959		001
IRS 09042012 02	GMxB	N/A	Interest	WRBS	09/04/2012	09/06/2027	1	27,000,000	LIBOR	0	0	28,019	(372,511)		(344,491)	(372,511)	0	0	0	521,945		001
IRS 09102012 01	GMxB	N/A	Interest	MSCS	09/10/2012	09/12/2027	1	70,000,000	LIBOR	0	0	58,084	541,147		599,231	541,147	0	0	0	1,353,934		001
IRS 02092012 04	ANTICIPATORY	N/A	Interest	CSFI	02/13/2012	02/13/2015	1	8,380,000	LIBOR	-	-	3,710,307	501,379		526,417	501,379	0	0	0	206,947		002
IRS 02092012 02	ANTICIPATORY	N/A	Interest	BPA	03/05/2012	03/05/2019	1	21,850,000	LIBOR	-	-	124,140	127,902		133,338	127,902	0	0	0	168,475		002
IRS 02092012 01	ANTICIPATORY	N/A	Interest	BPA	03/15/2012	03/15/2015	1	31,350,000	LIBOR	-	-	410,582	1,652,016		1,735,594	1,652,016	0	0	0	594,541		002
IRS 0229123	ANTICIPATORY	N/A	Interest	CSFI	03/16/2012	03/16/2019	1	27,720,000	LIBOR	-	-	176,130	904,617		926,248	904,617	0	0	0	351,383		002
IRS 0229126	ANTICIPATORY	N/A	Interest	BPA	03/02/2012	03/02/2027	1	13,865,000	LIBOR	-	-	1,614,348	593,524		612,812	593,524	0	0	0	263,370		002
IRS 031312 05	ANTICIPATORY	N/A	Interest	CSFI	03/15/2012	03/15/2037	1	28,930,000	LIBOR	-	-	373,814	2,006,308		2,028,383	2,006,308	0	0	0	715,641		002
IRS 031312 03	ANTICIPATORY	N/A	Interest	GSE	03/15/2012	03/15/2019	1	33,530,000	LIBOR	-	-	221,407	1,341,042		1,354,553	1,341,042	0	0	0	426,208		002

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IRS 031412 02	ANTICIPATORY	N/A	Interest	CSFI	03/16/2012	03/16/2015	1	9,250,000	LIBOR	-	-	17,345	97,268		98,508	97,268	0	0	0	72,585		002
IRS 08172012 02	ANTICIPATORY	N/A	Interest	CSFI	08/17/2012	08/21/2027	1	33,800,000	LIBOR	0	0	66,873	728,979		795,852	728,979	0	0	0	652,439		002
IRS 08172012 03	ANTICIPATORY	N/A	Interest	DBL	08/17/2012	08/21/2019	1	22,000,000	LIBOR	0	0	22,538	404,598		427,136	404,598	0	0	0	288,918		002
IRS 08172012 04	ANTICIPATORY	N/A	Interest	DBL	08/17/2012	08/21/2037	1	18,300,000	LIBOR	0	0	41,261	368,008		409,269	368,008	0	0	0	456,697		002
IRS 031212 02	GMxB	N/A	Interest	BPA	03/14/2012	03/14/2014	1	53,000,000	LIBOR	-	-	28,236	169,937		173,636	169,937	0	0	0	319,930		001
IRS 031212 04	GMxB	N/A	Interest	JPCH	03/14/2012	03/14/2032	1	43,100,000	LIBOR	-	-	519,826	2,114,793		2,153,658	2,114,793	0	0	0	950,920		001
IRS 031212 11	GMxB	N/A	Interest	CSFI	03/14/2012	03/14/2032	1	66,400,000	LIBOR	-	-	800,667	3,252,578		3,312,441	3,252,578	0	0	0	1,464,991		001
IRS 031212 05	GMxB	N/A	Interest	CSFI	03/14/2012	03/14/2017	1	518,000,000	LIBOR	-	-	1,856,623	10,993,221		11,143,448	10,993,221	0	0	0	5,469,914		001
IRS 031212 09	GMxB	N/A	Interest	BBI	03/14/2012	03/14/2022	1	99,300,000	LIBOR	-	-	858,387	4,117,045		4,182,104	4,117,045	0	0	0	1,527,334		001
IRS 031212 07	GMxB	N/A	Interest	CSFI	03/14/2012	03/14/2022	1	101,400,000	LIBOR	-	-	880,365	4,268,492		4,335,204	4,268,492	0	0	0	1,559,634		001
IRS 031212 01	GMxB	N/A	Interest	DBL	03/14/2012	03/14/2042	1	59,700,000	LIBOR	-	-	763,470	3,191,310		3,248,278	3,191,310	0	0	0	1,620,630		001
IRS 031212 10	GMxB	N/A	Interest	JPCH	03/14/2012	03/14/2022	1	141,900,000	LIBOR	-	-	1,225,873	5,870,398		5,963,313	5,870,398	0	0	0	2,182,565		001
IRS 031212 12	GMxB	N/A	Interest	CSFI	03/14/2012	03/14/2022	1	124,100,000	LIBOR	-	-	1,074,774	5,179,038		5,260,490	5,179,038	0	0	0	1,908,783		001
IRS 031212 03	GMxB	N/A	Interest	JPCH	03/14/2012	03/14/2032	1	50,700,000	LIBOR	-	-	611,763	2,496,070		2,541,807	2,496,070	0	0	0	1,118,600		001
IRS 031212 06	GMxB	N/A	Interest	BBI	03/14/2012	03/14/2022	1	126,700,000	LIBOR	-	-	1,105,928	5,432,916		5,516,699	5,432,916	0	0	0	1,948,773		001
IRS 031212 08	GMxB	N/A	Interest	BPA	03/14/2012	03/14/2022	1	126,700,000	LIBOR	-	-	1,101,388	5,356,494		5,439,949	5,356,494	0	0	0	1,948,773		001
AXA TIP SWAP 040512	PORTFOLIO HEDGE	N/A	Interest	BBI	04/09/2012	02/15/2042	1	10,000,000	CPI	-	-	8,757	0		(550,684)	-	0	0	0	271,121		004
0919999. Total-Swaps-Hedging Other-Interest Rate										0	0	19,393,725	145,629,260	XXX	147,624,760	42,280,360	0	0	0	184,689,520	XXX	XXX
Swaps - Hedging Other - Total Return																						
EQUITY TRS 93	GMxB	N/A	Equity/Index	BOA	01/06/2012	01/06/2013	1	27,850,972	LIBOR	-	-	(1,595,094)	(2,164,248)		(2,142,373)	(2,164,248)	0	0	0	77,275		001
EQUITY TRS 95	GMxB	N/A	Equity/Index	BBI	03/08/2012	03/11/2013	1	55,762,245	LIBOR	-	-	18,597	(165,869)		(150,978)	(165,869)	0	0	0	187,518		001
EQUITY TRS 97	GMxB	N/A	Equity/Index	BOA	03/23/2012	12/27/2012	1	52,969,275	LIBOR	-	-	6,428,065	(5,650,860)		(5,563,378)	(5,650,860)	0	0	0	130,588		001
EQUITY TRS 98	GMxB	N/A	Equity/Index	SCN	03/30/2012	10/04/2012	1	25,456,838	LIBOR	-	-	1,096,525	(1,595,236)		(1,555,707)	(1,595,236)	0	0	0	15,672		001
EQUITY TRS 100	GMxB	N/A	Equity/Index	GSE	05/29/2012	11/29/2012	1	59,499,680	LIBOR	-	-	(4,047,250)	(1,886,345)		(1,871,361)	(1,886,345)	0	0	0	131,113		001
EQUITY TRS 101	GMxB	N/A	Equity/Index	SCN	05/31/2012	06/04/2013	1	34,282,546	LIBOR	-	-	(4,203,996)	(1,434,691)		(1,419,622)	(1,434,691)	0	0	0	159,265		001
EQUITY TRS 160	GMxB	N/A	Equity/Index	BBI	06/27/2012	07/01/2013	1	48,003,765	LIBOR	-	-	80,541	(3,352,019)		(3,271,478)	(3,352,019)	0	0	0	208,715		001
EQUITY TRS 93	GMxB	N/A	Equity/Index	BOA	01/06/2012	01/06/2013	1	16,280,982	LIBOR	-	-	(932,452)	(1,265,165)		(1,252,378)	(1,265,165)	0	0	0	45,173		001
EQUITY TRS 97	GMxB	N/A	Equity/Index	BOA	03/23/2012	12/27/2012	1	13,242,319	LIBOR	-	-	1,607,016	(1,412,715)		(1,390,844)	(1,412,715)	0	0	0	32,647		001
EQUITY TRS 98	GMxB	N/A	Equity/Index	SCN	03/30/2012	10/04/2012	1	38,182,764	LIBOR	-	-	1,644,679	(2,392,698)		(2,333,408)	(2,392,698)	0	0	0	23,507		001
EQUITY TRS 99	GMxB	N/A	Equity/Index	WRBS	05/24/2012	11/29/2012	1	27,647,261	LIBOR	-	-	(1,882,921)	(876,513)		(870,044)	(876,513)	0	0	0	60,923		001
EQUITY TRS 99	GMxB	N/A	Equity/Index	WRBS	05/24/2012	11/29/2012	1	523,126	LIBOR	-	-	(35,628)	(16,585)		(16,463)	(16,585)	0	0	0	1,153		001
EQUITY TRS 101	GMxB	N/A	Equity/Index	SCN	05/31/2012	06/04/2013	1	9,347,798	LIBOR	-	-	(1,146,301)	(391,196)		(387,087)	(391,196)	0	0	0	43,427		001
EQUITY TRS 160	GMxB	N/A	Equity/Index	BBI	06/27/2012	07/01/2013	1	12,002,133	LIBOR	-	-	20,137	(838,088)		(817,951)	(838,088)	0	0	0	52,184		001
EQUITY TRS 161	GMxB	N/A	Interest	DBL	07/06/2012	07/09/2013	1	48,850,414	LIBOR	-	-	73,836	(4,153,122)		(4,079,286)	(4,153,122)	0	0	0	215,452		001
EQUITY TRS 163	GMxB	N/A	Interest	SCN	08/02/2012	08/06/2013	1	24,603,957	LIBOR	-	-	23,164	(923,443)		(900,280)	(923,443)	0	0	0	113,738		001
EQUITY TRS 165	GMxB	N/A	Interest	DBL	08/06/2012	08/08/2013	1	26,225,364	LIBOR	-	-	22,703	(781,442)		(758,739)	(781,442)	0	0	0	121,621		001
EQUITY TRS 172	GMxB	N/A	Interest	SCN	09/06/2012	09/06/2013	1	43,501,333	LIBOR	-	-	11,876	(39,107)		(27,232)	(39,107)	0	0	0	210,850		001
EQUITY TRS 175	GMxB	N/A	Interest	SCN	09/25/2012	09/26/2013	1	35,349,655	LIBOR	-	-	-	144,900		144,900	144,900	0	0	0	176,263		001
EQUITY TRS 161	GMxB	N/A	Interest	DBL	07/06/2012	07/09/2013	1	12,214,954	LIBOR	-	-	18,463	(1,038,480)		(1,020,018)	(1,038,480)	0	0	0	53,873		001
EQUITY TRS 162	GMxB	N/A	Interest	SCN	08/02/2012	08/06/2013	1	24,603,957	LIBOR	-	-	23,164	(923,443)		(900,280)	(923,443)	0	0	0	113,738		001
EQUITY TRS 165	GMxB	N/A	Interest	DBL	08/06/2012	08/08/2013	1	26,225,364	LIBOR	-	-	22,703	(781,442)		(758,739)	(781,442)	0	0	0	121,621		001
EQUITY TRS 166	GMxB	N/A	Interest	HSBU	08/10/2012	08/13/2013	1	62,579,330	LIBOR	-	-	50,567	(2,004,382)		(1,953,815)	(2,004,382)	0	0	0	292,516		001
EQUITY TRS 172	GMxB	N/A	Interest	SCN	09/06/2012	09/06/2013	1	21,753,215	LIBOR	-	-	5,939	(19,556)		(13,617)	(19,556)	0	0	0	105,437		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)
EQUITY TRS 175	GMxB	N/A	Interest	SCN	09/25/2012	09/26/2013	1	35,349,655	LIBOR	-	-	-	144,900		144,900	144,900	0	0	0	176,263		001
EQUITY TRS 106	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	10/17/2012	1	4,903,526	LIBOR	-	-	(500,641)	(146,143)		(145,197)	(146,143)	0	0	0	6,171		005
EQUITY TRS 107	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	11/14/2012	1	5,518,131	LIBOR	-	-	(563,035)	(164,460)		(163,325)	(164,460)	0	0	0	10,923		005
EQUITY TRS 108	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	12/19/2012	1	5,271,845	LIBOR	-	-	(537,395)	(157,120)		(155,933)	(157,120)	0	0	0	13,783		005
EQUITY TRS 113	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	10/17/2012	1	1,567,655	LIBOR	-	-	(180,894)	(35,274)		(35,774)	(35,274)	0	0	0	1,992		005
EQUITY TRS 114	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	11/14/2012	1	1,763,190	LIBOR	-	-	(203,457)	(39,674)		(40,236)	(39,674)	0	0	0	3,524		005
EQUITY TRS 115	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	12/19/2012	1	1,685,650	LIBOR	-	-	(194,510)	(37,930)		(38,466)	(37,930)	0	0	0	4,450		005
EQUITY TRS 120	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	10/17/2012	1	14,686,272	LIBOR	-	-	(1,530,120)	(438,495)		(435,940)	(438,495)	0	0	0	18,516		005
EQUITY TRS 121	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	11/14/2012	1	16,522,333	LIBOR	-	-	(1,720,881)	(493,315)		(490,334)	(493,315)	0	0	0	32,763		005
EQUITY TRS 122	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	12/19/2012	1	15,787,023	LIBOR	-	-	(1,643,785)	(471,360)		(468,410)	(471,360)	0	0	0	41,350		005
EQUITY TRS 127	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	10/17/2012	1	4,681,122	LIBOR	-	-	(561,651)	(105,747)		(107,428)	(105,747)	0	0	0	5,972		005
EQUITY TRS 128	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	11/14/2012	1	5,268,780	LIBOR	-	-	(632,160)	(119,023)		(120,914)	(119,023)	0	0	0	10,572		005
EQUITY TRS 129	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	12/19/2012	1	5,033,717	LIBOR	-	-	(603,957)	(113,713)		(115,519)	(113,713)	0	0	0	13,341		005
EQUITY TRS 134	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	10/17/2012	1	4,879,010	LIBOR	-	-	(350,696)	(321,692)		(318,282)	(321,692)	0	0	0	5,971		005
EQUITY TRS 135	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	11/14/2012	1	5,490,542	LIBOR	-	-	(580,293)	(175,998)		(173,697)	(175,998)	0	0	0	10,902		005
EQUITY TRS 136	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	12/19/2012	1	5,245,488	LIBOR	-	-	(803,017)	81,226		81,410	81,226	0	0	0	14,348		005
EQUITY TRS 141	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	10/17/2012	1	2,429,703	LIBOR	-	-	(185,152)	(160,846)		(159,141)	(160,846)	0	0	0	2,985		005
EQUITY TRS 142	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	11/14/2012	1	2,733,141	LIBOR	-	-	(301,062)	(87,963)		(86,814)	(87,963)	0	0	0	5,449		005
EQUITY TRS 143	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	12/19/2012	1	2,612,205	LIBOR	-	-	(412,048)	40,613		40,705	40,613	0	0	0	7,174		005
EQUITY TRS 147	SA FEE HEDGE	N/A	Equity/Index	BOA	06/06/2012	10/17/2012	1	1,619,592	LIBOR	-	-	(162,918)	(1,411)		(1,850)	(1,411)	0	0	0	2,031		005
EQUITY TRS 148	SA FEE HEDGE	N/A	Equity/Index	BOA	06/06/2012	11/14/2012	1	1,821,606	LIBOR	-	-	(183,239)	(1,587)		(2,081)	(1,587)	0	0	0	3,592		005
EQUITY TRS 149	SA FEE HEDGE	N/A	Equity/Index	BOA	06/06/2012	12/19/2012	1	1,741,497	LIBOR	-	-	(175,180)	(1,518)		(1,990)	(1,518)	0	0	0	4,536		005
EQUITY TRS 154	SA FEE HEDGE	N/A	Equity/Index	JPCH	06/19/2012	10/17/2012	1	7,957,093	LIBOR	-	-	(922,512)	294,942		294,935	294,942	0	0	0	9,924		005
EQUITY TRS 155	SA FEE HEDGE	N/A	Equity/Index	JPCH	06/19/2012	11/14/2012	1	8,951,761	LIBOR	-	-	(1,039,052)	331,811		331,749	331,811	0	0	0	17,559		005
EQUITY TRS 156	SA FEE HEDGE	N/A	Equity/Index	JPCH	06/19/2012	12/19/2012	1	8,553,884	LIBOR	-	-	(993,337)	317,063		316,983	317,063	0	0	0	22,163		005
BNIX20Y TRS 082912 093000	GMxB	N/A	Interest	BPA	08/29/2012	10/16/2012	1	200,000,000	FedFundEffective	-	-	(51,447)	(768,622)		(820,069)	(768,622)	0	0	0	222,070		001
BNIX20Y TRS 091112 092500	GMxB	N/A	Interest	BPA	09/11/2012	11/16/2012	1	100,000,000	FedFundEffective	-	-	(14,390)	357,209		342,819	357,209	0	0	0	183,198		001
BNIX20Y TRS 091312 103000	GMxB	N/A	Interest	BPA	09/13/2012	12/20/2012	1	150,000,000	FedFundEffective	-	-	(18,625)	2,246,000		2,227,375	2,246,000	0	0	0	357,646		001
BNIX20Y TRS 091812 092700	GMxB	N/A	Interest	BPA	09/18/2012	12/18/2012	1	50,000,000	FedFundEffective	-	-	(3,951)	1,182,182		1,178,230	1,182,182	0	0	0	117,770		001
USTB TRS 299	GMxB	N/A	Interest	JPCH	06/27/2012	10/02/2012	1	75,000,000	FedFundEffective	-	-	(79,220)	(1,368,630)		(1,447,849)	(1,368,630)	0	0	0	39,257		001
USTN TRS 633	GMxB	N/A	Interest	BPA	06/27/2012	10/03/2012	1	150,000,000	FedFundEffective	-	-	3,768,780	(5,004,395)		(5,173,115)	(5,004,395)	0	0	0	87,781		001
USTN TRS 640	GMxB	N/A	Interest	JPCH	07/12/2012	10/16/2012	1	50,000,000	FedFundEffective	-	-	(49,281)	(1,785,322)		(1,834,603)	(1,785,322)	0	0	0	55,517		001
USTN TRS 657	GMxB	N/A	Interest	BPA	08/03/2012	10/03/2012	1	125,000,000	FedFundEffective	-	-	3,737,319	(5,592,374)		(5,683,180)	(5,592,374)	0	0	0	73,151		001
USTN TRS 658	GMxB	N/A	Interest	CSFI	08/03/2012	10/03/2012	1	115,000,000	FedFundEffective	-	-	(83,541)	(1,622,329)		(1,705,870)	(1,622,329)	0	0	0	67,299		001
USTN TRS 663	GMxB	N/A	Interest	JPCH	08/08/2012	10/11/2012	1	100,000,000	FedFundEffective	-	-	(58,036)	(555,455)		(613,491)	(555,455)	0	0	0	94,362		001

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USTN TRS 667	GMxB	N/A	Interest	BPA	08/13/2012	10/15/2012	1	100,000,000	FedFundEffective	-	-	2,631,116	(3,788,434)		(3,844,818)	(3,788,434)	0	0	0	107,907		001
USTN TRS 672	GMxB	N/A	Interest	JPCH	08/14/2012	10/12/2012	1	100,000,000	FedFundEffective	-	-	(49,911)	915,503		865,592	915,503	0	0	0	97,924		001
USTN TRS 673	GMxB	N/A	Interest	JPCH	08/15/2012	10/15/2012	1	50,000,000	FedFundEffective	-	-	(26,505)	1,146,449		1,119,944	1,146,449	0	0	0	53,953		001
USTN TRS 677	GMxB	N/A	Interest	BPA	08/17/2012	10/17/2012	1	100,000,000	FedFundEffective	-	-	(45,690)	2,374,536		2,328,846	2,374,536	0	0	0	114,078		001
USTN TRS 678	GMxB	N/A	Interest	BPA	08/17/2012	10/17/2012	1	150,000,000	FedFundEffective	-	-	(69,045)	3,538,624		3,469,579	3,538,624	0	0	0	171,116		001
USTN TRS 681	GMxB	N/A	Interest	CSFI	08/23/2012	10/23/2012	1	37,000,000	FedFundEffective	-	-	(13,717)	(217,891)		(231,608)	(217,891)	0	0	0	48,417		001
USTN TRS 688	GMxB	N/A	Interest	CSFI	08/28/2012	10/29/2012	1	181,300,000	FedFundEffective	-	-	(68,233)	(1,707,202)		(1,775,435)	(1,707,202)	0	0	0	264,181		001
USTN TRS 689	GMxB	N/A	Interest	JPCH	08/28/2012	10/26/2012	1	100,000,000	FedFundEffective	-	-	(35,193)	(938,930)		(974,123)	(938,930)	0	0	0	138,485		001
USTN TRS 693	GMxB	N/A	Interest	JPCH	08/29/2012	11/14/2012	1	150,000,000	FedFundEffective	-	-	(36,269)	840,950		804,681	840,950	0	0	0	269,131		001
USTN TRS 698	GMxB	N/A	Interest	BPA	09/04/2012	10/10/2012	1	125,000,000	FedFundEffective	-	-	(35,724)	(2,575,597)		(2,611,321)	(2,575,597)	0	0	0	113,325		001
USTN TRS 701	GMxB	N/A	Interest	JPCH	09/05/2012	11/07/2012	1	75,000,000	FedFundEffective	-	-	(19,780)	(1,372,385)		(1,392,164)	(1,372,385)	0	0	0	124,141		001
USTN TRS 703	GMxB	N/A	Interest	BOA	09/05/2012	10/09/2012	1	25,000,000	FedFundEffective	-	-	(7,488)	(441,738)		(449,226)	(441,738)	0	0	0	21,700		001
USTN TRS 708	GMxB	N/A	Interest	JPCH	09/11/2012	11/15/2012	1	200,000,000	FedFundEffective	-	-	(26,073)	162,665		136,592	162,665	0	0	0	362,639		001
USTN TRS 709	GMxB	N/A	Interest	DBL	09/12/2012	12/19/2012	1	125,000,000	FedFundEffective	-	-	(23,476)	2,306,216		2,282,740	2,306,216	0	0	0	296,238		001
USTN TRS 722	GMxB	N/A	Interest	DBL	09/24/2012	12/20/2012	1	362,000,000	FedFundEffective	-	-	(8,934)	428,753		419,819	428,753	0	0	0	863,120		001
USTN TRS 723	GMxB	N/A	Interest	DBL	09/24/2012	12/20/2012	1	37,000,000	FedFundEffective	-	-	(1,402)	660,370		658,968	660,370	0	0	0	88,219		001
USTN TRS 729	GMxB	N/A	Interest	DBL	09/26/2012	12/28/2012	1	35,000,000	FedFundEffective	-	-	(432)	(49,894)		(50,326)	(49,894)	0	0	0	87,380		001
USTN TRS 730	GMxB	N/A	Interest	JPCH	09/26/2012	12/11/2012	1	60,000,000	FedFundEffective	-	-	(679)	(89,625)		(90,304)	(89,625)	0	0	0	135,080		001
USTN TRS 672	GMxB	N/A	Interest	BPA	08/15/2012	10/16/2012	1	60,000,000	FedFundEffective	-	-	9,111	(1,109,788)		(1,100,678)	(1,109,788)	0	0	0	66,621		001
USTN TRS 699	GMxB	N/A	Interest	BPA	09/04/2012	10/10/2012	1	125,000,000	FedFundEffective	-	-	13,752	205,821		219,573	205,821	0	0	0	113,325		001
USTN TRS 713	GMxB	N/A	Interest	CSFI	09/13/2012	10/11/2012	1	70,000,000	FedFundEffective	-	-	5,082	(723,695)		(718,613)	(723,695)	0	0	0	66,053		001
USTN TRS 727	GMxB	N/A	Interest	BBI	09/25/2012	12/12/2012	1	100,000,000	FedFundEffective	-	-	(738,520)	168,844		(569,676)	168,844	0	0	0	226,649		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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USTB TRS 302	GMxB	N/A	Interest	BPA	07/05/2012	10/09/2012	1	40,200,000	FedFundEffective	-	-	(27,396)	(1,270,085)		(1,297,481)	(1,270,085)	0	0	0	34,894		001
USTB TRS 654	GMxB	N/A	Interest	CSFI	08/27/2012	11/29/2012	1	52,200,000	FedFundEffective	-	-	(14,959)	293,123		278,163	293,123	0	0	0	107,570		001
USTB TRS 332	GMxB	N/A	Interest	BPA	08/09/2012	10/10/2012	1	100,000,000	FedFundEffective	-	-	2,564,242	(2,388,456)		(2,449,214)	(2,388,456)	0	0	0	90,660		001
USTB TRS 339	GMxB	N/A	Interest	CSFI	08/23/2012	10/23/2012	1	50,000,000	FedFundEffective	-	-	(16,515)	(358,716)		(375,231)	(358,716)	0	0	0	65,428		001
USTB TRS 340	GMxB	N/A	Interest	CSFI	08/23/2012	10/23/2012	1	50,000,000	FedFundEffective	-	-	(18,534)	(294,450)		(312,984)	(294,450)	0	0	0	65,428		001
USTB TRS 348	GMxB	N/A	Interest	BOA	09/19/2012	10/23/2012	1	50,000,000	FedFundEffective	-	-	(3,509)	1,442,665		1,439,156	1,442,665	0	0	0	65,428		001
USTB TRS 347	GMxB	N/A	Interest	BPA	09/19/2012	11/28/2012	1	68,700,000	FedFundEffective	-	-	(5,010)	2,082,132		2,077,121	2,082,132	0	0	0	140,425		001
USTB TRS 351	GMxB	N/A	Interest	BOA	09/21/2012	10/24/2012	1	36,000,000	FedFundEffective	-	-	(1,349)	1,012,058		1,010,708	1,012,058	0	0	0	48,041		001
USTB TRS 352	GMxB	N/A	Interest	BOA	09/21/2012	10/24/2012	1	31,000,000	FedFundEffective	-	-	(1,391)	999,847		998,456	999,847	0	0	0	41,369		001
USTB TRS 353	GMxB	N/A	Interest	BPA	09/21/2012	12/04/2012	1	75,000,000	FedFundEffective	-	-	(3,031)	2,074,453		2,071,422	2,074,453	0	0	0	160,665		001
USTB TRS 358	GMxB	N/A	Interest	CSFI	09/24/2012	11/06/2012	1	50,000,000	FedFundEffective	-	-	(1,358)	737,491		736,134	737,491	0	0	0	81,720		001
USTB TRS 365	GMxB	N/A	Interest	DBL	09/25/2012	12/21/2012	1	75,000,000	FedFundEffective	-	-	(1,715)	973,561		971,846	973,561	0	0	0	179,897		001
USTB TRS 362	GMxB	N/A	Interest	BPA	09/25/2012	12/12/2012	1	50,000,000	FedFundEffective	-	-	(1,176)	987,344		986,168	987,344	0	0	0	113,325		001
USTN TRS 687	GMxB	N/A	Interest	BPA	08/28/2012	10/29/2012	1	100,000,000	FedFundEffective	-	-	(27,845)	316,690		288,844	316,690	0	0	0	145,715		001
USTN TRS 707	GMxB	N/A	Interest	JPCH	09/10/2012	11/14/2012	1	125,000,000	FedFundEffective	-	-	(18,111)	828,166		810,055	828,166	0	0	0	224,276		001
USTN TRS 712	GMxB	N/A	Interest	BPA	09/13/2012	12/20/2012	1	75,000,000	FedFundEffective	-	-	(12,204)	2,239,503		2,227,299	2,239,503	0	0	0	178,823		001
USTN TRS 717	GMxB	N/A	Interest	CSFI	09/14/2012	12/21/2012	1	150,000,000	FedFundEffective	-	-	(15,239)	3,262,712		3,247,473	3,262,712	0	0	0	359,794		001
USTN TRS 718	GMxB	N/A	Interest	JPCH	09/14/2012	12/20/2012	1	60,000,000	FedFundEffective	-	-	(7,341)	2,523,157		2,515,816	2,523,157	0	0	0	143,059		001
USTN TRS 719	GMxB	N/A	Interest	CSFI	09/17/2012	11/27/2012	1	200,000,000	FedFundEffective	-	-	(23,809)	7,209,349		7,185,540	7,209,349	0	0	0	405,442		001
USTN TRS 728	GMxB	N/A	Interest	CSFI	09/25/2012	12/12/2012	1	100,000,000	FedFundEffective	-	-	(1,769)	777,130		775,361	777,130	0	0	0	226,649		001
USTN TRS 734	GMxB	N/A	Interest	JPCH	09/26/2012	12/20/2012	1	165,200,000	FedFundEffective	-	-	(1,283)	221,653		220,371	221,653	0	0	0	393,888		001
0949999. Total-Swaps-Hedging Other-Total Return										0	0	(6,716,367)	(25,333,318)	XXX	(26,787,514)	(25,333,318)	0	0	0	11,540,754	XXX	XXX

Swaps - Hedging Other - Other

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

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VARSWAP 01102012 01	GMxB	N/A	Equity/Index	JPCH	.01/10/2012	.12/21/2012	1	287,200	Russel2000	-	-	-	(3,625,397)		(3,625,397)	(3,625,397)	0	0	0	689		001
VARSWAP 01102012 02	GMxB	N/A	Equity/Index	SCN	.06/15/2012	.12/21/2012	1	499,660	S&P500	-	-	-	(5,254,383)		(5,254,383)	(5,254,383)	0	0	0	1,199		001
VARSWAP 01112012 02	GMxB	N/A	Equity/Index	WMST	.01/11/2012	.12/21/2012	1	582,400	Russel2000	-	-	-	(7,527,774)		(7,527,774)	(7,527,774)	0	0	0	1,397		001
VAR SWAP 01122012 02	GMxB	N/A	Equity/Index	BPA	.06/15/2012	.12/21/2012	1	763,100	S&P500	-	-	-	(8,170,236)		(8,170,236)	(8,170,236)	0	0	0	1,830		001
VAR SWAP 01112012 04	GMxB	N/A	Equity/Index	JPCH	.02/17/2012	.12/21/2012	1	403,900	S&P500	-	-	-	(4,311,779)		(4,311,779)	(4,311,779)	0	0	0	969		001
VAR SWAP 01122012 01	GMxB	N/A	Equity/Index	GSE	.01/12/2012	.12/21/2012	1	722,260	Russel2000	-	-	-	(9,530,252)		(9,530,252)	(9,530,252)	0	0	0	1,732		001
VAR SWAP 01132012 02	GMxB	N/A	Equity/Index	WMST	.02/17/2012	.12/21/2012	1	617,400	S&P500	-	-	-	(6,803,803)		(6,803,803)	(6,803,803)	0	0	0	1,481		001
VARSWAP 01132012 03	GMxB	N/A	Equity/Index	SCN	.02/17/2012	.12/21/2012	1	616,350	S&P500	-	-	-	(6,772,983)		(6,772,983)	(6,772,983)	0	0	0	1,478		001
VAR SWAP 01172012 02	GMxB	N/A	Equity/Index	SCN	.01/17/2012	.12/21/2012	1	575,640	Russel2000	-	-	-	(7,594,288)		(7,594,288)	(7,594,288)	0	0	0	1,381		001
VAR SWAP 01172012 03	GMxB	N/A	Equity/Index	SCN	.01/17/2012	.12/21/2012	1	287,820	Russel2000	-	-	-	(3,797,144)		(3,797,144)	(3,797,144)	0	0	0	690		001
VAR SWAP 01172012 01	GMxB	N/A	Equity/Index	SCN	.01/17/2012	.12/21/2012	1	572,520	Russel2000	-	-	-	(7,479,561)		(7,479,561)	(7,479,561)	0	0	0	1,373		001
VAR SWAP 08032012 01	GMxB	N/A	Equity/Index	BBI	.08/03/2012	.10/19/2012	1	56,400	S&P500	-	-	-	(344,248)		(344,248)	(344,248)	0	0	0	68		001
VAR SWAP 08062012 01	GMxB	N/A	Equity/Index	WMST	.08/06/2012	.10/19/2012	1	54,600	S&P500	-	-	-	(307,832)		(307,832)	(307,832)	0	0	0	65		001
VAR SWAP 08132012 02	GMxB	N/A	Equity/Index	SCN	.08/13/2012	.12/21/2012	1	134,750	Russel2000	-	-	-	(787,922)		(787,922)	(787,922)	0	0	0	323		001
VAR SWAP 08132012 03	GMxB	N/A	Equity/Index	BBI	.08/13/2012	.11/16/2012	1	171,450	S&P500	-	-	-	(759,129)		(759,129)	(759,129)	0	0	0	314		001
VAR SWAP 08142012 01	GMxB	N/A	Equity/Index	GSE	.08/14/2012	.11/16/2012	1	126,060	S&P500	-	-	-	(562,987)		(562,987)	(562,987)	0	0	0	231		001
VAR SWAP 08142012 02	GMxB	N/A	Equity/Index	SCN	.08/14/2012	.11/16/2012	1	120,980	Russel2000	-	-	-	(820,037)		(820,037)	(820,037)	0	0	0	222		001
VAR SWAP 08152012 01	GMxB	N/A	Equity/Index	GSE	.08/15/2012	.11/16/2012	1	86,295	Russel2000	-	-	-	(575,310)		(575,310)	(575,310)	0	0	0	158		001
VAR SWAP 08152012 02	GMxB	N/A	Equity/Index	GSE	.08/15/2012	.11/16/2012	1	86,295	Russel2000	-	-	-	(575,310)		(575,310)	(575,310)	0	0	0	158		001
VAR SWAP 08152012 03	GMxB	N/A	Equity/Index	WMST	.08/15/2012	.11/16/2012	1	63,525	S&P500	-	-	-	(290,982)		(290,982)	(290,982)	0	0	0	116		001
VAR SWAP 08152012 04	GMxB	N/A	Equity/Index	WMST	.08/15/2012	.11/16/2012	1	63,525	S&P500	-	-	-	(290,982)		(290,982)	(290,982)	0	0	0	116		001
VAR SWAP 09102012 02	GMxB	N/A	Equity/Index	BBI	.09/10/2012	.12/21/2012	1	87,300	Russel2000	-	-	-	(199,806)		(199,806)	(199,806)	0	0	0	209		001
VAR SWAP 09132012 03	GMxB	N/A	Equity/Index	BBI	.09/13/2012	.12/21/2012	1	95,200	Russel2000	-	-	-	(75,631)		(75,631)	(75,631)	0	0	0	228		001
VAR SWAP 09132012 02	GMxB	N/A	Equity/Index	BBI	.09/13/2012	.12/21/2012	1	99,680	S&P500	-	-	-	(58,664)		(58,664)	(58,664)	0	0	0	239		001
VAR SWAP 09142012 02	GMxB	N/A	Equity/Index	SCN	.09/14/2012	.12/20/2013	1	78,480	Russel2000	-	-	-	(24,087)		(24,087)	(24,087)	0	0	0	435		001
VAR SWAP 09142012 03	GMxB	N/A	Equity/Index	SCN	.09/14/2012	.12/20/2013	1	124,800	S&P500	-	-	-	(3,354)		(3,354)	(3,354)	0	0	0	691		001
VAR SWAP 09192012 01	GMxB	N/A	Equity/Index	WMST	.09/19/2012	.12/20/2013	1	78,240	Russel2000	-	-	-	(16,282)		(16,282)	(16,282)	0	0	0	433		001
VAR SWAP 09192012 02	GMxB	N/A	Equity/Index	SCN	.09/19/2012	.12/21/2012	1	172,000	S&P500	-	-	-	162		162	162	0	0	0	413		001
VAR SWAP 09202012 01	GMxB	N/A	Equity/Index	SCN	.09/20/2012	.12/20/2013	1	156,000	S&P500	-	-	-	(4,193)		(4,193)	(4,193)	0	0	0	864		001
VAR SWAP 09202012 02	GMxB	N/A	Equity/Index	SCN	.09/20/2012	.12/20/2013	1	156,000	S&P500	-	-	-	(4,193)		(4,193)	(4,193)	0	0	0	864		001
VAR SWAP 09202012 03	GMxB	N/A	Equity/Index	SCN	.09/20/2012	.12/20/2013	1	195,600	Russel2000	-	-	-	(40,706)		(40,706)	(40,706)	0	0	0	1,084		001
VAR SWAP 09212012 03	GMxB	N/A	Equity/Index	CSFI	.09/21/2012	.12/20/2013	1	208,000	S&P500	-	-	-	(5,591)		(5,591)	(5,591)	0	0	0	1,152		001
VAR SWAP 09212012 04	GMxB	N/A	Equity/Index	JPCH	.09/21/2012	.12/20/2013	1	194,250	S&P500	-	-	-	14,142		14,142	14,142	0	0	0	1,076		001
VAR SWAP 09212012 05	GMxB	N/A	Equity/Index	SCN	.09/21/2012	.12/20/2013	1	292,500	Russel2000	-	-	-	(31,883)		(31,883)	(31,883)	0	0	0	1,620		001
VAR SWAP 09242012 01	GMxB	N/A	Equity/Index	GSE	.09/24/2012	.12/20/2013	1	418,400	S&P500	-	-	-	(73,506)		(73,506)	(73,506)	0	0	0	2,318		001
VAR SWAP 09242012 03	GMxB	N/A	Equity/Index	SCN	.09/24/2012	.12/20/2013	1	156,600	S&P500	-	-	-	(19,759)		(19,759)	(19,759)	0	0	0	867		001
VAR SWAP 09242012 02	GMxB	N/A	Equity/Index	SCN	.09/24/2012	.12/20/2013	1	195,900	Russel2000	-	-	-	(50,454)		(50,454)	(50,454)	0	0	0	1,085		001
VAR SWAP 09272012 01	GMxB	N/A	Equity/Index	SCN	.09/27/2012	.12/20/2013	1	477,000	S&P500	-	-	-	(247,866)		(247,866)	(247,866)	0	0	0	2,642		001
VAR SWAP 09272012 02	GMxB	N/A	Equity/Index	SCN	.09/27/2012	.12/20/2013	1	594,000	Russel2000	-	-	-	(357,316)		(357,316)	(357,316)	0	0	0	3,290		001
VAR SWAP 09272012 03	GMxB	N/A	Equity/Index	SCN	.09/27/2012	.12/20/2013	1	235,800	S&P500	-	-	-	(53,078)		(53,078)	(53,078)	0	0	0	1,306		001
VAR SWAP 09272012 03	GMxB	N/A	Equity/Index	SCN	.09/27/2012	.12/20/2013	1	235,800	S&P500	-	-	-	(53,078)		(53,078)	(53,078)	0	0	0	1,306		001
VAR SWAP 08132012 01	GMxB	N/A	Equity/Index	BBI	.08/13/2012	.12/21/2012	1	100,750	S&P500	-	-	-	(429,380)		(429,380)	(429,380)	0	0	0	242		001
VAR SWAP 08142012 03	GMxB	N/A	Equity/Index	SCN	.08/14/2012	.11/16/2012	1	52,600	Russel2000	-	-	-	(356,538)		(356,538)	(356,538)	0	0	0	96		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)
VAR SWAP 09102012 01	GMxB	N/A	Equity/Index	WMST	.09/10/2012	.12/21/2012	1	72,355	Russel2000	-	-	-	(136,061)		(136,061)	(136,061)	0	0	0	174		001
VAR SWAP 09102012 03	GMxB	N/A	Equity/Index	BBI	.09/10/2012	.12/21/2012	1	120,960	S&P500	-	-	-	(196,128)		(196,128)	(196,128)	0	0	0	290		001
0959999. Total-Swaps-Hedging Other-Other										0	0	0	(78,605,589)	XXX	(78,605,589)	(78,605,589)	0	0	0	38,918	XXX	XXX
0969999. Total-Swaps-Hedging Other										0	0	12,677,357	41,690,353	XXX	42,231,658	(61,658,546)	0	0	0	196,269,193	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	19,393,725	145,629,260	XXX	147,624,760	42,280,360	0	0	0	184,689,520	XXX	XXX
1189999. Total-Swaps-Total Return										0	0	(6,716,367)	(25,333,318)	XXX	(26,787,514)	(25,333,318)	0	0	0	11,540,754	XXX	XXX
1199999. Total-Swaps-Other										0	0	0	(78,605,589)	XXX	(78,605,589)	(78,605,589)	0	0	0	38,918	XXX	XXX
1209999. Total-Swaps										0	0	12,677,357	41,690,353	XXX	42,231,658	(61,658,546)	0	0	0	196,269,193	XXX	XXX
1409999. Total-Hedging Other										319,659,902	528,478,057	80,477,134	1,275,277,583	XXX	1,300,397,887	(64,530,118)	0	0	0	1,043,899,177	XXX	XXX
1439999. Total-Other										(5,843,266)	(26,045,314)	0	34,600,008	XXX	34,600,008	66,488,587	0	0	0	9,473,108	XXX	XXX
1449999. TOTAL										313,816,636	502,432,743	80,477,134	1,309,877,590	XXX	1,334,997,895	1,958,469	0	0	0	1,053,372,285	XXX	XXX

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																			
TYZ2	631	84,228,641	#366994 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.6875	133.4844	0	0	502,831	502,831	0	0	635,119	001
TYZ2	1,484	198,090,813	#366995 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.6953	133.4844	0	0	1,170,980	1,170,980	0	0	1,493,687	001
TYZ2	60	8,009,063	#366996 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7031	133.4844	0	0	46,875	46,875	0	0	60,392	001
TYZ2	64	8,543,000	#366997 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7109	133.4844	0	0	49,500	49,500	0	0	64,418	001
TYZ2	54	7,208,156	#366998 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7188	133.4844	0	0	41,344	41,344	0	0	54,353	001
TYZ2	15	2,002,266	#366999 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7266	133.4844	0	0	11,367	11,367	0	0	15,098	001
TYZ2	8	1,067,875	#367000 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7344	133.4844	0	0	6,000	6,000	0	0	8,052	001
TYZ2	320	42,715,000	#367001 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7422	133.4844	0	0	237,501	237,501	0	0	322,089	001
TYZ2	1,257	167,789,859	#367002 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7500	133.4844	0	0	923,116	923,116	0	0	1,265,205	001
TYZ2	16	2,135,750	#367003 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7578	133.4844	0	0	11,625	11,625	0	0	16,104	001
TYZ2	1,279	170,726,516	#367004 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7656	133.4844	0	0	919,281	919,281	0	0	1,287,349	001
TYZ2	30	4,004,531	#367242 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.7813	133.4844	0	0	21,094	21,094	0	0	30,196	001
TYZ2	2,000	266,968,750	#367243 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.7891	133.4844	0	0	1,390,640	1,390,640	0	0	2,013,056	001
TYZ2	2	266,969	#367244 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.7969	133.4844	0	0	1,375	1,375	0	0	2,013	001
TYZ2	1	133,484	#367245 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8047	133.4844	0	0	680	680	0	0	1,007	001
TYZ2	4	533,938	#367246 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8125	133.4844	0	0	2,688	2,688	0	0	4,026	001
TYZ2	2	266,969	#367247 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8203	133.4844	0	0	1,328	1,328	0	0	2,013	001
TYZ2	718	95,841,781	#367248 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8281	133.4844	0	0	471,188	471,188	0	0	722,687	001
TYZ2	10	1,334,844	#367249 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8359	133.4844	0	0	6,484	6,484	0	0	10,065	001
TYZ2	2,266	302,475,594	#367250 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8438	133.4844	0	0	1,451,668	1,451,668	0	0	2,280,792	001
TYZ2	16	2,135,750	#367251 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8516	133.4844	0	0	10,125	10,125	0	0	16,104	001
TYZ2	9	1,201,359	#367252 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8594	133.4844	0	0	5,625	5,625	0	0	9,059	001
TYZ2	577	77,020,484	#367253 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8672	133.4844	0	0	356,119	356,119	0	0	580,767	001
TYZ2	31	4,138,016	#367254 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8750	133.4844	0	0	18,891	18,891	0	0	31,202	001
TYZ2	69	9,210,422	#367255 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8828	133.4844	0	0	41,508	41,508	0	0	69,450	001
TYZ2	849	113,328,234	#367256 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8906	133.4844	0	0	504,094	504,094	0	0	854,542	001
TYZ2	6	800,906	#367257 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8984	133.4844	0	0	3,516	3,516	0	0	6,039	001
TYZ2	283	37,776,078	#367258 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.9063	133.4844	0	0	163,611	163,611	0	0	284,847	001
TYZ2	2	266,969	#367259 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.9375	133.4844	0	0	1,094	1,094	0	0	2,013	001
TYZ2	17	2,269,234	#367260 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.9531	133.4844	0	0	9,031	9,031	0	0	17,111	001
TYZ2	1,923	256,690,453	#367261 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.9609	133.4844	0	0	1,006,575	1,006,575	0	0	1,935,553	001
TYZ2	2	266,969	#367689 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.5547	133.4844	0	0	1,859	1,859	0	0	2,013	001
TYZ2	297	39,644,859	#367690 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.5703	133.4844	0	0	271,479	271,479	0	0	298,939	001
TYZ2	76	10,144,813	#367691 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.5781	133.4844	0	0	68,875	68,875	0	0	76,496	001
TYZ2	1,507	201,160,953	#367692 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.5859	133.4844	0	0	1,353,949	1,353,949	0	0	1,516,837	001
TYZ2	110	14,683,281	#367693 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.5938	133.4844	0	0	97,969	97,969	0	0	110,718	001
TYZ2	2,183	291,396,391	#367694 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6016	133.4844	0	0	1,927,196	1,927,196	0	0	2,197,250	001
TYZ2	69	9,210,422	#367695 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6094	133.4844	0	0	60,375	60,375	0	0	69,450	001
TYZ2	116	15,484,188	#367696 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6172	133.4844	0	0	100,594	100,594	0	0	116,757	001
TYZ2	23	3,070,141	#367697 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6250	133.4844	0	0	19,766	19,766	0	0	23,150	001
TYZ2	195	26,029,453	#367698 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6328	133.4844	0	0	166,056	166,056	0	0	196,273	001
TYZ2	86	11,479,656	#367699 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6406	133.4844	0	0	72,563	72,563	0	0	86,561	001

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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)
TYZ2	245	32,703,672	#367700 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6484	133.4844	0	0	204,805	204,805	0	0	246,599	001
TYZ2	221	29,500,047	#367701 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6563	133.4844	0	0	183,017	183,017	0	0	222,443	001
TYZ2	94	12,547,531	#367702 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6641	133.4844	0	0	77,110	77,110	0	0	94,614	001
TYZ2	1,034	138,022,844	#367703 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6719	133.4844	0	0	840,125	840,125	0	0	1,040,750	001
TYZ2	19	2,536,203	#367704 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6797	133.4844	0	0	15,289	15,289	0	0	19,124	001
TYZ2	51	6,807,703	#367705 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6875	133.4844	0	0	40,641	40,641	0	0	51,333	001
TYZ2	67	8,943,453	#367706 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6953	133.4844	0	0	52,868	52,868	0	0	67,437	001
TYZ2	1,345	179,536,484	#367707 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7031	133.4844	0	0	1,050,781	1,050,781	0	0	1,353,780	001
TYZ2	69	9,210,422	#367708 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7109	133.4844	0	0	53,367	53,367	0	0	69,450	001
TYZ2	631	84,228,641	#367709 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7188	133.4844	0	0	483,113	483,113	0	0	635,119	001
TYZ2	4,227	564,238,453	#367710 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7266	133.4844	0	0	3,203,305	3,203,305	0	0	4,254,593	001
TYZ2	292	38,977,438	#367711 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7344	133.4844	0	0	219,000	219,000	0	0	293,906	001
TYZ2	94	12,547,531	#367712 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7500	133.4844	0	0	69,032	69,032	0	0	94,614	001
TYZ2	2,000	266,968,750	#367713 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7578	133.4844	0	0	1,453,140	1,453,140	0	0	2,013,056	001
TYZ2	1	133,484	#368530 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	132.8594	133.4844	0	0	625	625	0	0	1,007	001
TYZ2	1,998	266,701,781	#368531 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	132.8672	133.4844	0	0	1,233,146	1,233,146	0	0	2,011,042	001
TYZ2	10	1,334,844	#368532 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	132.8750	133.4844	0	0	6,094	6,094	0	0	10,065	001
TYZ2	2,000	266,968,750	#368533 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	132.9688	133.4844	0	0	1,031,260	1,031,260	0	0	2,013,056	001
TYZ2	15	2,002,266	#368534 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	132.9766	133.4844	0	0	7,617	7,617	0	0	15,098	001
TYZ2	1	133,484	#368535 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	132.9844	133.4844	0	0	500	500	0	0	1,007	001
TYZ2	11	1,468,328	#368536 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	132.9922	133.4844	0	0	5,414	5,414	0	0	11,072	001
TYZ2	16	2,135,750	#368537 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.0000	133.4844	0	0	7,750	7,750	0	0	16,104	001
TYZ2	11	1,468,328	#368538 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.0078	133.4844	0	0	5,242	5,242	0	0	11,072	001
TYZ2	16	2,135,750	#368539 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.0156	133.4844	0	0	7,500	7,500	0	0	16,104	001
TYZ2	3	400,453	#368540 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.0234	133.4844	0	0	1,383	1,383	0	0	3,020	001
TYZ2	7	934,391	#368541 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.0313	133.4844	0	0	3,172	3,172	0	0	7,046	001
TYZ2	1	133,484	#368542 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.0391	133.4844	0	0	445	445	0	0	1,007	001
TYZ2	6	800,906	#368543 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.0469	133.4844	0	0	2,625	2,625	0	0	6,039	001
TYZ2	1	133,484	#368544 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.0547	133.4844	0	0	430	430	0	0	1,007	001
TYZ2	2,041	272,441,609	#368545 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.0625	133.4844	0	0	861,057	861,057	0	0	2,054,323	001
TYZ2	75	10,011,328	#368546 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.0703	133.4844	0	0	31,055	31,055	0	0	75,490	001
TYZ2	248	33,104,125	#368547 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.0781	133.4844	0	0	100,750	100,750	0	0	249,619	001
TYZ2	1	133,484	#368548 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.0859	133.4844	0	0	398	398	0	0	1,007	001
TYZ2	621	82,893,797	#368549 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.0938	133.4844	0	0	242,581	242,581	0	0	625,054	001
TYZ2	2	266,969	#368550 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.1016	133.4844	0	0	766	766	0	0	2,013	001
TYZ2	2,951	393,912,391	#368551 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.1094	133.4844	0	0	1,106,625	1,106,625	0	0	2,970,263	001
TYZ2	3	400,453	#373748 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.0938	133.4844	0	0	4,172	4,172	0	0	3,020	001
TYZ2	6	800,906	#373749 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.1094	133.4844	0	0	8,250	8,250	0	0	6,039	001
TYZ2	7	934,391	#373750 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.1250	133.4844	0	0	9,516	9,516	0	0	7,046	001
TYZ2	3	400,453	#373751 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.1406	133.4844	0	0	4,031	4,031	0	0	3,020	001
TYZ2	3	400,453	#373752 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.1719	133.4844	0	0	3,938	3,938	0	0	3,020	001
TYZ2	3	400,453	#373753 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.1875	133.4844	0	0	3,891	3,891	0	0	3,020	001

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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)
TYZ2	300	40,045,313	#373754 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.2031	133.4844	0	0	384,375	384,375	0	0	301,958	001
TYZ2	2	266,969	#373755 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.2188	133.4844	0	0	2,531	2,531	0	0	2,013	001
TYZ2	4	533,938	#373756 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.2344	133.4844	0	0	5,000	5,000	0	0	4,026	001
TYZ2	7	934,391	#373757 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.2500	133.4844	0	0	8,641	8,641	0	0	7,046	001
TYZ2	1	133,484	#373758 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.2656	133.4844	0	0	1,219	1,219	0	0	1,007	001
TYZ2	4	533,938	#373759 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.2813	133.4844	0	0	4,813	4,813	0	0	4,026	001
TYZ2	12	1,601,813	#373761 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.2969	133.4844	0	0	14,250	14,250	0	0	12,078	001
TYZ2	9	1,201,359	#373762 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.3125	133.4844	0	0	10,547	10,547	0	0	9,059	001
TYZ2	5	667,422	#373763 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.3281	133.4844	0	0	5,781	5,781	0	0	5,033	001
TYZ2	1	133,484	#373764 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/19/2012	132.3438	133.4844	0	0	1,141	1,141	0	0	1,007	001
TYZ2	325	43,382,422	#374690 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/24/2012	132.8750	133.4844	0	0	198,049	198,049	0	0	327,122	001
TYZ2	30	4,004,531	#374868 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	132.8906	133.4844	0	0	17,813	17,813	0	0	30,196	001
TYZ2	40	5,339,375	#374869 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	132.9063	133.4844	0	0	23,125	23,125	0	0	40,261	001
TYZ2	122	16,285,094	#374870 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	132.9219	133.4844	0	0	68,625	68,625	0	0	122,796	001
TYZ2	37	4,938,922	#374871 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	132.9375	133.4844	0	0	20,235	20,235	0	0	37,242	001
TYZ2	41	5,472,859	#374872 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	132.9531	133.4844	0	0	21,781	21,781	0	0	41,268	001
TYZ2	57	7,608,609	#374873 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	132.9688	133.4844	0	0	29,391	29,391	0	0	57,372	001
TYZ2	48	6,407,250	#374874 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	132.9844	133.4844	0	0	24,000	24,000	0	0	48,313	001
TYZ2	18	2,402,719	#374875 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	133.0000	133.4844	0	0	8,719	8,719	0	0	18,118	001
TYZ2	4	533,938	#374876 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	133.0156	133.4844	0	0	1,875	1,875	0	0	4,026	001
TYZ2	3	400,453	#374877 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	133.0313	133.4844	0	0	1,359	1,359	0	0	3,020	001
TYZ2	1,169	156,043,234	#374878 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	133.1719	133.4844	0	0	365,313	365,313	0	0	1,176,631	001
TYZ2	6	800,906	#375122 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/26/2012	133.1563	133.4844	0	0	1,969	1,969	0	0	6,039	001
TYZ2	5	667,422	#375123 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/26/2012	133.1719	133.4844	0	0	1,563	1,563	0	0	5,033	001
TYZ2	10	1,334,844	#375124 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/26/2012	133.1875	133.4844	0	0	2,969	2,969	0	0	10,065	001
TYZ2	20	2,669,688	#375125 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/26/2012	133.2031	133.4844	0	0	5,625	5,625	0	0	20,131	001
TYZ2	220	29,366,563	#375126 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/26/2012	133.2188	133.4844	0	0	58,439	58,439	0	0	221,436	001
TYZ2	11	1,468,328	#375127 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/26/2012	133.2344	133.4844	0	0	2,750	2,750	0	0	11,072	001
TYZ2	7	934,391	#375128 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/26/2012	133.2500	133.4844	0	0	1,641	1,641	0	0	7,046	001
TYZ2	18	2,402,719	#375129 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/26/2012	133.2656	133.4844	0	0	3,938	3,938	0	0	18,118	001
TYZ2	16	2,135,750	#375130 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/26/2012	133.2813	133.4844	0	0	3,250	3,250	0	0	16,104	001
TYZ2	6	800,906	#375131 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/26/2012	133.2969	133.4844	0	0	1,125	1,125	0	0	6,039	001
TYZ2	1	133,484	#375132 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/26/2012	133.3125	133.4844	0	0	172	172	0	0	1,007	001
TYZ2	320	42,715,000	#375133 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/26/2012	133.6406	133.4844	0	0	(50,000)	(50,000)	0	0	322,089	001
TYZ2	1	133,484	#365847 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/23/2012	132.5391	133.4844	0	0	945	945	0	0	29,605	001
TYZ2	62	8,276,031	#365848 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/23/2012	132.5469	133.4844	0	0	58,125	58,125	0	0	1,835,531	001
TYZ2	158	21,090,531	#366138 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/24/2012	132.6484	133.4844	0	0	132,079	132,079	0	0	4,677,643	001
TYZ2	91	12,147,078	#366870 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.6563	133.4844	0	0	75,360	75,360	0	0	2,694,086	001
TYZ2	2	266,969	#366871 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.6641	133.4844	0	0	1,641	1,641	0	0	59,211	001
TYZ2	4	533,938	#366872 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.6719	133.4844	0	0	3,250	3,250	0	0	118,421	001
TYZ2	50	6,674,219	#366873 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.6797	133.4844	0	0	40,235	40,235	0	0	1,480,267	001
TYZ2	35	4,671,953	#366874 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.6875	133.4844	0	0	27,891	27,891	0	0	1,036,187	001
TYZ2	28	3,737,563	#366875 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.6953	133.4844	0	0	22,094	22,094	0	0	828,949	001
TYZ2	2	266,969	#366876 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7031	133.4844	0	0	1,563	1,563	0	0	59,211	001

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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)
TYZ2	4	533,938	#366877 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7109	133.4844	0	0	3,094	3,094	0	0	118,421	001
TYZ2	2	266,969	#366878 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7188	133.4844	0	0	1,531	1,531	0	0	59,211	001
TYZ2	1	133,484	#366879 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7266	133.4844	0	0	758	758	0	0	29,605	001
TYZ2	9	1,201,359	#366880 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7422	133.4844	0	0	6,680	6,680	0	0	266,448	001
TYZ2	57	7,608,609	#366881 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7500	133.4844	0	0	41,860	41,860	0	0	1,687,504	001
TYZ2	5	667,422	#366882 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7656	133.4844	0	0	3,594	3,594	0	0	148,027	001
TYZ2	397	52,993,297	#367147 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8906	133.4844	0	0	235,719	235,719	0	0	11,753,318	001
TYZ2	9	1,201,359	#367514 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.5703	133.4844	0	0	8,227	8,227	0	0	266,448	001
TYZ2	11	1,468,328	#367515 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.5859	133.4844	0	0	9,883	9,883	0	0	325,659	001
TYZ2	1	133,484	#367516 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.5938	133.4844	0	0	891	891	0	0	29,605	001
TYZ2	9	1,201,359	#367517 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6016	133.4844	0	0	7,945	7,945	0	0	266,448	001
TYZ2	6	800,906	#367518 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6094	133.4844	0	0	5,250	5,250	0	0	177,632	001
TYZ2	16	2,135,750	#367519 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6172	133.4844	0	0	13,875	13,875	0	0	473,685	001
TYZ2	8	1,067,875	#367520 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6250	133.4844	0	0	6,875	6,875	0	0	236,843	001
TYZ2	43	5,739,828	#367521 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6328	133.4844	0	0	36,618	36,618	0	0	1,273,029	001
TYZ2	15	2,002,266	#367522 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6406	133.4844	0	0	12,656	12,656	0	0	444,080	001
TYZ2	64	8,543,000	#367523 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6484	133.4844	0	0	53,500	53,500	0	0	1,894,741	001
TYZ2	1	133,484	#367524 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6563	133.4844	0	0	828	828	0	0	29,605	001
TYZ2	26	3,470,594	#367525 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6641	133.4844	0	0	21,328	21,328	0	0	769,739	001
TYZ2	2	266,969	#367526 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6719	133.4844	0	0	1,625	1,625	0	0	59,211	001
TYZ2	6	800,906	#367527 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6797	133.4844	0	0	4,828	4,828	0	0	177,632	001
TYZ2	5	667,422	#367528 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6875	133.4844	0	0	3,984	3,984	0	0	148,027	001
TYZ2	14	1,868,781	#367529 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6953	133.4844	0	0	11,047	11,047	0	0	414,475	001
TYZ2	9	1,201,359	#367530 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7031	133.4844	0	0	7,031	7,031	0	0	266,448	001
TYZ2	8	1,067,875	#367531 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7109	133.4844	0	0	6,188	6,188	0	0	236,843	001
TYZ2	15	2,002,266	#367532 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7188	133.4844	0	0	11,484	11,484	0	0	444,080	001
TYZ2	408	54,461,625	#367533 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7266	133.4844	0	0	309,191	309,191	0	0	12,078,977	001
TYZ2	1	133,484	#367534 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7344	133.4844	0	0	750	750	0	0	29,605	001
TYZ2	2	266,969	#368359 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.1016	133.4844	0	0	766	766	0	0	59,211	001
TYZ2	431	57,531,766	#368360 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.1094	133.4844	0	0	161,625	161,625	0	0	12,759,900	001
TYZ2	19	2,536,203	#368361 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.1172	133.4844	0	0	6,977	6,977	0	0	562,501	001
USZ2	11	1,643,125	#367551 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	149.4063	149.3750	0	0	344	344	0	0	-	001
USZ2	5	746,875	#367552 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	149.4297	149.3750	0	0	273	273	0	0	-	001
USZ2	39	5,825,625	#367553 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	149.4375	149.3750	0	0	2,438	2,438	0	0	-	001
USZ2	100	14,937,500	#367554 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	149.4609	149.3750	0	0	8,594	8,594	0	0	-	001
USZ2	36	5,377,500	#367555 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	149.4688	149.3750	0	0	3,375	3,375	0	0	-	001
USZ2	5	746,875	#367556 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	149.4922	149.3750	0	0	586	586	0	0	-	001
USZ2	6	896,250	#367557 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	149.5000	149.3750	0	0	750	750	0	0	-	001
USZ2	10	1,493,750	#367558 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	149.5234	149.3750	0	0	1,484	1,484	0	0	-	001
USZ2	8	1,195,000	#367559 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	149.5313	149.3750	0	0	1,250	1,250	0	0	-	001
USZ2	21	3,136,875	#367560 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	149.5625	149.3750	0	0	3,938	3,938	0	0	-	001
USZ2	6	896,250	#367561 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	149.6875	149.3750	0	0	1,875	1,875	0	0	-	001
USZ2	234	34,953,750	#367562 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	149.7188	149.3750	0	0	80,438	80,438	0	0	-	001

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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)
USZ2	100	14,937,500	#368376 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.0938	149.3750	0	0	71,875	71,875	0	0	-	001
USZ2	1	149,375	#368377 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.4141	149.3750	0	0	1,039	1,039	0	0	-	001
USZ2	2	298,750	#368378 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.4688	149.3750	0	0	2,188	2,188	0	0	-	001
USZ2	40	5,975,000	#368379 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.4766	149.3750	0	0	44,062	44,062	0	0	-	001
USZ2	100	14,937,500	#368380 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.5000	149.3750	0	0	112,500	112,500	0	0	-	001
USZ2	1	149,375	#368381 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.5078	149.3750	0	0	1,133	1,133	0	0	-	001
USZ2	2	298,750	#368382 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.5547	149.3750	0	0	2,359	2,359	0	0	-	001
USZ2	63	9,410,625	#368383 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.5625	149.3750	0	0	74,813	74,813	0	0	-	001
USZ2	12	1,792,500	#368384 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.5703	149.3750	0	0	14,344	14,344	0	0	-	001
USZ2	50	7,468,750	#368385 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.5859	149.3750	0	0	60,547	60,547	0	0	-	001
USZ2	12	1,792,500	#368386 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.5938	149.3750	0	0	14,625	14,625	0	0	-	001
USZ2	81	12,099,375	#368387 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.6016	149.3750	0	0	99,351	99,351	0	0	-	001
USZ2	75	11,203,125	#368388 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.6172	149.3750	0	0	93,164	93,164	0	0	-	001
USZ2	1	149,375	#368389 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	150.6250	149.3750	0	0	1,250	1,250	0	0	-	001
USZ2	180	26,887,500	#368990 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/31/2012	151.4063	149.3750	0	0	365,625	365,625	0	0	-	001
USZ2	196	29,277,500	#370366 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	09/12/2012	147.4688	149.3750	0	0	(373,625)	(373,625)	0	0	-	001
USZ2	4	597,500	#370367 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	09/12/2012	147.5000	149.3750	0	0	(7,500)	(7,500)	0	0	-	001
WNZ2	217	35,852,469	#366163 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/24/2012	165.9922	165.2188	0	0	(167,836)	(167,836)	0	0	-	001
WNZ2	232	38,330,750	#366164 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/24/2012	166.0547	165.2188	0	0	(193,938)	(193,938)	0	0	-	001
WNZ2	1	165,219	#366165 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/24/2012	166.2656	165.2188	0	0	(1,047)	(1,047)	0	0	-	001
WNZ2	170	28,087,188	#366166 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/24/2012	166.3750	165.2188	0	0	(196,563)	(196,563)	0	0	-	001
WNZ2	100	16,521,875	#366917 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	166.3984	165.2188	0	0	(117,969)	(117,969)	0	0	-	001
WNZ2	175	28,913,281	#366918 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	166.4922	165.2188	0	0	(222,852)	(222,852)	0	0	-	001
WNZ2	944	155,966,500	#366919 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	166.5313	165.2188	0	0	(1,239,000)	(1,239,000)	0	0	-	001
WNZ2	2	330,438	#366920 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	166.5859	165.2188	0	0	(2,734)	(2,734)	0	0	-	001
WNZ2	1	165,219	#366921 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	166.6094	165.2188	0	0	(1,391)	(1,391)	0	0	-	001
WNZ2	500	82,609,375	#366922 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	166.6172	165.2188	0	0	(699,220)	(699,220)	0	0	-	001
WNZ2	52	8,591,375	#366923 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	166.7109	165.2188	0	0	(77,594)	(77,594)	0	0	-	001
WNZ2	500	82,609,375	#366924 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	166.7422	165.2188	0	0	(761,720)	(761,720)	0	0	-	001
WNZ2	1	165,219	#366925 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	166.8047	165.2188	0	0	(1,586)	(1,586)	0	0	-	001
WNZ2	3,315	547,700,156	#367182 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	167.0000	165.2188	0	0	(5,904,844)	(5,904,844)	0	0	-	001
WNZ2	5	826,094	#367567 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	166.0000	165.2188	0	0	(3,906)	(3,906)	0	0	-	001
WNZ2	4,874	805,276,188	#367568 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	166.1016	165.2188	0	0	(4,302,816)	(4,302,816)	0	0	-	001
WNZ2	81	13,382,719	#367569 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	166.1328	165.2188	0	0	(74,039)	(74,039)	0	0	-	001
WNZ2	1	165,219	#367570 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	166.1563	165.2188	0	0	(938)	(938)	0	0	-	001
WNZ2	44	7,269,625	#367571 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	166.1953	165.2188	0	0	(42,969)	(42,969)	0	0	-	001
WNZ2	1	165,219	#368405 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	166.9453	165.2188	0	0	(1,727)	(1,727)	0	0	-	001
WNZ2	3	495,656	#368406 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.1016	165.2188	0	0	(5,648)	(5,648)	0	0	-	001
WNZ2	2	330,438	#368407 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.3203	165.2188	0	0	(4,203)	(4,203)	0	0	-	001
WNZ2	2	330,438	#368408 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.3750	165.2188	0	0	(4,313)	(4,313)	0	0	-	001
WNZ2	2	330,438	#368409 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.3828	165.2188	0	0	(4,328)	(4,328)	0	0	-	001
WNZ2	1	165,219	#368410 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.4375	165.2188	0	0	(2,219)	(2,219)	0	0	-	001
WNZ2	3	495,656	#368411 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.4453	165.2188	0	0	(6,680)	(6,680)	0	0	-	001

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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)
WNZ2	5	826,094	#368412 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.4766	165.2188	0	0	(11,289)	(11,289)	0	0	-	001
WNZ2	1	165,219	#368413 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.5000	165.2188	0	0	(2,281)	(2,281)	0	0	-	001
WNZ2	55	9,087,031	#368414 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.5078	165.2188	0	0	(125,898)	(125,898)	0	0	-	001
WNZ2	4,792	791,728,250	#368415 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.5156	165.2188	0	0	(11,006,649)	(11,006,649)	0	0	-	001
WNZ2	19	3,139,156	#368416 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.5313	165.2188	0	0	(43,938)	(43,938)	0	0	-	001
WNZ2	1	165,219	#368417 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.5625	165.2188	0	0	(2,344)	(2,344)	0	0	-	001
WNZ2	3	495,656	#368418 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.5703	165.2188	0	0	(7,055)	(7,055)	0	0	-	001
WNZ2	24	3,965,250	#368419 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.6328	165.2188	0	0	(57,937)	(57,937)	0	0	-	001
WNZ2	1	165,219	#368420 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.6875	165.2188	0	0	(2,469)	(2,469)	0	0	-	001
WNZ2	3	495,656	#368421 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.6953	165.2188	0	0	(7,430)	(7,430)	0	0	-	001
TYZ2	44	5,873,313	#366175 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/24/2012	132.6016	133.4844	0	0	38,844	38,844	0	0	396,736	001
TYZ2	1	133,484	#366951 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7266	133.4844	0	0	758	758	0	0	9,017	001
TYZ2	1	133,484	#366952 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7344	133.4844	0	0	750	750	0	0	9,017	001
TYZ2	22	2,936,656	#366953 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7422	133.4844	0	0	16,328	16,328	0	0	198,368	001
TYZ2	157	20,957,047	#366954 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7500	133.4844	0	0	115,298	115,298	0	0	1,415,625	001
TYZ2	15	2,002,266	#366955 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	132.7656	133.4844	0	0	10,781	10,781	0	0	135,251	001
TYZ2	268	35,773,813	#367203 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	132.8906	133.4844	0	0	159,125	159,125	0	0	2,416,481	001
TYZ2	5	667,422	#367626 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.5703	133.4844	0	0	4,570	4,570	0	0	45,084	001
TYZ2	9	1,201,359	#367627 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.5859	133.4844	0	0	8,086	8,086	0	0	81,150	001
TYZ2	1	133,484	#367628 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.5938	133.4844	0	0	891	891	0	0	9,017	001
TYZ2	9	1,201,359	#367629 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6016	133.4844	0	0	7,945	7,945	0	0	81,150	001
TYZ2	5	667,422	#367630 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6094	133.4844	0	0	4,375	4,375	0	0	45,084	001
TYZ2	12	1,601,813	#367631 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6172	133.4844	0	0	10,406	10,406	0	0	108,201	001
TYZ2	7	934,391	#367632 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6250	133.4844	0	0	6,016	6,016	0	0	63,117	001
TYZ2	27	3,604,078	#367633 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6328	133.4844	0	0	22,992	22,992	0	0	243,451	001
TYZ2	10	1,334,844	#367634 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6406	133.4844	0	0	8,438	8,438	0	0	90,167	001
TYZ2	28	3,737,563	#367635 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6484	133.4844	0	0	23,406	23,406	0	0	252,468	001
TYZ2	1	133,484	#367636 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6563	133.4844	0	0	828	828	0	0	9,017	001
TYZ2	17	2,269,234	#367637 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6641	133.4844	0	0	13,945	13,945	0	0	153,284	001
TYZ2	1	133,484	#367638 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6719	133.4844	0	0	813	813	0	0	9,017	001
TYZ2	5	667,422	#367639 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6797	133.4844	0	0	4,023	4,023	0	0	45,084	001
TYZ2	3	400,453	#367640 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6875	133.4844	0	0	2,391	2,391	0	0	27,050	001
TYZ2	10	1,334,844	#367641 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.6953	133.4844	0	0	7,891	7,891	0	0	90,167	001
TYZ2	7	934,391	#367642 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7031	133.4844	0	0	5,469	5,469	0	0	63,117	001
TYZ2	6	800,906	#367643 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7109	133.4844	0	0	4,641	4,641	0	0	54,100	001
TYZ2	10	1,334,844	#367644 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7188	133.4844	0	0	7,656	7,656	0	0	90,167	001
TYZ2	284	37,909,563	#367645 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7266	133.4844	0	0	215,221	215,221	0	0	2,560,748	001
TYZ2	1	133,484	#367646 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/29/2012	132.7344	133.4844	0	0	750	750	0	0	9,017	001
TYZ2	1	133,484	#368449 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.1016	133.4844	0	0	383	383	0	0	9,017	001
TYZ2	3	400,453	#368450 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.1094	133.4844	0	0	1,125	1,125	0	0	27,050	001
TYZ2	301	40,178,797	#368451 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	133.1172	133.4844	0	0	110,524	110,524	0	0	2,714,033	001
TYZ2	200	26,696,875	#374850 US 10YR NOTE FUT	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	133.1563	133.4844	0	0	65,626	65,626	0	0	1,803,344	001
USZ2	55	8,215,625	#375102 US LONG BOND	GMxB	N/A	Interest	12/19/2012	CBT	09/26/2012	149.8750	149.3750	0	0	(27,500)	(27,500)	0	0	-	001

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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)
WNZ2	48	7,930,500	#366596 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/24/2012	165.9297	165.2188	0	0	(34,125)	(34,125)	0	0	-	001
WNZ2	428	70,713,625	#366961 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/27/2012	166.7734	165.2188	0	0	(665,407)	(665,407)	0	0	-	001
WNZ2	658	108,713,938	#367209 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/28/2012	167.0000	165.2188	0	0	(1,172,063)	(1,172,063)	0	0	-	001
WNZ2	1	165,219	#368463 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	166.9453	165.2188	0	0	(1,727)	(1,727)	0	0	-	001
WNZ2	1	165,219	#368464 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.1016	165.2188	0	0	(1,883)	(1,883)	0	0	-	001
WNZ2	1	165,219	#368465 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.3203	165.2188	0	0	(2,102)	(2,102)	0	0	-	001
WNZ2	1	165,219	#368466 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.4453	165.2188	0	0	(2,227)	(2,227)	0	0	-	001
WNZ2	1	165,219	#368467 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.4766	165.2188	0	0	(2,258)	(2,258)	0	0	-	001
WNZ2	18	2,973,938	#368468 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.5078	165.2188	0	0	(41,203)	(41,203)	0	0	-	001
WNZ2	6	991,313	#368469 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.5313	165.2188	0	0	(13,875)	(13,875)	0	0	-	001
WNZ2	1	165,219	#368470 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.5625	165.2188	0	0	(2,344)	(2,344)	0	0	-	001
WNZ2	2	330,438	#368471 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.5703	165.2188	0	0	(4,703)	(4,703)	0	0	-	001
WNZ2	9	1,486,969	#368472 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.6328	165.2188	0	0	(21,727)	(21,727)	0	0	-	001
WNZ2	1,925	318,046,094	#368473 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.7344	165.2188	0	0	(4,842,588)	(4,842,588)	0	0	-	001
WNZ2	2	330,438	#368474 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	08/30/2012	167.8125	165.2188	0	0	(5,188)	(5,188)	0	0	-	001
WNZ2	150	24,782,813	#372804 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	09/17/2012	159.5938	165.2188	0	0	843,750	843,750	0	0	-	001
WNZ2	5	826,094	#374852 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	164.1250	165.2188	0	0	5,469	5,469	0	0	-	001
WNZ2	20	3,304,375	#374853 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	09/25/2012	164.1563	165.2188	0	0	21,250	21,250	0	0	-	001
WNZ2	25	4,130,469	#375781 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	09/28/2012	165.1875	165.2188	0	0	781	781	0	0	-	001
WNZ2	175	28,913,281	#375782 US ULTRA BOND	GMxB	N/A	Interest	12/19/2012	CBT	09/28/2012	165.2188	165.2188	0	0	-	-	0	0	-	001
12829999. Total-Long Futures-Hedging Other												0	0	(939,580)	(939,580)	0	0	115,839,803	XXX
1329999. Total-Long Futures												0	0	(939,580)	(939,580)	0	0	115,839,803	XXX
Short Futures																			
Hedging Other																			
ADZ2	221	22,769,630	#370627 AUD CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.0367	1.0303	0	0	140,335	140,335	0	0	552,500	001
ADZ2	126	12,981,780	#370486 AUD CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.0367	1.0303	0	0	80,010	80,010	0	0	315,000	001
ADZ2	30	3,090,900	#370532 AUD CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.0367	1.0303	0	0	19,050	19,050	0	0	75,000	001
BPZ2	319	32,171,150	#370488 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.6097	1.6136	0	0	(77,756)	(77,756)	0	0	478,500	001
BPZ2	76	7,664,600	#370534 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.6097	1.6136	0	0	(18,525)	(18,525)	0	0	114,000	001
BPZ2	555	55,971,750	#370629 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.6097	1.6136	0	0	(135,281)	(135,281)	0	0	832,500	001
BPZ2	34	3,428,900	#374112 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/21/2012	1.6257	1.6136	0	0	25,713	25,713	0	0	51,000	001
BPZ2	9	907,650	#374120 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/21/2012	1.6257	1.6136	0	0	6,806	6,806	0	0	13,500	001
BPZ2	58	5,849,300	#374127 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/21/2012	1.6255	1.6136	0	0	43,138	43,138	0	0	87,000	001
BPZ2	2	201,700	#375447 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6111	1.6136	0	0	(313)	(313)	0	0	3,000	001
BPZ2	1	100,850	#375448 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6127	1.6136	0	0	(56)	(56)	0	0	1,500	001
BPZ2	1	100,850	#375449 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6129	1.6136	0	0	(44)	(44)	0	0	1,500	001
BPZ2	1	100,850	#375450 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6131	1.6136	0	0	(31)	(31)	0	0	1,500	001
BPZ2	1	100,850	#375451 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6132	1.6136	0	0	(25)	(25)	0	0	1,500	001
BPZ2	2	201,700	#375452 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6137	1.6136	0	0	13	13	0	0	3,000	001
BPZ2	1	100,850	#375453 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6138	1.6136	0	0	13	13	0	0	1,500	001
BPZ2	3	302,550	#375454 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6139	1.6136	0	0	56	56	0	0	4,500	001
BPZ2	2	201,700	#375455 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6140	1.6136	0	0	50	50	0	0	3,000	001
BPZ2	2	201,700	#375456 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6141	1.6136	0	0	63	63	0	0	3,000	001

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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)
BPZ2	1	100,850	#375457 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6142	1.6136	0	0	38	38	0	0	1,500	001
BPZ2	1	100,850	#375458 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6143	1.6136	0	0	44	44	0	0	1,500	001
BPZ2	2	201,700	#375459 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6144	1.6136	0	0	100	100	0	0	3,000	001
BPZ2	1	100,850	#375460 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6146	1.6136	0	0	63	63	0	0	1,500	001
BPZ2	1	100,850	#375461 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6147	1.6136	0	0	69	69	0	0	1,500	001
BPZ2	1	100,850	#375683 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6135	1.6136	0	0	(6)	(6)	0	0	1,500	001
BPZ2	2	201,700	#375684 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6137	1.6136	0	0	13	13	0	0	3,000	001
BPZ2	1	100,850	#375685 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6143	1.6136	0	0	44	44	0	0	1,500	001
BPZ2	2	201,700	#375686 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6145	1.6136	0	0	113	113	0	0	3,000	001
BPZ2	1	100,850	#375794 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6125	1.6136	0	0	(69)	(69)	0	0	1,500	001
BPZ2	1	100,850	#375795 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6126	1.6136	0	0	(63)	(63)	0	0	1,500	001
BPZ2	1	100,850	#375796 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6132	1.6136	0	0	(25)	(25)	0	0	1,500	001
BPZ2	1	100,850	#375797 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6138	1.6136	0	0	13	13	0	0	1,500	001
BPZ2	2	201,700	#375798 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6139	1.6136	0	0	38	38	0	0	3,000	001
BPZ2	1	100,850	#375799 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6140	1.6136	0	0	25	25	0	0	1,500	001
BPZ2	1	100,850	#375800 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6141	1.6136	0	0	31	31	0	0	1,500	001
BPZ2	1	100,850	#375801 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6143	1.6136	0	0	44	44	0	0	1,500	001
BPZ2	1	100,850	#375802 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6144	1.6136	0	0	50	50	0	0	1,500	001
BPZ2	1	100,850	#375803 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.6147	1.6136	0	0	69	69	0	0	1,500	001
VGZ2	2,500	78,894,494	#372100 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/14/2012	2,579.0000	2,455.0000	0	0	3,984,895	3,984,895	0	0	5,919,497	001
VGZ2	901	28,433,576	#373686 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/19/2012	2,548.0000	2,455.0000	0	0	1,077,117	1,077,117	0	0	2,133,387	001
VGZ2	716	22,595,383	#373687 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/19/2012	2,549.0000	2,455.0000	0	0	865,159	865,159	0	0	1,695,344	001
VGZ2	223	7,037,389	#373711 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/19/2012	2,548.0000	2,455.0000	0	0	266,589	266,589	0	0	528,019	001
VGZ2	168	5,301,710	#373712 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/19/2012	2,549.0000	2,455.0000	0	0	202,998	202,998	0	0	397,790	001
VGZ2	204	6,437,791	#373766 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/19/2012	2,548.0000	2,455.0000	0	0	243,876	243,876	0	0	483,031	001
VGZ2	168	5,301,710	#373767 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/19/2012	2,549.0000	2,455.0000	0	0	202,998	202,998	0	0	397,790	001
VGZ2	96	3,029,549	#374011 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/20/2012	2,541.0000	2,455.0000	0	0	106,127	106,127	0	0	227,309	001
VGZ2	20	631,156	#374013 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/20/2012	2,541.0000	2,455.0000	0	0	22,110	22,110	0	0	47,356	001
VGZ2	89	2,808,644	#374015 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/20/2012	2,541.0000	2,455.0000	0	0	98,388	98,388	0	0	210,734	001
VGZ2	2	63,116	#375648 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,456.0000	2,455.0000	0	0	26	26	0	0	4,736	001
VGZ2	3	94,673	#375649 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,459.0000	2,455.0000	0	0	154	154	0	0	7,103	001
VGZ2	2	63,116	#375650 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,460.0000	2,455.0000	0	0	129	129	0	0	4,736	001
VGZ2	2	63,116	#375651 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,461.0000	2,455.0000	0	0	154	154	0	0	4,736	001
VGZ2	4	126,231	#375652 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,465.0000	2,455.0000	0	0	514	514	0	0	9,471	001
VGZ2	11	347,136	#375653 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,466.0000	2,455.0000	0	0	1,555	1,555	0	0	26,046	001
VGZ2	18	568,040	#375654 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,467.0000	2,455.0000	0	0	2,777	2,777	0	0	42,620	001
VGZ2	9	284,020	#375655 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,468.0000	2,455.0000	0	0	1,504	1,504	0	0	21,310	001
VGZ2	21	662,714	#375656 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,469.0000	2,455.0000	0	0	3,779	3,779	0	0	49,724	001
VGZ2	28	883,618	#375657 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,470.0000	2,455.0000	0	0	5,399	5,399	0	0	66,298	001
VGZ2	20	631,156	#375658 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,471.0000	2,455.0000	0	0	4,113	4,113	0	0	47,356	001
VGZ2	11	347,136	#375659 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,472.0000	2,455.0000	0	0	2,404	2,404	0	0	26,046	001
VGZ2	6	189,347	#375660 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,473.0000	2,455.0000	0	0	1,388	1,388	0	0	14,207	001
VGZ2	2	63,116	#375661 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,474.0000	2,455.0000	0	0	488	488	0	0	4,736	001

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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)
VGZ2	1	31,558	#375768 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,455.0000	2,455.0000	0	0	-	-	0	0	2,368	001
VGZ2	1	31,558	#375769 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,459.0000	2,455.0000	0	0	51	51	0	0	2,368	001
VGZ2	1	31,558	#375770 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,461.0000	2,455.0000	0	0	77	77	0	0	2,368	001
VGZ2	1	31,558	#375771 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,463.0000	2,455.0000	0	0	103	103	0	0	2,368	001
VGZ2	1	31,558	#375772 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,465.0000	2,455.0000	0	0	129	129	0	0	2,368	001
VGZ2	3	94,673	#375773 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,466.0000	2,455.0000	0	0	424	424	0	0	7,103	001
VGZ2	2	63,116	#375774 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,467.0000	2,455.0000	0	0	309	309	0	0	4,736	001
VGZ2	3	94,673	#375775 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,468.0000	2,455.0000	0	0	501	501	0	0	7,103	001
VGZ2	8	252,462	#375776 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,469.0000	2,455.0000	0	0	1,440	1,440	0	0	18,942	001
VGZ2	9	284,020	#375777 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,470.0000	2,455.0000	0	0	1,735	1,735	0	0	21,310	001
VGZ2	4	126,231	#375778 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,471.0000	2,455.0000	0	0	823	823	0	0	9,471	001
VGZ2	3	94,673	#375779 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,472.0000	2,455.0000	0	0	656	656	0	0	7,103	001
VGZ2	1	31,558	#375780 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,473.0000	2,455.0000	0	0	231	231	0	0	2,368	001
VGZ2	1	31,558	#375943 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,455.0000	2,455.0000	0	0	-	-	0	0	2,368	001
VGZ2	1	31,558	#375944 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,456.0000	2,455.0000	0	0	13	13	0	0	2,368	001
VGZ2	1	31,558	#375945 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,458.0000	2,455.0000	0	0	39	39	0	0	2,368	001
VGZ2	2	63,116	#375946 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,459.0000	2,455.0000	0	0	103	103	0	0	4,736	001
VGZ2	2	63,116	#375947 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,460.0000	2,455.0000	0	0	129	129	0	0	4,736	001
VGZ2	2	63,116	#375948 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,461.0000	2,455.0000	0	0	154	154	0	0	4,736	001
VGZ2	1	31,558	#375949 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,463.0000	2,455.0000	0	0	103	103	0	0	2,368	001
VGZ2	4	126,231	#375950 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,465.0000	2,455.0000	0	0	514	514	0	0	9,471	001
VGZ2	10	315,578	#375951 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,466.0000	2,455.0000	0	0	1,414	1,414	0	0	23,678	001
VGZ2	15	473,367	#375952 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,467.0000	2,455.0000	0	0	2,314	2,314	0	0	35,517	001
VGZ2	7	220,905	#375953 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,468.0000	2,455.0000	0	0	1,170	1,170	0	0	16,575	001
VGZ2	21	662,714	#375954 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,469.0000	2,455.0000	0	0	3,779	3,779	0	0	49,724	001
VGZ2	26	820,503	#375955 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,470.0000	2,455.0000	0	0	5,013	5,013	0	0	61,563	001
VGZ2	15	473,367	#375956 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,471.0000	2,455.0000	0	0	3,085	3,085	0	0	35,517	001
VGZ2	8	252,462	#375957 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,472.0000	2,455.0000	0	0	1,748	1,748	0	0	18,942	001
VGZ2	3	94,673	#375958 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,473.0000	2,455.0000	0	0	694	694	0	0	7,103	001
VGZ2	1	31,558	#375959 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	12/21/2012	EUX	09/28/2012	2,474.0000	2,455.0000	0	0	244	244	0	0	2,368	001
ECZ2	247	39,711,425	#370507 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.2905	1.2862	0	0	131,219	131,219	0	0	741,000	001
ECZ2	42	6,752,550	#370508 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.2905	1.2862	0	0	22,575	22,575	0	0	126,000	001
ECZ2	68	10,932,700	#370544 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.2905	1.2862	0	0	36,125	36,125	0	0	204,000	001
ECZ2	4	643,100	#370545 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.2905	1.2862	0	0	2,150	2,150	0	0	12,000	001
ECZ2	402	64,631,550	#370650 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.2905	1.2862	0	0	213,563	213,563	0	0	1,206,000	001
ECZ2	101	16,238,275	#370651 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.2905	1.2862	0	0	54,288	54,288	0	0	303,000	001
ECZ2	91	14,630,525	#373729 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/19/2012	1.3057	1.2862	0	0	221,813	221,813	0	0	273,000	001
ECZ2	63	10,128,825	#374113 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/21/2012	1.3003	1.2862	0	0	111,038	111,038	0	0	189,000	001
ECZ2	12	1,929,300	#374121 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/21/2012	1.3003	1.2862	0	0	21,150	21,150	0	0	36,000	001
ECZ2	23	3,697,825	#374128 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/21/2012	1.3004	1.2862	0	0	40,825	40,825	0	0	69,000	001
ECZ2	1	160,775	#375462 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2854	1.2862	0	0	(100)	(100)	0	0	3,000	001
ECZ2	2	321,550	#375463 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2863	1.2862	0	0	25	25	0	0	6,000	001
ECZ2	2	321,550	#375464 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2865	1.2862	0	0	75	75	0	0	6,000	001

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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)
ECZ2	1	160,775	#375465 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2867	1.2862	0	0	63	63	0	0	3,000	001
ECZ2	3	482,325	#375466 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2868	1.2862	0	0	225	225	0	0	9,000	001
ECZ2	5	803,875	#375467 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2870	1.2862	0	0	500	500	0	0	15,000	001
ECZ2	1	160,775	#375468 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2873	1.2862	0	0	138	138	0	0	3,000	001
ECZ2	1	160,775	#375469 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2874	1.2862	0	0	150	150	0	0	3,000	001
ECZ2	1	160,775	#375470 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2875	1.2862	0	0	163	163	0	0	3,000	001
ECZ2	2	321,550	#375471 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2876	1.2862	0	0	350	350	0	0	6,000	001
ECZ2	4	643,100	#375472 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2877	1.2862	0	0	750	750	0	0	12,000	001
ECZ2	1	160,775	#375473 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2879	1.2862	0	0	213	213	0	0	3,000	001
ECZ2	1	160,775	#375474 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2881	1.2862	0	0	238	238	0	0	3,000	001
ECZ2	1	160,775	#375687 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2865	1.2862	0	0	38	38	0	0	3,000	001
ECZ2	1	160,775	#375688 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2866	1.2862	0	0	50	50	0	0	3,000	001
ECZ2	1	160,775	#375689 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2869	1.2862	0	0	88	88	0	0	3,000	001
ECZ2	1	160,775	#375690 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2876	1.2862	0	0	175	175	0	0	3,000	001
ECZ2	2	321,550	#375691 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2877	1.2862	0	0	375	375	0	0	6,000	001
ECZ2	1	160,775	#375692 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2881	1.2862	0	0	238	238	0	0	3,000	001
ECZ2	1	160,775	#375804 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2861	1.2862	0	0	(13)	(13)	0	0	3,000	001
ECZ2	2	321,550	#375805 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2865	1.2862	0	0	75	75	0	0	6,000	001
ECZ2	1	160,775	#375806 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2866	1.2862	0	0	50	50	0	0	3,000	001
ECZ2	1	160,775	#375807 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2869	1.2862	0	0	88	88	0	0	3,000	001
ECZ2	1	160,775	#375808 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2871	1.2862	0	0	113	113	0	0	3,000	001
ECZ2	1	160,775	#375809 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2872	1.2862	0	0	125	125	0	0	3,000	001
ECZ2	1	160,775	#375810 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2874	1.2862	0	0	150	150	0	0	3,000	001
ECZ2	1	160,775	#375811 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2875	1.2862	0	0	163	163	0	0	3,000	001
ECZ2	5	803,875	#375812 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2877	1.2862	0	0	938	938	0	0	15,000	001
ECZ2	1	160,775	#375813 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2879	1.2862	0	0	213	213	0	0	3,000	001
ECZ2	1	160,775	#375814 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/28/2012	1.2881	1.2862	0	0	238	238	0	0	3,000	001
Z Z2	373	34,403,106	#373697 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/19/2012	5,861.0000	5,713.0000	0	0	891,241	891,241	0	0	1,806,570	001
Z Z2	89	8,208,784	#373718 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/19/2012	5,861.5000	5,713.0000	0	0	213,374	213,374	0	0	431,058	001
Z Z2	645	59,490,626	#373777 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/19/2012	5,861.0000	5,713.0000	0	0	1,541,154	1,541,154	0	0	3,123,961	001
Z Z2	1	92,234	#375662 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,722.0000	5,713.0000	0	0	145	145	0	0	4,843	001
Z Z2	1	92,234	#375663 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,724.5000	5,713.0000	0	0	186	186	0	0	4,843	001
Z Z2	1	92,234	#375664 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,725.5000	5,713.0000	0	0	202	202	0	0	4,843	001
Z Z2	1	92,234	#375665 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,726.0000	5,713.0000	0	0	210	210	0	0	4,843	001
Z Z2	1	92,234	#375666 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,726.5000	5,713.0000	0	0	218	218	0	0	4,843	001
Z Z2	2	184,467	#375667 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,727.0000	5,713.0000	0	0	452	452	0	0	9,687	001
Z Z2	1	92,234	#375668 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,727.5000	5,713.0000	0	0	234	234	0	0	4,843	001
Z Z2	2	184,467	#375669 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,729.0000	5,713.0000	0	0	517	517	0	0	9,687	001
Z Z2	2	184,467	#375670 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,729.5000	5,713.0000	0	0	533	533	0	0	9,687	001
Z Z2	1	92,234	#375671 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,730.0000	5,713.0000	0	0	274	274	0	0	4,843	001
Z Z2	2	184,467	#375672 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,730.5000	5,713.0000	0	0	565	565	0	0	9,687	001
Z Z2	2	184,467	#375673 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,731.0000	5,713.0000	0	0	581	581	0	0	9,687	001
Z Z2	1	92,234	#375674 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,731.5000	5,713.0000	0	0	299	299	0	0	4,843	001

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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)
Z Z2	1	92,234	#375675 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,732.0000	5,713.0000	0	0	307	307	0	0	4,843	001
Z Z2	2	184,467	#375676 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,732.5000	5,713.0000	0	0	630	630	0	0	9,687	001
Z Z2	1	92,234	#375677 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,734.5000	5,713.0000	0	0	347	347	0	0	4,843	001
Z Z2	1	92,234	#375678 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,735.5000	5,713.0000	0	0	363	363	0	0	4,843	001
Z Z2	1	92,234	#375679 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,736.0000	5,713.0000	0	0	371	371	0	0	4,843	001
Z Z2	1	92,234	#375680 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,736.5000	5,713.0000	0	0	379	379	0	0	4,843	001
Z Z2	1	92,234	#375681 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,738.0000	5,713.0000	0	0	404	404	0	0	4,843	001
Z Z2	1	92,234	#375682 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,739.5000	5,713.0000	0	0	428	428	0	0	4,843	001
Z Z2	1	92,234	#375783 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,726.5000	5,713.0000	0	0	218	218	0	0	4,843	001
Z Z2	1	92,234	#375784 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,727.0000	5,713.0000	0	0	226	226	0	0	4,843	001
Z Z2	1	92,234	#375785 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,728.5000	5,713.0000	0	0	250	250	0	0	4,843	001
Z Z2	1	92,234	#375786 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,729.5000	5,713.0000	0	0	266	266	0	0	4,843	001
Z Z2	1	92,234	#375787 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,731.5000	5,713.0000	0	0	299	299	0	0	4,843	001
Z Z2	1	92,234	#375788 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,732.0000	5,713.0000	0	0	307	307	0	0	4,843	001
Z Z2	2	184,467	#375789 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,736.0000	5,713.0000	0	0	743	743	0	0	9,687	001
Z Z2	1	92,234	#375960 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,721.0000	5,713.0000	0	0	129	129	0	0	4,843	001
Z Z2	1	92,234	#375961 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,724.0000	5,713.0000	0	0	178	178	0	0	4,843	001
Z Z2	1	92,234	#375962 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,724.5000	5,713.0000	0	0	186	186	0	0	4,843	001
Z Z2	1	92,234	#375963 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,725.5000	5,713.0000	0	0	202	202	0	0	4,843	001
Z Z2	1	92,234	#375964 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,726.5000	5,713.0000	0	0	218	218	0	0	4,843	001
Z Z2	1	92,234	#375965 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,727.5000	5,713.0000	0	0	234	234	0	0	4,843	001
Z Z2	1	92,234	#375966 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,728.0000	5,713.0000	0	0	242	242	0	0	4,843	001
Z Z2	1	92,234	#375967 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,728.5000	5,713.0000	0	0	250	250	0	0	4,843	001
Z Z2	1	92,234	#375968 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,729.0000	5,713.0000	0	0	258	258	0	0	4,843	001
Z Z2	1	92,234	#375969 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,729.5000	5,713.0000	0	0	266	266	0	0	4,843	001
Z Z2	1	92,234	#375970 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,730.0000	5,713.0000	0	0	274	274	0	0	4,843	001
Z Z2	1	92,234	#375971 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,731.0000	5,713.0000	0	0	291	291	0	0	4,843	001
Z Z2	3	276,701	#375972 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,732.5000	5,713.0000	0	0	944	944	0	0	14,530	001
Z Z2	2	184,467	#375973 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,733.5000	5,713.0000	0	0	662	662	0	0	9,687	001
Z Z2	1	92,234	#375974 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,735.0000	5,713.0000	0	0	355	355	0	0	4,843	001
Z Z2	2	184,467	#375975 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	12/21/2012	LIF	09/28/2012	5,736.5000	5,713.0000	0	0	759	759	0	0	9,687	001
RTAZ2	3,975	331,674,000	#370735 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/13/2012	842.3500	834.4000	0	0	3,160,125	3,160,125	0	0	23,850,000	001
RTAZ2	1,409	117,566,960	#371820 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/14/2012	852.0000	834.4000	0	0	2,479,840	2,479,840	0	0	8,454,000	001
RTAZ2	1,000	83,440,000	#372792 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/17/2012	861.5000	834.4000	0	0	2,710,000	2,710,000	0	0	6,000,000	001
RTAZ2	763	63,664,720	#372803 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/17/2012	861.4500	834.4000	0	0	2,063,915	2,063,915	0	0	4,578,000	001
RTAZ2	1,800	150,192,000	#373471 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/18/2012	855.6500	834.4000	0	0	3,825,000	3,825,000	0	0	10,800,000	001
RTAZ2	42	3,504,480	#373680 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/19/2012	851.7000	834.4000	0	0	72,660	72,660	0	0	252,000	001
RTAZ2	13	1,084,720	#373682 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/19/2012	852.1000	834.4000	0	0	23,010	23,010	0	0	78,000	001
RTAZ2	56	4,672,640	#373683 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/19/2012	852.4000	834.4000	0	0	100,800	100,800	0	0	336,000	001
RTAZ2	652	54,402,880	#373684 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/19/2012	853.9500	834.4000	0	0	1,274,660	1,274,660	0	0	3,912,000	001
RTAZ2	344	28,703,360	#373707 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/19/2012	853.9000	834.4000	0	0	670,800	670,800	0	0	2,064,000	001
RTAZ2	69	5,757,360	#373708 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/19/2012	854.7000	834.4000	0	0	140,070	140,070	0	0	414,000	001
RTAZ2	10	834,400	#373739 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/19/2012	853.6000	834.4000	0	0	19,200	19,200	0	0	60,000	001

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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)
RTAZ2	7	584,080	#373740 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/19/2012	853.7000	834.4000	0	0	13,510	13,510	0	0	42,000	001
RTAZ2	133	11,097,520	#373742 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/19/2012	853.9000	834.4000	0	0	259,350	259,350	0	0	798,000	001
RTAZ2	2	166,880	#374823 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.1000	834.4000	0	0	540	540	0	0	12,000	001
RTAZ2	21	1,752,240	#374824 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.2000	834.4000	0	0	5,880	5,880	0	0	126,000	001
RTAZ2	19	1,585,360	#374825 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.3000	834.4000	0	0	5,510	5,510	0	0	114,000	001
RTAZ2	18	1,501,920	#374826 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.4000	834.4000	0	0	5,400	5,400	0	0	108,000	001
RTAZ2	45	3,754,800	#374827 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.5000	834.4000	0	0	13,950	13,950	0	0	270,000	001
RTAZ2	28	2,336,320	#374828 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.6000	834.4000	0	0	8,960	8,960	0	0	168,000	001
RTAZ2	18	1,501,920	#374829 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.7000	834.4000	0	0	5,940	5,940	0	0	108,000	001
RTAZ2	30	2,503,200	#374830 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.8000	834.4000	0	0	10,200	10,200	0	0	180,000	001
RTAZ2	74	6,174,560	#374831 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.9000	834.4000	0	0	25,900	25,900	0	0	444,000	001
RTAZ2	4	333,760	#374832 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	838.0000	834.4000	0	0	1,440	1,440	0	0	24,000	001
RTAZ2	1	83,440	#374833 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	838.5000	834.4000	0	0	410	410	0	0	6,000	001
RTAZ2	2	166,880	#374839 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.1000	834.4000	0	0	540	540	0	0	12,000	001
RTAZ2	3	250,320	#374840 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.2000	834.4000	0	0	840	840	0	0	18,000	001
RTAZ2	13	1,084,720	#374841 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.3000	834.4000	0	0	3,770	3,770	0	0	78,000	001
RTAZ2	7	584,080	#374842 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.4000	834.4000	0	0	2,100	2,100	0	0	42,000	001
RTAZ2	20	1,668,800	#374843 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.5000	834.4000	0	0	6,200	6,200	0	0	120,000	001
RTAZ2	8	667,520	#374844 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.6000	834.4000	0	0	2,560	2,560	0	0	48,000	001
RTAZ2	10	834,400	#374845 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.7000	834.4000	0	0	3,300	3,300	0	0	60,000	001
RTAZ2	14	1,168,160	#374846 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.8000	834.4000	0	0	4,760	4,760	0	0	84,000	001
RTAZ2	28	2,336,320	#374847 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.9000	834.4000	0	0	9,800	9,800	0	0	168,000	001
RTAZ2	2	166,880	#374848 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	838.0000	834.4000	0	0	720	720	0	0	12,000	001
RTAZ2	1	83,440	#374849 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	838.1000	834.4000	0	0	370	370	0	0	6,000	001
RTAZ2	1	83,440	#374857 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.1000	834.4000	0	0	270	270	0	0	6,000	001
RTAZ2	5	417,200	#374858 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.2000	834.4000	0	0	1,400	1,400	0	0	30,000	001
RTAZ2	11	917,840	#374859 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.3000	834.4000	0	0	3,190	3,190	0	0	66,000	001
RTAZ2	10	834,400	#374860 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.4000	834.4000	0	0	3,000	3,000	0	0	60,000	001
RTAZ2	18	1,501,920	#374861 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.5000	834.4000	0	0	5,580	5,580	0	0	108,000	001
RTAZ2	12	1,001,280	#374862 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.6000	834.4000	0	0	3,840	3,840	0	0	72,000	001
RTAZ2	4	333,760	#374863 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.7000	834.4000	0	0	1,320	1,320	0	0	24,000	001
RTAZ2	16	1,335,040	#374864 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.8000	834.4000	0	0	5,440	5,440	0	0	96,000	001
RTAZ2	30	2,503,200	#374865 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	837.9000	834.4000	0	0	10,500	10,500	0	0	180,000	001
RTAZ2	2	166,880	#374866 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	838.0000	834.4000	0	0	720	720	0	0	12,000	001
RTAZ2	1	83,440	#374867 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/25/2012	838.5000	834.4000	0	0	410	410	0	0	6,000	001
RTAZ2	11	917,840	#375084 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	828.9000	834.4000	0	0	(6,050)	(6,050)	0	0	66,000	001
RTAZ2	13	1,084,720	#375085 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.0000	834.4000	0	0	(7,020)	(7,020)	0	0	78,000	001
RTAZ2	1	83,440	#375086 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.1000	834.4000	0	0	(530)	(530)	0	0	6,000	001
RTAZ2	1	83,440	#375087 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.2000	834.4000	0	0	(520)	(520)	0	0	6,000	001
RTAZ2	5	417,200	#375088 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.3000	834.4000	0	0	(2,550)	(2,550)	0	0	30,000	001
RTAZ2	8	667,520	#375089 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.4000	834.4000	0	0	(4,000)	(4,000)	0	0	48,000	001
RTAZ2	9	750,960	#375090 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.5000	834.4000	0	0	(4,410)	(4,410)	0	0	54,000	001
RTAZ2	1	83,440	#375091 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.6000	834.4000	0	0	(480)	(480)	0	0	6,000	001

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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)
RTAZ2	7	584,080	#375092 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.7000	834.4000	0	0	(3,290)	(3,290)	0	0	42,000	001
RTAZ2	3	250,320	#375093 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.8000	834.4000	0	0	(1,380)	(1,380)	0	0	18,000	001
RTAZ2	2	166,880	#375095 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	828.9000	834.4000	0	0	(1,100)	(1,100)	0	0	12,000	001
RTAZ2	5	417,200	#375096 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.0000	834.4000	0	0	(2,700)	(2,700)	0	0	30,000	001
RTAZ2	2	166,880	#375097 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.3000	834.4000	0	0	(1,020)	(1,020)	0	0	12,000	001
RTAZ2	4	333,760	#375098 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.4000	834.4000	0	0	(2,000)	(2,000)	0	0	24,000	001
RTAZ2	3	250,320	#375099 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.5000	834.4000	0	0	(1,470)	(1,470)	0	0	18,000	001
RTAZ2	2	166,880	#375100 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.7000	834.4000	0	0	(940)	(940)	0	0	12,000	001
RTAZ2	1	83,440	#375101 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.8000	834.4000	0	0	(460)	(460)	0	0	6,000	001
RTAZ2	4	333,760	#375113 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	828.9000	834.4000	0	0	(2,200)	(2,200)	0	0	24,000	001
RTAZ2	5	417,200	#375114 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.0000	834.4000	0	0	(2,700)	(2,700)	0	0	30,000	001
RTAZ2	1	83,440	#375115 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.1000	834.4000	0	0	(530)	(530)	0	0	6,000	001
RTAZ2	1	83,440	#375116 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.2000	834.4000	0	0	(520)	(520)	0	0	6,000	001
RTAZ2	1	83,440	#375117 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.3000	834.4000	0	0	(510)	(510)	0	0	6,000	001
RTAZ2	3	250,320	#375118 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.4000	834.4000	0	0	(1,500)	(1,500)	0	0	18,000	001
RTAZ2	2	166,880	#375119 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.5000	834.4000	0	0	(980)	(980)	0	0	12,000	001
RTAZ2	2	166,880	#375120 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.7000	834.4000	0	0	(940)	(940)	0	0	12,000	001
RTAZ2	1	83,440	#375121 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/26/2012	829.8000	834.4000	0	0	(460)	(460)	0	0	6,000	001
JYZ2	212	34,004,800	#370512 JAPANESE YEN CURR FUTURE	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.2855	1.2832	0	0	60,950	60,950	0	0	636,000	001
JYZ2	51	8,180,400	#370553 JAPANESE YEN CURR FUTURE	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.2855	1.2832	0	0	14,663	14,663	0	0	153,000	001
JYZ2	368	59,027,200	#370666 JAPANESE YEN CURR FUTURE	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/13/2012	1.2855	1.2832	0	0	105,800	105,800	0	0	1,104,000	001
JYZ2	1	160,400	#374129 JAPANESE YEN CURR FUTURE	GMxB	N/A	EQUITY/INDEX	12/17/2012	CME	09/21/2012	1.2793	1.2832	0	0	(488)	(488)	0	0	3,000	001
NQZ2	400	22,336,000	#372822 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/17/2012	2,850.5000	2,792.0000	0	0	468,000	468,000	0	0	800,000	001
NQZ2	200	11,168,000	#373468 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	2,846.6500	2,792.0000	0	0	218,600	218,600	0	0	400,000	001
NQZ2	100	5,584,000	#373469 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	2,846.7000	2,792.0000	0	0	109,400	109,400	0	0	200,000	001
NQZ2	187	10,442,080	#373678 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/19/2012	2,850.3500	2,792.0000	0	0	218,229	218,229	0	0	374,000	001
NQZ2	10	558,400	#373705 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/19/2012	2,850.3500	2,792.0000	0	0	11,670	11,670	0	0	20,000	001
NQZ2	258	14,406,720	#373737 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/19/2012	2,850.3000	2,792.0000	0	0	300,828	300,828	0	0	516,000	001
NQZ2	1	55,840	#375602 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,791.0000	2,792.0000	0	0	(20)	(20)	0	0	2,000	001
NQZ2	1	55,840	#375603 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,793.0000	2,792.0000	0	0	20	20	0	0	2,000	001
NQZ2	1	55,840	#375604 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,794.0000	2,792.0000	0	0	40	40	0	0	2,000	001
NQZ2	1	55,840	#375605 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,794.7500	2,792.0000	0	0	55	55	0	0	2,000	001
NQZ2	1	55,840	#375606 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,795.2500	2,792.0000	0	0	65	65	0	0	2,000	001
NQZ2	1	55,840	#375607 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,795.5000	2,792.0000	0	0	70	70	0	0	2,000	001
NQZ2	1	55,840	#375608 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,795.7500	2,792.0000	0	0	75	75	0	0	2,000	001
NQZ2	1	55,840	#375609 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,796.2500	2,792.0000	0	0	85	85	0	0	2,000	001
NQZ2	2	111,680	#375610 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,797.2500	2,792.0000	0	0	210	210	0	0	4,000	001
NQZ2	2	111,680	#375611 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,797.5000	2,792.0000	0	0	220	220	0	0	4,000	001
NQZ2	1	55,840	#375612 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,798.0000	2,792.0000	0	0	120	120	0	0	2,000	001
NQZ2	1	55,840	#375613 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,798.2500	2,792.0000	0	0	125	125	0	0	2,000	001
NQZ2	1	55,840	#375614 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,804.2500	2,792.0000	0	0	245	245	0	0	2,000	001
NQZ2	1	55,840	#375748 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,793.2500	2,792.0000	0	0	25	25	0	0	2,000	001
NQZ2	1	55,840	#375749 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,794.5000	2,792.0000	0	0	50	50	0	0	2,000	001

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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)
NQZ2	1	55,840	#375906 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,791.5000	2,792.0000	0	0	(10)	(10)	0	0	2,000	001
NQZ2	1	55,840	#375907 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,793.0000	2,792.0000	0	0	20	20	0	0	2,000	001
NQZ2	2	111,680	#375908 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,793.2500	2,792.0000	0	0	50	50	0	0	4,000	001
NQZ2	1	55,840	#375909 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,794.0000	2,792.0000	0	0	40	40	0	0	2,000	001
NQZ2	1	55,840	#375910 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,794.2500	2,792.0000	0	0	45	45	0	0	2,000	001
NQZ2	1	55,840	#375911 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,794.5000	2,792.0000	0	0	50	50	0	0	2,000	001
NQZ2	1	55,840	#375912 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,794.7500	2,792.0000	0	0	55	55	0	0	2,000	001
NQZ2	2	111,680	#375913 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,795.0000	2,792.0000	0	0	120	120	0	0	4,000	001
NQZ2	2	111,680	#375914 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,795.2500	2,792.0000	0	0	130	130	0	0	4,000	001
NQZ2	2	111,680	#375915 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,795.5000	2,792.0000	0	0	140	140	0	0	4,000	001
NQZ2	2	111,680	#375916 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,795.7500	2,792.0000	0	0	150	150	0	0	4,000	001
NQZ2	3	167,520	#375917 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,796.0000	2,792.0000	0	0	240	240	0	0	6,000	001
NQZ2	2	111,680	#375918 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,796.2500	2,792.0000	0	0	170	170	0	0	4,000	001
NQZ2	2	111,680	#375919 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,796.7500	2,792.0000	0	0	190	190	0	0	4,000	001
NQZ2	1	55,840	#375920 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,797.0000	2,792.0000	0	0	100	100	0	0	2,000	001
NQZ2	2	111,680	#375921 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,797.2500	2,792.0000	0	0	210	210	0	0	4,000	001
NQZ2	1	55,840	#375922 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,797.5000	2,792.0000	0	0	110	110	0	0	2,000	001
NQZ2	1	55,840	#375923 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,798.2500	2,792.0000	0	0	125	125	0	0	2,000	001
NQZ2	1	55,840	#375924 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,798.5000	2,792.0000	0	0	130	130	0	0	2,000	001
NQZ2	1	55,840	#375925 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	2,798.7500	2,792.0000	0	0	135	135	0	0	2,000	001
MFSZ2	3	224,730	#370579 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,521.1000	1,498.2000	0	0	3,435	3,435	0	0	13,350	001
MFSZ2	1	74,910	#370580 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,521.2000	1,498.2000	0	0	1,150	1,150	0	0	4,450	001
MFSZ2	3	224,730	#370581 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,521.3000	1,498.2000	0	0	3,465	3,465	0	0	13,350	001
MFSZ2	16	1,198,560	#370582 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,521.4000	1,498.2000	0	0	18,560	18,560	0	0	71,200	001
MFSZ2	3	224,730	#370583 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,521.5000	1,498.2000	0	0	3,495	3,495	0	0	13,350	001
MFSZ2	2	149,820	#370584 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,521.6000	1,498.2000	0	0	2,340	2,340	0	0	8,900	001
MFSZ2	11	824,010	#370585 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,521.7000	1,498.2000	0	0	12,925	12,925	0	0	48,950	001
MFSZ2	201	15,056,910	#370586 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,521.8000	1,498.2000	0	0	237,180	237,180	0	0	894,450	001
MFSZ2	81	6,067,710	#370587 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,521.9000	1,498.2000	0	0	95,985	95,985	0	0	360,450	001
MFSZ2	100	7,491,000	#370588 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,522.2000	1,498.2000	0	0	120,000	120,000	0	0	445,000	001
MFSZ2	10	749,100	#370589 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,522.3000	1,498.2000	0	0	12,050	12,050	0	0	44,500	001
MFSZ2	25	1,872,750	#370590 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,522.4000	1,498.2000	0	0	30,250	30,250	0	0	111,250	001
MFSZ2	1	74,910	#370591 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,522.5000	1,498.2000	0	0	1,215	1,215	0	0	4,450	001
MFSZ2	1	74,910	#370592 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,522.6000	1,498.2000	0	0	1,220	1,220	0	0	4,450	001
MFSZ2	10	749,100	#370593 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,524.0000	1,498.2000	0	0	12,900	12,900	0	0	44,500	001
MFSZ2	3	224,730	#370594 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,524.2000	1,498.2000	0	0	3,900	3,900	0	0	13,350	001
MFSZ2	1	74,910	#370595 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,525.1000	1,498.2000	0	0	1,345	1,345	0	0	4,450	001
MFSZ2	1	74,910	#370596 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,525.3000	1,498.2000	0	0	1,355	1,355	0	0	4,450	001
MFSZ2	1	74,910	#370597 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,525.4000	1,498.2000	0	0	1,360	1,360	0	0	4,450	001
MFSZ2	343	25,694,130	#370726 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/13/2012	1,534.6000	1,498.2000	0	0	624,260	624,260	0	0	1,526,350	001
MFSZ2	273	20,450,430	#371788 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,567.4000	1,498.2000	0	0	944,580	944,580	0	0	1,214,850	001
MFSZ2	27	2,022,570	#371789 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,567.6000	1,498.2000	0	0	93,690	93,690	0	0	120,150	001
MFSZ2	1	74,910	#371836 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,563.0000	1,498.2000	0	0	3,240	3,240	0	0	4,450	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)
MFSZ2	495	37,080,450	#371837 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,563.2000	1,498.2000	0	0	1,608,750	1,608,750	0	0	2,202,750	001
MFSZ2	3	224,730	#371838 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,563.3000	1,498.2000	0	0	9,765	9,765	0	0	13,350	001
MFSZ2	2	149,820	#371839 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,563.4000	1,498.2000	0	0	6,520	6,520	0	0	8,900	001
MFSZ2	1	74,910	#371840 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,563.6000	1,498.2000	0	0	3,270	3,270	0	0	4,450	001
MFSZ2	3	224,730	#371841 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,563.7000	1,498.2000	0	0	9,825	9,825	0	0	13,350	001
MFSZ2	3	224,730	#371842 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,563.8000	1,498.2000	0	0	9,840	9,840	0	0	13,350	001
MFSZ2	7	524,370	#371843 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,563.9000	1,498.2000	0	0	22,995	22,995	0	0	31,150	001
MFSZ2	111	8,315,010	#371989 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,563.2000	1,498.2000	0	0	360,750	360,750	0	0	493,950	001
MFSZ2	2	149,820	#371990 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,566.2000	1,498.2000	0	0	6,800	6,800	0	0	8,900	001
MFSZ2	3	224,730	#371991 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,566.3000	1,498.2000	0	0	10,215	10,215	0	0	13,350	001
MFSZ2	2	149,820	#371992 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,566.4000	1,498.2000	0	0	6,820	6,820	0	0	8,900	001
MFSZ2	9	674,190	#371993 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,566.5000	1,498.2000	0	0	30,735	30,735	0	0	40,050	001
MFSZ2	11	824,010	#371994 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,566.6000	1,498.2000	0	0	37,620	37,620	0	0	48,950	001
MFSZ2	11	824,010	#371995 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,566.7000	1,498.2000	0	0	37,675	37,675	0	0	48,950	001
MFSZ2	12	898,920	#371996 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,566.8000	1,498.2000	0	0	41,160	41,160	0	0	53,400	001
MFSZ2	12	898,920	#371997 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,566.9000	1,498.2000	0	0	41,220	41,220	0	0	53,400	001
MFSZ2	8	599,280	#371998 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,567.0000	1,498.2000	0	0	27,520	27,520	0	0	35,600	001
MFSZ2	9	674,190	#371999 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,567.1000	1,498.2000	0	0	31,005	31,005	0	0	40,050	001
MFSZ2	3	224,730	#372000 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,567.2000	1,498.2000	0	0	10,350	10,350	0	0	13,350	001
MFSZ2	6	449,460	#372001 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,567.3000	1,498.2000	0	0	20,730	20,730	0	0	26,700	001
MFSZ2	7	524,370	#372002 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,567.4000	1,498.2000	0	0	24,220	24,220	0	0	31,150	001
MFSZ2	5	374,550	#372003 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,567.5000	1,498.2000	0	0	17,325	17,325	0	0	22,250	001
MFSZ2	5	374,550	#372004 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,567.6000	1,498.2000	0	0	17,350	17,350	0	0	22,250	001
MFSZ2	9	674,190	#372005 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,567.7000	1,498.2000	0	0	31,275	31,275	0	0	40,050	001
MFSZ2	12	898,920	#372006 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,567.8000	1,498.2000	0	0	41,760	41,760	0	0	53,400	001
MFSZ2	11	824,010	#372007 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,567.9000	1,498.2000	0	0	38,335	38,335	0	0	48,950	001
MFSZ2	5	374,550	#372008 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,568.0000	1,498.2000	0	0	17,450	17,450	0	0	22,250	001
MFSZ2	12	898,920	#372009 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,568.1000	1,498.2000	0	0	41,940	41,940	0	0	53,400	001
MFSZ2	3	224,730	#372010 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,568.2000	1,498.2000	0	0	10,500	10,500	0	0	13,350	001
MFSZ2	2	149,820	#372011 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,568.3000	1,498.2000	0	0	7,010	7,010	0	0	8,900	001
MFSZ2	1	74,910	#372012 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,568.7000	1,498.2000	0	0	3,525	3,525	0	0	4,450	001
MFSZ2	1	74,910	#372013 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,568.8000	1,498.2000	0	0	3,530	3,530	0	0	4,450	001
MFSZ2	4	299,640	#372014 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,568.9000	1,498.2000	0	0	14,140	14,140	0	0	17,800	001
MFSZ2	2	149,820	#372015 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,569.0000	1,498.2000	0	0	7,080	7,080	0	0	8,900	001
MFSZ2	1	74,910	#372016 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,569.1000	1,498.2000	0	0	3,545	3,545	0	0	4,450	001
MFSZ2	1	74,910	#372017 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,569.2000	1,498.2000	0	0	3,550	3,550	0	0	4,450	001
MFSZ2	6	449,460	#372018 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,569.4000	1,498.2000	0	0	21,360	21,360	0	0	26,700	001
MFSZ2	6	449,460	#372019 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,569.5000	1,498.2000	0	0	21,390	21,390	0	0	26,700	001
MFSZ2	4	299,640	#372020 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,569.6000	1,498.2000	0	0	14,280	14,280	0	0	17,800	001
MFSZ2	6	449,460	#372021 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,569.7000	1,498.2000	0	0	21,450	21,450	0	0	26,700	001
MFSZ2	1	74,910	#372022 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,569.8000	1,498.2000	0	0	3,580	3,580	0	0	4,450	001
MFSZ2	1	74,910	#372023 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,570.0000	1,498.2000	0	0	3,590	3,590	0	0	4,450	001
MFSZ2	5	374,550	#372024 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,570.1000	1,498.2000	0	0	17,975	17,975	0	0	22,250	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)
MFSZ2	3	224,730	#372025 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,570.2000	1,498.2000	0	0	10,800	10,800	0	0	13,350	001
MFSZ2	4	299,640	#372026 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,570.3000	1,498.2000	0	0	14,420	14,420	0	0	17,800	001
MFSZ2	1	74,910	#372027 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,570.4000	1,498.2000	0	0	3,610	3,610	0	0	4,450	001
MFSZ2	1	74,910	#372028 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,570.7000	1,498.2000	0	0	3,625	3,625	0	0	4,450	001
MFSZ2	1	74,910	#372029 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,570.8000	1,498.2000	0	0	3,630	3,630	0	0	4,450	001
MFSZ2	3	224,730	#372030 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,570.9000	1,498.2000	0	0	10,905	10,905	0	0	13,350	001
MFSZ2	5	374,550	#372031 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,571.0000	1,498.2000	0	0	18,200	18,200	0	0	22,250	001
MFSZ2	2	149,820	#372032 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,571.1000	1,498.2000	0	0	7,290	7,290	0	0	8,900	001
MFSZ2	7	524,370	#372033 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,571.2000	1,498.2000	0	0	25,550	25,550	0	0	31,150	001
MFSZ2	1	74,910	#372034 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,571.3000	1,498.2000	0	0	3,655	3,655	0	0	4,450	001
MFSZ2	2	149,820	#372035 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,571.4000	1,498.2000	0	0	7,320	7,320	0	0	8,900	001
MFSZ2	1	74,910	#372036 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,571.6000	1,498.2000	0	0	3,670	3,670	0	0	4,450	001
MFSZ2	1	74,910	#372037 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,571.9000	1,498.2000	0	0	3,685	3,685	0	0	4,450	001
MFSZ2	1	74,910	#372038 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,572.1000	1,498.2000	0	0	3,695	3,695	0	0	4,450	001
MFSZ2	1	74,910	#372039 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,572.2000	1,498.2000	0	0	3,700	3,700	0	0	4,450	001
MFSZ2	2	149,820	#372040 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,572.3000	1,498.2000	0	0	7,410	7,410	0	0	8,900	001
MFSZ2	2	149,820	#372041 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,572.5000	1,498.2000	0	0	7,430	7,430	0	0	8,900	001
MFSZ2	5	374,550	#372042 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,572.6000	1,498.2000	0	0	18,600	18,600	0	0	22,250	001
MFSZ2	4	299,640	#372043 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,572.7000	1,498.2000	0	0	14,900	14,900	0	0	17,800	001
MFSZ2	2	149,820	#372044 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,572.8000	1,498.2000	0	0	7,460	7,460	0	0	8,900	001
MFSZ2	7	524,370	#372045 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,572.9000	1,498.2000	0	0	26,145	26,145	0	0	31,150	001
MFSZ2	3	224,730	#372046 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,573.0000	1,498.2000	0	0	11,220	11,220	0	0	13,350	001
MFSZ2	1	74,910	#372047 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,573.1000	1,498.2000	0	0	3,745	3,745	0	0	4,450	001
MFSZ2	5	374,550	#372048 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,573.2000	1,498.2000	0	0	18,750	18,750	0	0	22,250	001
MFSZ2	3	224,730	#372049 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,573.3000	1,498.2000	0	0	11,265	11,265	0	0	13,350	001
MFSZ2	1	74,910	#372050 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,573.4000	1,498.2000	0	0	3,760	3,760	0	0	4,450	001
MFSZ2	3	224,730	#372051 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,573.5000	1,498.2000	0	0	11,295	11,295	0	0	13,350	001
MFSZ2	3	224,730	#372052 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,573.6000	1,498.2000	0	0	11,310	11,310	0	0	13,350	001
MFSZ2	5	374,550	#372053 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,573.7000	1,498.2000	0	0	18,875	18,875	0	0	22,250	001
MFSZ2	2	149,820	#372054 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,573.8000	1,498.2000	0	0	7,560	7,560	0	0	8,900	001
MFSZ2	3	224,730	#372055 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,573.9000	1,498.2000	0	0	11,355	11,355	0	0	13,350	001
MFSZ2	6	449,460	#372056 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,574.0000	1,498.2000	0	0	22,740	22,740	0	0	26,700	001
MFSZ2	7	524,370	#372057 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,574.1000	1,498.2000	0	0	26,565	26,565	0	0	31,150	001
MFSZ2	3	224,730	#372058 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,574.2000	1,498.2000	0	0	11,400	11,400	0	0	13,350	001
MFSZ2	1	74,910	#372059 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,574.3000	1,498.2000	0	0	3,805	3,805	0	0	4,450	001
MFSZ2	3	224,730	#372060 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,574.4000	1,498.2000	0	0	11,430	11,430	0	0	13,350	001
MFSZ2	3	224,730	#372061 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,574.5000	1,498.2000	0	0	11,445	11,445	0	0	13,350	001
MFSZ2	1	74,910	#372062 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,574.6000	1,498.2000	0	0	3,820	3,820	0	0	4,450	001
MFSZ2	1	74,910	#372063 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,574.7000	1,498.2000	0	0	3,825	3,825	0	0	4,450	001
MFSZ2	1	74,910	#372064 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,574.8000	1,498.2000	0	0	3,830	3,830	0	0	4,450	001
MFSZ2	208	15,581,280	#372787 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,557.0000	1,498.2000	0	0	611,520	611,520	0	0	925,600	001
MFSZ2	100	7,491,000	#372788 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,557.2000	1,498.2000	0	0	295,000	295,000	0	0	445,000	001
MFSZ2	42	3,146,220	#372789 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,557.4000	1,498.2000	0	0	124,320	124,320	0	0	186,900	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)
MFSZ2	58	4,344,780	#372790 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,558.1000	1,498.2000	0	0	173,710	173,710	0	0	258,100	001
MFSZ2	1	74,910	#375535 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,500.0000	1,498.2000	0	0	90	90	0	0	4,450	001
MFSZ2	1	74,910	#375536 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,500.2000	1,498.2000	0	0	100	100	0	0	4,450	001
MFSZ2	1	74,910	#375537 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,501.0000	1,498.2000	0	0	140	140	0	0	4,450	001
MFSZ2	1	74,910	#375538 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,501.2000	1,498.2000	0	0	150	150	0	0	4,450	001
MFSZ2	1	74,910	#375539 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,501.3000	1,498.2000	0	0	155	155	0	0	4,450	001
MFSZ2	1	74,910	#375540 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,501.5000	1,498.2000	0	0	165	165	0	0	4,450	001
MFSZ2	1	74,910	#375541 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,501.7000	1,498.2000	0	0	175	175	0	0	4,450	001
MFSZ2	2	149,820	#375542 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,501.9000	1,498.2000	0	0	370	370	0	0	8,900	001
MFSZ2	2	149,820	#375543 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,502.1000	1,498.2000	0	0	390	390	0	0	8,900	001
MFSZ2	2	149,820	#375544 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,502.3000	1,498.2000	0	0	410	410	0	0	8,900	001
MFSZ2	2	149,820	#375545 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,502.5000	1,498.2000	0	0	430	430	0	0	8,900	001
MFSZ2	1	74,910	#375546 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,502.9000	1,498.2000	0	0	235	235	0	0	4,450	001
MFSZ2	1	74,910	#375547 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,503.9000	1,498.2000	0	0	285	285	0	0	4,450	001
MFSZ2	2	149,820	#375548 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,504.0000	1,498.2000	0	0	580	580	0	0	8,900	001
MFSZ2	1	74,910	#375549 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,504.2000	1,498.2000	0	0	300	300	0	0	4,450	001
MFSZ2	4	299,640	#375550 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,504.3000	1,498.2000	0	0	1,220	1,220	0	0	17,800	001
MFSZ2	4	299,640	#375551 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,504.6000	1,498.2000	0	0	1,280	1,280	0	0	17,800	001
MFSZ2	1	74,910	#375552 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,504.7000	1,498.2000	0	0	325	325	0	0	4,450	001
MFSZ2	2	149,820	#375553 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,504.8000	1,498.2000	0	0	660	660	0	0	8,900	001
MFSZ2	6	449,460	#375554 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,504.9000	1,498.2000	0	0	2,010	2,010	0	0	26,700	001
MFSZ2	3	224,730	#375555 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,505.0000	1,498.2000	0	0	1,020	1,020	0	0	13,350	001
MFSZ2	6	449,460	#375556 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,505.1000	1,498.2000	0	0	2,070	2,070	0	0	26,700	001
MFSZ2	3	224,730	#375557 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,505.2000	1,498.2000	0	0	1,050	1,050	0	0	13,350	001
MFSZ2	4	299,640	#375558 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,505.3000	1,498.2000	0	0	1,420	1,420	0	0	17,800	001
MFSZ2	2	149,820	#375559 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,505.4000	1,498.2000	0	0	720	720	0	0	8,900	001
MFSZ2	4	299,640	#375560 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,505.5000	1,498.2000	0	0	1,460	1,460	0	0	17,800	001
MFSZ2	2	149,820	#375561 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,505.6000	1,498.2000	0	0	740	740	0	0	8,900	001
MFSZ2	2	149,820	#375562 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,505.7000	1,498.2000	0	0	750	750	0	0	8,900	001
MFSZ2	4	299,640	#375563 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,505.8000	1,498.2000	0	0	1,520	1,520	0	0	17,800	001
MFSZ2	12	898,920	#375564 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,505.9000	1,498.2000	0	0	4,620	4,620	0	0	53,400	001
MFSZ2	13	973,830	#375565 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,506.0000	1,498.2000	0	0	5,070	5,070	0	0	57,850	001
MFSZ2	13	973,830	#375566 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,506.1000	1,498.2000	0	0	5,135	5,135	0	0	57,850	001
MFSZ2	4	299,640	#375567 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,506.2000	1,498.2000	0	0	1,600	1,600	0	0	17,800	001
MFSZ2	8	599,280	#375568 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,506.3000	1,498.2000	0	0	3,240	3,240	0	0	35,600	001
MFSZ2	6	449,460	#375569 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,506.4000	1,498.2000	0	0	2,460	2,460	0	0	26,700	001
MFSZ2	2	149,820	#375570 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,506.5000	1,498.2000	0	0	830	830	0	0	8,900	001
MFSZ2	10	749,100	#375571 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,506.6000	1,498.2000	0	0	4,200	4,200	0	0	44,500	001
MFSZ2	6	449,460	#375572 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,506.7000	1,498.2000	0	0	2,550	2,550	0	0	26,700	001
MFSZ2	12	898,920	#375573 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,506.8000	1,498.2000	0	0	5,160	5,160	0	0	53,400	001
MFSZ2	6	449,460	#375574 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,506.9000	1,498.2000	0	0	2,610	2,610	0	0	26,700	001
MFSZ2	3	224,730	#375575 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,507.0000	1,498.2000	0	0	1,320	1,320	0	0	13,350	001
MFSZ2	7	524,370	#375576 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,507.1000	1,498.2000	0	0	3,115	3,115	0	0	31,150	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)
MFSZ2	10	749,100	#375577 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,507.2000	1,498.2000	0	0	4,500	4,500	0	0	44,500	001
MFSZ2	11	824,010	#375578 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,507.3000	1,498.2000	0	0	5,005	5,005	0	0	48,950	001
MFSZ2	12	898,920	#375579 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,507.4000	1,498.2000	0	0	5,520	5,520	0	0	53,400	001
MFSZ2	12	898,920	#375580 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,507.5000	1,498.2000	0	0	5,580	5,580	0	0	53,400	001
MFSZ2	11	824,010	#375581 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,507.6000	1,498.2000	0	0	5,170	5,170	0	0	48,950	001
MFSZ2	10	749,100	#375582 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,507.7000	1,498.2000	0	0	4,750	4,750	0	0	44,500	001
MFSZ2	8	599,280	#375583 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,507.8000	1,498.2000	0	0	3,840	3,840	0	0	35,600	001
MFSZ2	10	749,100	#375584 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,507.9000	1,498.2000	0	0	4,850	4,850	0	0	44,500	001
MFSZ2	7	524,370	#375585 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,508.0000	1,498.2000	0	0	3,430	3,430	0	0	31,150	001
MFSZ2	4	299,640	#375586 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,508.1000	1,498.2000	0	0	1,980	1,980	0	0	17,800	001
MFSZ2	2	149,820	#375587 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,508.2000	1,498.2000	0	0	1,000	1,000	0	0	8,900	001
MFSZ2	3	224,730	#375588 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,508.3000	1,498.2000	0	0	1,515	1,515	0	0	13,350	001
MFSZ2	4	299,640	#375589 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,508.4000	1,498.2000	0	0	2,040	2,040	0	0	17,800	001
MFSZ2	2	149,820	#375590 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,508.5000	1,498.2000	0	0	1,030	1,030	0	0	8,900	001
MFSZ2	1	74,910	#375591 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,508.6000	1,498.2000	0	0	520	520	0	0	4,450	001
MFSZ2	4	299,640	#375592 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,508.7000	1,498.2000	0	0	2,100	2,100	0	0	17,800	001
MFSZ2	1	74,910	#375593 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,508.9000	1,498.2000	0	0	535	535	0	0	4,450	001
MFSZ2	1	74,910	#375594 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,509.0000	1,498.2000	0	0	540	540	0	0	4,450	001
MFSZ2	4	299,640	#375595 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,509.1000	1,498.2000	0	0	2,180	2,180	0	0	17,800	001
MFSZ2	2	149,820	#375596 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,509.2000	1,498.2000	0	0	1,100	1,100	0	0	8,900	001
MFSZ2	2	149,820	#375597 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,509.3000	1,498.2000	0	0	1,110	1,110	0	0	8,900	001
MFSZ2	1	74,910	#375598 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,509.4000	1,498.2000	0	0	560	560	0	0	4,450	001
MFSZ2	1	74,910	#375599 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,509.8000	1,498.2000	0	0	580	580	0	0	4,450	001
MFSZ2	1	74,910	#375600 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,510.0000	1,498.2000	0	0	590	590	0	0	4,450	001
MFSZ2	1	74,910	#375601 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,510.1000	1,498.2000	0	0	595	595	0	0	4,450	001
MESZ2	300	14,910,000	#371987 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,023.6000	994.0000	0	0	444,000	444,000	0	0	780,000	001
MESZ2	3	149,100	#372775 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,015.5000	994.0000	0	0	3,225	3,225	0	0	7,800	001
MESZ2	1	49,700	#372776 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,015.6000	994.0000	0	0	1,080	1,080	0	0	2,600	001
MESZ2	9	447,300	#372777 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,015.7000	994.0000	0	0	9,765	9,765	0	0	23,400	001
MESZ2	12	596,400	#372778 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,015.8000	994.0000	0	0	13,080	13,080	0	0	31,200	001
MESZ2	2	99,400	#372779 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,015.9000	994.0000	0	0	2,190	2,190	0	0	5,200	001
MESZ2	1	49,700	#372780 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,016.0000	994.0000	0	0	1,100	1,100	0	0	2,600	001
MESZ2	184	9,144,800	#372781 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,016.2000	994.0000	0	0	204,240	204,240	0	0	478,400	001
MESZ2	1	49,700	#372782 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,016.5000	994.0000	0	0	1,125	1,125	0	0	2,600	001
MESZ2	3	149,100	#372801 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,012.2000	994.0000	0	0	2,730	2,730	0	0	7,800	001
MESZ2	48	2,385,600	#372815 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,014.3000	994.0000	0	0	48,720	48,720	0	0	124,800	001
MESZ2	1	49,700	#372816 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,014.5000	994.0000	0	0	1,025	1,025	0	0	2,600	001
MESZ2	12	596,400	#372817 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,015.3000	994.0000	0	0	12,780	12,780	0	0	31,200	001
MESZ2	12	596,400	#372818 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,015.4000	994.0000	0	0	12,840	12,840	0	0	31,200	001
MESZ2	148	7,355,600	#372819 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,015.5000	994.0000	0	0	159,100	159,100	0	0	384,800	001
MESZ2	1	49,700	#372820 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/17/2012	1,015.6000	994.0000	0	0	1,080	1,080	0	0	2,600	001
MESZ2	1	49,700	#375525 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	993.0000	994.0000	0	0	(50)	(50)	0	0	2,600	001
MESZ2	1	49,700	#375526 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	993.4000	994.0000	0	0	(30)	(30)	0	0	2,600	001

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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)
MESZ2	1	49,700	#375527 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	993.8000	994.0000	0	0	(10)	(10)	0	0	2,600	001
MESZ2	1	49,700	#375528 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	993.9000	994.0000	0	0	(5)	(5)	0	0	2,600	001
MESZ2	1	49,700	#375529 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	994.1000	994.0000	0	0	5	5	0	0	2,600	001
MESZ2	1	49,700	#375530 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	994.3000	994.0000	0	0	15	15	0	0	2,600	001
MESZ2	1	49,700	#375531 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	994.5000	994.0000	0	0	25	25	0	0	2,600	001
MESZ2	1	49,700	#375532 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	994.8000	994.0000	0	0	40	40	0	0	2,600	001
MESZ2	1	49,700	#375533 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	994.9000	994.0000	0	0	45	45	0	0	2,600	001
MESZ2	1	49,700	#375534 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	995.0000	994.0000	0	0	50	50	0	0	2,600	001
MESZ2	2	99,400	#375847 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	993.3000	994.0000	0	0	(70)	(70)	0	0	5,200	001
MESZ2	1	49,700	#375848 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	993.6000	994.0000	0	0	(20)	(20)	0	0	2,600	001
MESZ2	1	49,700	#375849 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	993.7000	994.0000	0	0	(15)	(15)	0	0	2,600	001
MESZ2	1	49,700	#375850 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	994.0000	994.0000	0	0	-	-	0	0	2,600	001
MESZ2	1	49,700	#375851 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	994.5000	994.0000	0	0	25	25	0	0	2,600	001
MESZ2	2	99,400	#375852 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	995.1000	994.0000	0	0	110	110	0	0	5,200	001
MESZ2	2	99,400	#375853 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	995.3000	994.0000	0	0	130	130	0	0	5,200	001
ESZ2	3,950	283,254,500	#370658 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/13/2012	1,432.6000	1,434.2000	0	0	(316,000)	(316,000)	0	0	13,825,000	001
ESZ2	2,309	165,578,390	#371747 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,450.5000	1,434.2000	0	0	1,881,835	1,881,835	0	0	8,081,500	001
ESZ2	1	71,710	#371748 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,454.5000	1,434.2000	0	0	1,015	1,015	0	0	3,500	001
ESZ2	9	645,390	#371749 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,454.7500	1,434.2000	0	0	9,248	9,248	0	0	31,500	001
ESZ2	13	932,230	#371750 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,455.0000	1,434.2000	0	0	13,520	13,520	0	0	45,500	001
ESZ2	44	3,155,240	#371751 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,455.2500	1,434.2000	0	0	46,310	46,310	0	0	154,000	001
ESZ2	38	2,724,980	#371752 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,455.5000	1,434.2000	0	0	40,470	40,470	0	0	133,000	001
ESZ2	40	2,868,400	#371753 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,455.7500	1,434.2000	0	0	43,100	43,100	0	0	140,000	001
ESZ2	15	1,075,650	#371754 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,456.0000	1,434.2000	0	0	16,350	16,350	0	0	52,500	001
ESZ2	74	5,306,540	#371755 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,456.2500	1,434.2000	0	0	81,585	81,585	0	0	259,000	001
ESZ2	100	7,171,000	#371756 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,456.5000	1,434.2000	0	0	111,500	111,500	0	0	350,000	001
ESZ2	23	1,649,330	#371757 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,456.7500	1,434.2000	0	0	25,933	25,933	0	0	80,500	001
ESZ2	70	5,019,700	#371758 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,457.0000	1,434.2000	0	0	79,800	79,800	0	0	245,000	001
ESZ2	93	6,669,030	#371759 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,457.2500	1,434.2000	0	0	107,183	107,183	0	0	325,500	001
ESZ2	24	1,721,040	#371760 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,457.5000	1,434.2000	0	0	27,960	27,960	0	0	84,000	001
ESZ2	2	143,420	#371761 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,457.7500	1,434.2000	0	0	2,355	2,355	0	0	7,000	001
ESZ2	3	215,130	#371762 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,458.0000	1,434.2000	0	0	3,570	3,570	0	0	10,500	001
ESZ2	2	143,420	#371763 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,458.2500	1,434.2000	0	0	2,405	2,405	0	0	7,000	001
ESZ2	1	71,710	#371764 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,458.5000	1,434.2000	0	0	1,215	1,215	0	0	3,500	001
ESZ2	1	71,710	#371874 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,454.5000	1,434.2000	0	0	1,015	1,015	0	0	3,500	001
ESZ2	9	645,390	#371875 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,454.7500	1,434.2000	0	0	9,248	9,248	0	0	31,500	001
ESZ2	11	788,810	#371876 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,455.0000	1,434.2000	0	0	11,440	11,440	0	0	38,500	001
ESZ2	32	2,294,720	#371877 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,455.2500	1,434.2000	0	0	33,680	33,680	0	0	112,000	001
ESZ2	35	2,509,850	#371878 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,455.5000	1,434.2000	0	0	37,275	37,275	0	0	122,500	001
ESZ2	32	2,294,720	#371879 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,455.7500	1,434.2000	0	0	34,480	34,480	0	0	112,000	001
ESZ2	14	1,003,940	#371880 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,456.0000	1,434.2000	0	0	15,260	15,260	0	0	49,000	001
ESZ2	63	4,517,730	#371881 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,456.2500	1,434.2000	0	0	69,458	69,458	0	0	220,500	001
ESZ2	80	5,736,800	#371882 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,456.5000	1,434.2000	0	0	89,200	89,200	0	0	280,000	001

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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)
ESZ2	17	1,219,070	#371883 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,456.7500	1,434.2000	0	0	19,168	19,168	0	0	59,500	001
ESZ2	59	4,230,890	#371884 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,457.0000	1,434.2000	0	0	67,260	67,260	0	0	206,500	001
ESZ2	78	5,593,380	#371885 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,457.2500	1,434.2000	0	0	89,895	89,895	0	0	273,000	001
ESZ2	20	1,434,200	#371886 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,457.5000	1,434.2000	0	0	23,300	23,300	0	0	70,000	001
ESZ2	1	71,710	#371887 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,457.7500	1,434.2000	0	0	1,178	1,178	0	0	3,500	001
ESZ2	3	215,130	#371888 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,458.0000	1,434.2000	0	0	3,570	3,570	0	0	10,500	001
ESZ2	1	71,710	#371889 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,458.2500	1,434.2000	0	0	1,203	1,203	0	0	3,500	001
ESZ2	1	71,710	#371890 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,458.5000	1,434.2000	0	0	1,215	1,215	0	0	3,500	001
ESZ2	150	10,756,500	#372760 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/17/2012	1,453.7500	1,434.2000	0	0	146,625	146,625	0	0	525,000	001
ESZ2	39	2,796,690	#372761 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/17/2012	1,454.2500	1,434.2000	0	0	39,098	39,098	0	0	136,500	001
ESZ2	2,500	179,275,000	#372762 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/17/2012	1,459.0000	1,434.2000	0	0	3,100,000	3,100,000	0	0	8,750,000	001
ESZ2	1,873	134,312,830	#372797 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/17/2012	1,459.0000	1,434.2000	0	0	2,322,520	2,322,520	0	0	6,555,500	001
ESZ2	110	7,888,100	#372805 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/17/2012	1,453.7500	1,434.2000	0	0	107,525	107,525	0	0	385,000	001
ESZ2	71	5,091,410	#372807 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/17/2012	1,454.0000	1,434.2000	0	0	70,290	70,290	0	0	248,500	001
ESZ2	48	3,442,080	#373442 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,452.7500	1,434.2000	0	0	44,520	44,520	0	0	168,000	001
ESZ2	45	3,226,950	#373443 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,453.0000	1,434.2000	0	0	42,300	42,300	0	0	157,500	001
ESZ2	21	1,505,910	#373444 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,453.2500	1,434.2000	0	0	20,003	20,003	0	0	73,500	001
ESZ2	87	6,238,770	#373450 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,452.7500	1,434.2000	0	0	80,693	80,693	0	0	304,500	001
ESZ2	90	6,453,900	#373451 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,453.0000	1,434.2000	0	0	84,600	84,600	0	0	315,000	001
ESZ2	40	2,868,400	#373452 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,453.2500	1,434.2000	0	0	38,100	38,100	0	0	140,000	001
ESZ2	63	4,517,730	#373458 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,452.7500	1,434.2000	0	0	58,433	58,433	0	0	220,500	001
ESZ2	64	4,589,440	#373459 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,453.0000	1,434.2000	0	0	60,160	60,160	0	0	224,000	001
ESZ2	28	2,007,880	#373460 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,453.2500	1,434.2000	0	0	26,670	26,670	0	0	98,000	001
ESZ2	800	57,368,000	#373461 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,454.1000	1,434.2000	0	0	796,000	796,000	0	0	2,800,000	001
ESZ2	1,268	90,928,280	#373674 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/19/2012	1,453.0000	1,434.2000	0	0	1,191,920	1,191,920	0	0	4,438,000	001
ESZ2	440	31,552,400	#373700 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/19/2012	1,452.9500	1,434.2000	0	0	412,500	412,500	0	0	1,540,000	001
ESZ2	1,440	103,262,400	#373701 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/19/2012	1,453.0500	1,434.2000	0	0	1,357,200	1,357,200	0	0	5,040,000	001
ESZ2	117	8,390,070	#373731 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/19/2012	1,453.1000	1,434.2000	0	0	110,565	110,565	0	0	409,500	001
ESZ2	579	41,520,090	#374688 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/24/2012	1,451.5000	1,434.2000	0	0	500,835	500,835	0	0	2,026,500	001
ESZ2	323	23,162,330	#374689 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/24/2012	1,451.2500	1,434.2000	0	0	275,358	275,358	0	0	1,130,500	001
ESZ2	640	45,894,400	#374820 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/25/2012	1,437.0000	1,434.2000	0	0	89,600	89,600	0	0	2,240,000	001
ESZ2	112	8,031,520	#374821 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/25/2012	1,437.2500	1,434.2000	0	0	17,080	17,080	0	0	392,000	001
ESZ2	13	932,230	#374822 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/25/2012	1,437.5000	1,434.2000	0	0	2,145	2,145	0	0	45,500	001
ESZ2	75	5,378,250	#374834 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/25/2012	1,436.7500	1,434.2000	0	0	9,563	9,563	0	0	262,500	001
ESZ2	128	9,178,880	#374835 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/25/2012	1,437.0000	1,434.2000	0	0	17,920	17,920	0	0	448,000	001
ESZ2	196	14,055,160	#374836 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/25/2012	1,437.2500	1,434.2000	0	0	29,890	29,890	0	0	686,000	001
ESZ2	45	3,226,950	#374837 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/25/2012	1,437.5000	1,434.2000	0	0	7,425	7,425	0	0	157,500	001
ESZ2	523	37,504,330	#374854 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/25/2012	1,437.0000	1,434.2000	0	0	73,220	73,220	0	0	1,830,500	001
ESZ2	597	42,810,870	#375083 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/26/2012	1,427.2500	1,434.2000	0	0	(207,458)	(207,458)	0	0	2,089,500	001
ESZ2	258	18,501,180	#375094 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/26/2012	1,426.7500	1,434.2000	0	0	(96,105)	(96,105)	0	0	903,000	001
ESZ2	396	28,397,160	#375103 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/26/2012	1,426.7500	1,434.2000	0	0	(147,510)	(147,510)	0	0	1,386,000	001
ESZ2	65	4,661,150	#375494 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,434.0000	1,434.2000	0	0	(650)	(650)	0	0	227,500	001
ESZ2	156	11,186,760	#375495 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,434.2500	1,434.2000	0	0	390	390	0	0	546,000	001

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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)
ESZ2	1	71,710	#375693 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,429.7500	1,434.2000	0	0	(223)	(223)	0	0	3,500	001
ESZ2	5	358,550	#375694 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,430.0000	1,434.2000	0	0	(1,050)	(1,050)	0	0	17,500	001
ESZ2	2	143,420	#375695 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,430.2500	1,434.2000	0	0	(395)	(395)	0	0	7,000	001
ESZ2	1	71,710	#375696 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,430.5000	1,434.2000	0	0	(185)	(185)	0	0	3,500	001
ESZ2	4	286,840	#375697 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,430.7500	1,434.2000	0	0	(690)	(690)	0	0	14,000	001
ESZ2	23	1,649,330	#375698 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,431.0000	1,434.2000	0	0	(3,680)	(3,680)	0	0	80,500	001
ESZ2	24	1,721,040	#375699 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,431.2500	1,434.2000	0	0	(3,540)	(3,540)	0	0	84,000	001
ESZ2	20	1,434,200	#375700 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,431.5000	1,434.2000	0	0	(2,700)	(2,700)	0	0	70,000	001
ESZ2	13	932,230	#375701 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,431.7500	1,434.2000	0	0	(1,593)	(1,593)	0	0	45,500	001
ESZ2	14	1,003,940	#375702 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,432.0000	1,434.2000	0	0	(1,540)	(1,540)	0	0	49,000	001
ESZ2	11	788,810	#375703 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,432.2500	1,434.2000	0	0	(1,073)	(1,073)	0	0	38,500	001
ESZ2	5	358,550	#375704 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,432.5000	1,434.2000	0	0	(425)	(425)	0	0	17,500	001
ESZ2	2	143,420	#375705 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,432.7500	1,434.2000	0	0	(145)	(145)	0	0	7,000	001
ESZ2	7	501,970	#375706 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,433.2500	1,434.2000	0	0	(333)	(333)	0	0	24,500	001
ESZ2	42	3,011,820	#375707 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,433.7500	1,434.2000	0	0	(945)	(945)	0	0	147,000	001
ESZ2	64	4,589,440	#375708 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,434.0000	1,434.2000	0	0	(640)	(640)	0	0	224,000	001
ESZ2	77	5,521,670	#375709 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,434.2500	1,434.2000	0	0	193	193	0	0	269,500	001
ESZ2	1	71,710	#375815 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,433.5000	1,434.2000	0	0	(35)	(35)	0	0	3,500	001
ESZ2	3	215,130	#375816 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,433.7500	1,434.2000	0	0	(68)	(68)	0	0	10,500	001
ESZ2	9	645,390	#375817 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,434.0000	1,434.2000	0	0	(90)	(90)	0	0	31,500	001
ESZ2	11	788,810	#375818 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,434.2500	1,434.2000	0	0	28	28	0	0	38,500	001
SPZ2	1,100	394,405,000	#370737 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	12/20/2012	CME	09/13/2012	1,432.6000	1,434.2000	0	0	(440,000)	(440,000)	0	0	19,250,000	001
SPZ2	600	215,130,000	#371822 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	12/20/2012	CME	09/14/2012	1,450.5000	1,434.2000	0	0	2,445,000	2,445,000	0	0	10,500,000	001
SPZ2	200	71,710,000	#372794 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	12/20/2012	CME	09/17/2012	1,459.0000	1,434.2000	0	0	1,240,000	1,240,000	0	0	3,500,000	001
SPZ2	2,000	717,100,000	#373473 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	12/20/2012	CME	09/18/2012	1,454.1000	1,434.2000	0	0	9,950,000	9,950,000	0	0	35,000,000	001
SPZ2	500	179,275,000	#373475 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	12/20/2012	CME	09/18/2012	1,454.1500	1,434.2000	0	0	2,493,750	2,493,750	0	0	8,750,000	001
SPZ2	64	22,947,200	#373744 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	12/20/2012	CME	09/19/2012	1,452.9500	1,434.2000	0	0	300,000	300,000	0	0	1,120,000	001
SPZ2	200	71,710,000	#373745 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	12/20/2012	CME	09/19/2012	1,453.0000	1,434.2000	0	0	940,000	940,000	0	0	3,500,000	001
SPZ2	300	107,565,000	#373746 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	12/20/2012	CME	09/19/2012	1,453.0500	1,434.2000	0	0	1,413,750	1,413,750	0	0	5,250,000	001
SPZ2	36	12,907,800	#373747 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	12/20/2012	CME	09/19/2012	1,453.1000	1,434.2000	0	0	170,100	170,100	0	0	630,000	001
FAZ2	2,000	197,300,000	#370660 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/13/2012	1,004.0500	986.5000	0	0	3,510,000	3,510,000	0	0	8,000,000	001
FAZ2	1,000	98,650,000	#370661 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/13/2012	1,004.1000	986.5000	0	0	1,760,000	1,760,000	0	0	4,000,000	001
FAZ2	1,000	98,650,000	#370662 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/13/2012	1,004.1500	986.5000	0	0	1,765,000	1,765,000	0	0	4,000,000	001
FAZ2	807	79,610,550	#371766 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,011.9000	986.5000	0	0	2,049,780	2,049,780	0	0	3,228,000	001
FAZ2	500	49,325,000	#371767 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/14/2012	1,011.9500	986.5000	0	0	1,272,500	1,272,500	0	0	2,000,000	001
FAZ2	200	19,730,000	#372764 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/17/2012	1,024.5000	986.5000	0	0	760,000	760,000	0	0	800,000	001
FAZ2	158	15,586,700	#372799 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/17/2012	1,024.5000	986.5000	0	0	600,400	600,400	0	0	632,000	001
FAZ2	100	9,865,000	#373463 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,013.0500	986.5000	0	0	265,500	265,500	0	0	400,000	001
FAZ2	200	19,730,000	#373464 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,013.1000	986.5000	0	0	532,000	532,000	0	0	800,000	001
FAZ2	200	19,730,000	#373465 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,013.1500	986.5000	0	0	533,000	533,000	0	0	800,000	001
FAZ2	100	9,865,000	#373466 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,013.2000	986.5000	0	0	267,000	267,000	0	0	400,000	001
FAZ2	227	22,393,550	#373676 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/19/2012	1,007.8500	986.5000	0	0	484,645	484,645	0	0	908,000	001
FAZ2	164	16,178,600	#373703 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/19/2012	1,007.8500	986.5000	0	0	350,140	350,140	0	0	656,000	001

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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)
FAZ2	375	36,993,750	#373733 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/19/2012	1,007.7000	986.5000	0	0	795,000	795,000	0	0	1,500,000	001
FAZ2	375	36,993,750	#373734 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/19/2012	1,007.8000	986.5000	0	0	798,750	798,750	0	0	1,500,000	001
FAZ2	1	98,650	#375819 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	980.8000	986.5000	0	0	(570)	(570)	0	0	4,000	001
FAZ2	1	98,650	#375820 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	980.9000	986.5000	0	0	(560)	(560)	0	0	4,000	001
FAZ2	1	98,650	#375821 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	981.3000	986.5000	0	0	(520)	(520)	0	0	4,000	001
FAZ2	1	98,650	#375822 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	981.4000	986.5000	0	0	(510)	(510)	0	0	4,000	001
FAZ2	2	197,300	#375823 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	981.5000	986.5000	0	0	(1,000)	(1,000)	0	0	8,000	001
FAZ2	1	98,650	#375824 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	981.8000	986.5000	0	0	(470)	(470)	0	0	4,000	001
FAZ2	2	197,300	#375825 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	982.0000	986.5000	0	0	(900)	(900)	0	0	8,000	001
FAZ2	5	493,250	#375826 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	982.1000	986.5000	0	0	(2,200)	(2,200)	0	0	20,000	001
FAZ2	5	493,250	#375827 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	982.3000	986.5000	0	0	(2,100)	(2,100)	0	0	20,000	001
FAZ2	9	887,850	#375828 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	982.4000	986.5000	0	0	(3,690)	(3,690)	0	0	36,000	001
FAZ2	11	1,085,150	#375829 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	982.5000	986.5000	0	0	(4,400)	(4,400)	0	0	44,000	001
FAZ2	10	986,500	#375830 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	982.6000	986.5000	0	0	(3,900)	(3,900)	0	0	40,000	001
FAZ2	10	986,500	#375831 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	982.7000	986.5000	0	0	(3,800)	(3,800)	0	0	40,000	001
FAZ2	8	789,200	#375832 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	982.8000	986.5000	0	0	(2,960)	(2,960)	0	0	32,000	001
FAZ2	7	690,550	#375833 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	982.9000	986.5000	0	0	(2,520)	(2,520)	0	0	28,000	001
FAZ2	13	1,282,450	#375834 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	983.0000	986.5000	0	0	(4,550)	(4,550)	0	0	52,000	001
FAZ2	11	1,085,150	#375835 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	983.1000	986.5000	0	0	(3,740)	(3,740)	0	0	44,000	001
FAZ2	11	1,085,150	#375836 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	983.2000	986.5000	0	0	(3,630)	(3,630)	0	0	44,000	001
FAZ2	10	986,500	#375837 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	983.3000	986.5000	0	0	(3,200)	(3,200)	0	0	40,000	001
FAZ2	5	493,250	#375838 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	983.4000	986.5000	0	0	(1,550)	(1,550)	0	0	20,000	001
FAZ2	6	591,900	#375839 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	983.5000	986.5000	0	0	(1,800)	(1,800)	0	0	24,000	001
FAZ2	6	591,900	#375840 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	983.6000	986.5000	0	0	(1,740)	(1,740)	0	0	24,000	001
FAZ2	2	197,300	#375841 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	983.7000	986.5000	0	0	(560)	(560)	0	0	8,000	001
FAZ2	2	197,300	#375842 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	983.8000	986.5000	0	0	(540)	(540)	0	0	8,000	001
FAZ2	2	197,300	#375843 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	983.9000	986.5000	0	0	(520)	(520)	0	0	8,000	001
FAZ2	3	295,950	#375844 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	984.0000	986.5000	0	0	(750)	(750)	0	0	12,000	001
FAZ2	3	295,950	#375845 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	984.1000	986.5000	0	0	(720)	(720)	0	0	12,000	001
FAZ2	1	98,650	#375846 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	984.3000	986.5000	0	0	(220)	(220)	0	0	4,000	001
XPZ2	123	13,982,960	#373693 SPI 200 FUTURE	GMxB	N/A	EQUITY/INDEX	12/20/2012	SFE	09/20/2012	4,419.0000	4,384.0000	0	0	111,634	111,634	0	0	765,491	001
XPZ2	30	3,410,478	#373715 SPI 200 FUTURE	GMxB	N/A	EQUITY/INDEX	12/20/2012	SFE	09/20/2012	4,419.0000	4,384.0000	0	0	27,228	27,228	0	0	186,705	001
XPZ2	214	24,328,076	#373771 SPI 200 FUTURE	GMxB	N/A	EQUITY/INDEX	12/20/2012	SFE	09/20/2012	4,419.0000	4,384.0000	0	0	194,225	194,225	0	0	1,331,829	001
TPZ2	373	35,154,841	#370240 TOPIX INDX FUT	GMxB	N/A	EQUITY/INDEX	12/13/2012	TSE	09/11/2012	725.0000	735.0000	0	0	(478,297)	(478,297)	0	0	1,004,424	001
TPZ2	90	8,482,401	#370250 TOPIX INDX FUT	GMxB	N/A	EQUITY/INDEX	12/13/2012	TSE	09/11/2012	725.0000	735.0000	0	0	(115,407)	(115,407)	0	0	242,354	001
TPZ2	648	61,073,289	#370259 TOPIX INDX FUT	GMxB	N/A	EQUITY/INDEX	12/13/2012	TSE	09/11/2012	725.0000	735.0000	0	0	(830,929)	(830,929)	0	0	1,744,951	001
RTAZ2	210	17,522,400	#373720 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/19/2012	854.0500	834.4000	0	0	412,650	412,650	0	0	1,260,000	001
RTAZ2	5	417,200	#375793 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYF	09/28/2012	835.7000	834.4000	0	0	650	650	0	0	30,000	001
MFSZ2	2	149,820	#371866 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,562.0000	1,498.2000	0	0	6,380	6,380	0	0	8,900	001
MFSZ2	1	74,910	#371867 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,562.1000	1,498.2000	0	0	3,195	3,195	0	0	4,450	001
MFSZ2	174	13,034,340	#371868 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,562.2000	1,498.2000	0	0	556,800	556,800	0	0	774,300	001
MFSZ2	150	11,236,500	#371869 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,562.3000	1,498.2000	0	0	480,750	480,750	0	0	667,500	001
MFSZ2	7	524,370	#375791 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,500.6000	1,498.2000	0	0	840	840	0	0	31,150	001

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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)
MFSZ2	1	74,910	#375792 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	12/21/2012	NYL	09/28/2012	1,500.7000	1,498.2000	0	0	125	125	0	0	4,450	001
ESZ2	40	2,868,400	#373454 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,454.2000	1,434.2000	0	0	40,000	40,000	0	0	140,000	001
ESZ2	15	1,075,650	#375790 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	12/21/2012	CME	09/28/2012	1,432.0000	1,434.2000	0	0	(1,650)	(1,650)	0	0	52,500	001
SPZ2	150	53,782,500	#373456 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	12/20/2012	CME	09/18/2012	1,454.2000	1,434.2000	0	0	750,000	750,000	0	0	2,625,000	001
RTAZ2	384	32,040,960	#373669 ICE MINI RUSSELL FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	12/21/2012	NYF	09/19/2012	853.9500	834.4000	0	0	750,720	750,720	0	0	2,304,000	005
MFSZ2	331	24,795,210	#371742 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	12/21/2012	NYL	09/14/2012	1,563.1000	1,498.2000	0	0	1,074,095	1,074,095	0	0	1,472,950	005
ESZ2	620	44,460,200	#373440 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,454.1000	1,434.2000	0	0	616,900	616,900	0	0	2,170,000	005
ESZ2	619	44,388,490	#373441 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	12/21/2012	CME	09/18/2012	1,454.2000	1,434.2000	0	0	619,000	619,000	0	0	2,166,500	005
RTAZ2	16	1,335,040	#373725 ICE MINI RUSSELL FUT	SURPLUS	N/A	EQUITY/INDEX	12/21/2012	NYF	09/19/2012	853.9000	834.4000	0	0	31,200	31,200	0	0	96,000	006
SPZ2	84	30,118,200	#373727 S&P 500 FUTURE	SURPLUS	N/A	EQUITY/INDEX	12/20/2012	CME	09/19/2012	1,453.0000	1,434.2000	0	0	394,800	394,800	0	0	1,470,000	006
FAZ2	51	5,031,150	#373722 S&P MID 400 EMINI	SURPLUS	N/A	EQUITY/INDEX	12/21/2012	CME	09/19/2012	1,007.8500	986.5000	0	0	108,885	108,885	0	0	204,000	006
FVZ2	5,786	721,125,456	#367664 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/29/2012	124.0781	124.6328	0	0	(3,209,378)	(3,209,378)	0	0	-	001
FVZ2	239	29,787,242	#368490 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.2813	124.6328	0	0	(84,023)	(84,023)	0	0	-	001
FVZ2	74	9,222,828	#368491 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.2891	124.6328	0	0	(25,438)	(25,438)	0	0	-	001
FVZ2	61	7,602,602	#368492 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.2969	124.6328	0	0	(20,492)	(20,492)	0	0	-	001
FVZ2	84	10,469,156	#368493 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3047	124.6328	0	0	(27,562)	(27,562)	0	0	-	001
FVZ2	390	48,606,797	#368494 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3125	124.6328	0	0	(124,921)	(124,921)	0	0	-	001
FVZ2	906	112,917,329	#368495 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3203	124.6328	0	0	(283,125)	(283,125)	0	0	-	001
FVZ2	368	45,864,875	#368496 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3281	124.6328	0	0	(112,122)	(112,122)	0	0	-	001
FVZ2	24	2,991,188	#368497 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3359	124.6328	0	0	(7,125)	(7,125)	0	0	-	001
FVZ2	1	124,633	#368498 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3516	124.6328	0	0	(281)	(281)	0	0	-	001
FVZ2	617	76,898,446	#368499 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3594	124.6328	0	0	(168,706)	(168,706)	0	0	-	001
FVZ2	14	1,744,859	#371962 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/14/2012	124.1172	124.6328	0	0	(7,219)	(7,219)	0	0	-	001
FVZ2	100	12,463,281	#372808 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/17/2012	124.1016	124.6328	0	0	(53,125)	(53,125)	0	0	-	001
FVZ2	171	21,312,211	#374855 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/25/2012	124.4453	124.6328	0	0	(32,063)	(32,063)	0	0	-	001
FVZ2	978	121,890,891	#374856 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/25/2012	124.4531	124.6328	0	0	(175,727)	(175,727)	0	0	-	001
FVZ2	3	373,898	#375104 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/26/2012	124.4219	124.6328	0	0	(633)	(633)	0	0	-	001
FVZ2	6	747,797	#375105 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/26/2012	124.4297	124.6328	0	0	(1,219)	(1,219)	0	0	-	001
FVZ2	18	2,243,391	#375106 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/26/2012	124.4375	124.6328	0	0	(3,516)	(3,516)	0	0	-	001
FVZ2	12	1,495,594	#375107 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/26/2012	124.4453	124.6328	0	0	(2,250)	(2,250)	0	0	-	001
FVZ2	11	1,370,961	#375108 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/26/2012	124.4531	124.6328	0	0	(1,976)	(1,976)	0	0	-	001
FVZ2	8	997,063	#375109 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/26/2012	124.4609	124.6328	0	0	(1,375)	(1,375)	0	0	-	001
FVZ2	11	1,370,961	#375110 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/26/2012	124.4688	124.6328	0	0	(1,805)	(1,805)	0	0	-	001
FVZ2	13	1,620,227	#375111 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/26/2012	124.4766	124.6328	0	0	(2,031)	(2,031)	0	0	-	001
FVZ2	2	249,266	#375112 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/26/2012	124.4844	124.6328	0	0	(297)	(297)	0	0	-	001
FVZ2	299	37,265,211	#375306 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/27/2012	124.6016	124.6328	0	0	(9,344)	(9,344)	0	0	-	001
FVZ2	435	54,215,274	#365829 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/23/2012	124.0938	124.6328	0	0	(234,491)	(234,491)	0	0	-	001
FVZ2	47	5,857,742	#365830 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/23/2012	124.1016	124.6328	0	0	(24,969)	(24,969)	0	0	-	001
FVZ2	1	124,633	#365831 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/23/2012	124.1250	124.6328	0	0	(508)	(508)	0	0	-	001
FVZ2	268	33,401,594	#366122 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/24/2012	124.0234	124.6328	0	0	(163,311)	(163,311)	0	0	-	001
FVZ2	271	33,775,492	#366123 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/24/2012	124.0313	124.6328	0	0	(163,023)	(163,023)	0	0	-	001
FVZ2	2	249,266	#366124 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/24/2012	124.0469	124.6328	0	0	(1,172)	(1,172)	0	0	-	001
FVZ2	285	35,520,352	#366125 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/24/2012	124.0625	124.6328	0	0	(162,538)	(162,538)	0	0	-	001

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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)
FVZ2	25	3,115,820	#366126 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/24/2012	124.0703	124.6328	0	0	(14,063)	(14,063)	0	0	-	001
FVZ2	271	33,775,492	#366127 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/24/2012	124.0938	124.6328	0	0	(146,085)	(146,085)	0	0	-	001
FVZ2	275	34,274,024	#366128 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/24/2012	124.1094	124.6328	0	0	(143,943)	(143,943)	0	0	-	001
FVZ2	4	498,531	#366837 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.0938	124.6328	0	0	(2,156)	(2,156)	0	0	-	001
FVZ2	561	69,919,008	#366838 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.1016	124.6328	0	0	(298,031)	(298,031)	0	0	-	001
FVZ2	50	6,231,641	#366839 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.1094	124.6328	0	0	(26,172)	(26,172)	0	0	-	001
FVZ2	12	1,495,594	#366840 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.1172	124.6328	0	0	(6,187)	(6,187)	0	0	-	001
FVZ2	712	88,738,563	#366841 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.1250	124.6328	0	0	(361,561)	(361,561)	0	0	-	001
FVZ2	9	1,121,695	#366842 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.1328	124.6328	0	0	(4,500)	(4,500)	0	0	-	001
FVZ2	411	51,224,086	#366843 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.1406	124.6328	0	0	(202,286)	(202,286)	0	0	-	001
FVZ2	2	249,266	#366844 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.1484	124.6328	0	0	(969)	(969)	0	0	-	001
FVZ2	848	105,688,625	#367129 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	124.1563	124.6328	0	0	(404,123)	(404,123)	0	0	-	001
FVZ2	1,121	139,713,383	#367130 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	124.1641	124.6328	0	0	(525,469)	(525,469)	0	0	-	001
FVZ2	999	124,508,180	#367131 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	124.1719	124.6328	0	0	(460,469)	(460,469)	0	0	-	001
FVZ2	107	13,335,711	#367132 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	124.1797	124.6328	0	0	(48,484)	(48,484)	0	0	-	001
FVZ2	16	1,994,125	#367133 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	124.1875	124.6328	0	0	(7,125)	(7,125)	0	0	-	001
FVZ2	39	4,860,680	#367134 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	124.1953	124.6328	0	0	(17,063)	(17,063)	0	0	-	001
FVZ2	6	747,797	#367135 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	124.2031	124.6328	0	0	(2,578)	(2,578)	0	0	-	001
FVZ2	5,000	623,164,065	#367491 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/29/2012	124.0781	124.6328	0	0	(2,773,400)	(2,773,400)	0	0	-	001
FVZ2	1	124,633	#368328 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.2891	124.6328	0	0	(344)	(344)	0	0	-	001
FVZ2	40	4,985,313	#368329 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.2969	124.6328	0	0	(13,437)	(13,437)	0	0	-	001
FVZ2	1	124,633	#368330 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3047	124.6328	0	0	(328)	(328)	0	0	-	001
FVZ2	128	15,953,000	#368331 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3125	124.6328	0	0	(41,000)	(41,000)	0	0	-	001
FVZ2	268	33,401,594	#368332 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3203	124.6328	0	0	(83,750)	(83,750)	0	0	-	001
FVZ2	337	42,001,258	#368333 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3281	124.6328	0	0	(102,677)	(102,677)	0	0	-	001
FVZ2	504	62,814,938	#366170 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/24/2012	124.0781	124.6328	0	0	(279,559)	(279,559)	0	0	-	001
FVZ2	7	872,430	#366934 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.0938	124.6328	0	0	(3,773)	(3,773)	0	0	-	001
FVZ2	1	124,633	#366935 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.1016	124.6328	0	0	(531)	(531)	0	0	-	001
FVZ2	78	9,721,359	#366936 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.1094	124.6328	0	0	(40,828)	(40,828)	0	0	-	001
FVZ2	11	1,370,961	#366937 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.1172	124.6328	0	0	(5,672)	(5,672)	0	0	-	001
FVZ2	44	5,483,844	#366938 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.1250	124.6328	0	0	(22,344)	(22,344)	0	0	-	001
FVZ2	661	82,382,289	#366939 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	124.1328	124.6328	0	0	(330,500)	(330,500)	0	0	-	001
FVZ2	10	1,246,328	#367190 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	124.1406	124.6328	0	0	(4,922)	(4,922)	0	0	-	001
FVZ2	21	2,617,289	#367191 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	124.1484	124.6328	0	0	(10,172)	(10,172)	0	0	-	001
FVZ2	102	12,712,547	#367192 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	124.1563	124.6328	0	0	(48,609)	(48,609)	0	0	-	001
FVZ2	494	61,568,610	#367193 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	124.1641	124.6328	0	0	(231,563)	(231,563)	0	0	-	001
FVZ2	801	99,830,883	#367194 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	124.1719	124.6328	0	0	(369,205)	(369,205)	0	0	-	001
FVZ2	4	498,531	#367582 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/29/2012	124.0547	124.6328	0	0	(2,312)	(2,312)	0	0	-	001
FVZ2	28	3,489,719	#367583 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/29/2012	124.0625	124.6328	0	0	(15,969)	(15,969)	0	0	-	001
FVZ2	25	3,115,820	#367584 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/29/2012	124.0703	124.6328	0	0	(14,063)	(14,063)	0	0	-	001
FVZ2	10	1,246,328	#367585 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/29/2012	124.0781	124.6328	0	0	(5,547)	(5,547)	0	0	-	001
FVZ2	1	124,633	#367586 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/29/2012	124.0859	124.6328	0	0	(547)	(547)	0	0	-	001
FVZ2	23	2,866,555	#367587 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/29/2012	124.0938	124.6328	0	0	(12,398)	(12,398)	0	0	-	001

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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)
FVZ2	871	108,555,180	#367588 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/29/2012	124.1016	124.6328	0	0	(462,719)	(462,719)	0	0	-	001
FVZ2	46	5,733,109	#367589 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/29/2012	124.1094	124.6328	0	0	(24,078)	(24,078)	0	0	-	001
FVZ2	49	6,107,008	#367590 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/29/2012	124.1172	124.6328	0	0	(25,265)	(25,265)	0	0	-	001
FVZ2	943	117,528,743	#367591 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/29/2012	124.1250	124.6328	0	0	(478,865)	(478,865)	0	0	-	001
FVZ2	66	8,225,766	#368334 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3359	124.6328	0	0	(19,593)	(19,593)	0	0	-	001
FVZ2	8	997,063	#368335 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3516	124.6328	0	0	(2,250)	(2,250)	0	0	-	001
FVZ2	1,830	228,078,048	#368336 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.3594	124.6328	0	0	(500,377)	(500,377)	0	0	-	001
TUZ2	1	220,531	#365843 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/23/2012	110.2109	110.2656	0	0	(109)	(109)	0	0	110	001
TUZ2	2	441,063	#365844 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/23/2012	110.2188	110.2656	0	0	(188)	(188)	0	0	220	001
TUZ2	190	41,900,938	#366135 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/24/2012	110.2109	110.2656	0	0	(20,780)	(20,780)	0	0	20,900	001
TUZ2	7	1,543,719	#366850 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	110.2031	110.2656	0	0	(875)	(875)	0	0	770	001
TUZ2	150	33,079,688	#366851 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	110.2109	110.2656	0	0	(16,406)	(16,406)	0	0	16,500	001
TUZ2	60	13,231,875	#366852 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	110.2188	110.2656	0	0	(5,625)	(5,625)	0	0	6,600	001
TUZ2	1	220,531	#367141 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	110.2031	110.2656	0	0	(125)	(125)	0	0	110	001
TUZ2	254	56,014,938	#367142 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	110.2109	110.2656	0	0	(27,780)	(27,780)	0	0	27,940	001
TUZ2	295	65,056,719	#367143 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	110.2109	110.2656	0	0	(32,264)	(32,264)	0	0	32,450	001
TUZ2	40	8,821,250	#367144 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	110.2188	110.2656	0	0	(3,750)	(3,750)	0	0	4,400	001
TUZ2	1	220,531	#368350 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	110.2031	110.2656	0	0	(125)	(125)	0	0	110	001
TUZ2	20	4,410,625	#368351 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	110.2109	110.2656	0	0	(2,187)	(2,187)	0	0	2,200	001
TUZ2	331	72,995,844	#368352 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	110.2188	110.2656	0	0	(31,031)	(31,031)	0	0	36,410	001
TUZ2	111	24,478,969	#368353 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	110.2266	110.2656	0	0	(8,671)	(8,671)	0	0	12,210	001
TUZ2	2	441,063	#368354 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	110.2344	110.2656	0	0	(125)	(125)	0	0	220	001
FVZ2	495	61,693,242	#368426 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.2656	124.6328	0	0	(181,754)	(181,754)	0	0	-	001
FVZ2	1,000	124,632,813	#368427 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	124.2813	124.6328	0	0	(351,560)	(351,560)	0	0	-	001
FVZ2	418	52,096,516	#369419 US 5YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/06/2012	124.2422	124.6328	0	0	(163,279)	(163,279)	0	0	-	001
TUZ2	106	23,376,313	#365889 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/23/2012	110.1797	110.2656	0	0	(18,218)	(18,218)	0	0	11,660	001
TUZ2	254	56,014,938	#366172 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/24/2012	110.2188	110.2656	0	0	(23,813)	(23,813)	0	0	27,940	001
TUZ2	10	2,205,313	#366943 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	110.2031	110.2656	0	0	(1,250)	(1,250)	0	0	1,100	001
TUZ2	200	44,106,250	#366944 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	110.2109	110.2656	0	0	(21,874)	(21,874)	0	0	22,000	001
TUZ2	80	17,642,500	#366945 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/27/2012	110.2188	110.2656	0	0	(7,500)	(7,500)	0	0	8,800	001
TUZ2	1	220,531	#367198 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	110.2031	110.2656	0	0	(125)	(125)	0	0	110	001
TUZ2	344	75,862,750	#367199 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	110.2109	110.2656	0	0	(37,623)	(37,623)	0	0	37,840	001
TUZ2	51	11,247,094	#367200 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/28/2012	110.2188	110.2656	0	0	(4,781)	(4,781)	0	0	5,610	001
TUZ2	500	110,265,625	#367604 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/29/2012	110.2031	110.2656	0	0	(62,500)	(62,500)	0	0	55,000	001
TUZ2	1	220,531	#368441 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	110.2031	110.2656	0	0	(125)	(125)	0	0	110	001
TUZ2	22	4,851,688	#368442 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	110.2109	110.2656	0	0	(2,406)	(2,406)	0	0	2,420	001
TUZ2	338	74,539,563	#368443 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	110.2188	110.2656	0	0	(31,688)	(31,688)	0	0	37,180	001
TUZ2	146	32,197,563	#368444 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	110.2266	110.2656	0	0	(11,406)	(11,406)	0	0	16,060	001
TUZ2	11	2,425,844	#368445 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	08/30/2012	110.2344	110.2656	0	0	(688)	(688)	0	0	1,210	001
TUZ2	138	30,433,313	#370605 US 2YR NOTE FUT	GMxB	N/A	Interest	12/31/2012	CBT	09/13/2012	110.2656	110.2656	0	0	-	-	0	0	15,180	001
EDU4	(194)	48,264,775	#339510 EURODOLLAR	GMxB	N/A	Interest	09/15/2014	CME	03/27/2012	98.8700	99.5150	0	0	312,825	312,825	0	0	(30,753)	001
EDM4	1,877	467,208,763	#356012 EURODOLLAR	GMxB	N/A	Interest	06/16/2014	CME	06/20/2012	99.3150	99.5650	0	0	(1,173,125)	(1,173,125)	0	0	297,544	001
EDM4	316	78,656,350	#356013 EURODOLLAR	GMxB	N/A	Interest	06/16/2014	CME	06/20/2012	99.3300	99.5650	0	0	(185,650)	(185,650)	0	0	50,093	001

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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)
EDU3	256	63,776,000	#339121 EURODOLLAR	GMxB	N/A	Interest	.09/16/2013	CME	.03/22/2012	99.2300	99.6500	0	0	(268,800)	(268,800)	0	0	40,581	001
EDU3	316	78,723,500	#356015 EURODOLLAR	GMxB	N/A	Interest	.09/16/2013	CME	.06/20/2012	99.4500	99.6500	0	0	(158,000)	(158,000)	0	0	50,093	001
EDZ3	316	78,703,750	#339124 EURODOLLAR	GMxB	N/A	Interest	.12/16/2013	CME	.03/22/2012	99.1250	99.6250	0	0	(395,000)	(395,000)	0	0	50,093	001
EDZ3	365	90,907,813	#356017 EURODOLLAR	GMxB	N/A	Interest	.12/16/2013	CME	.06/20/2012	99.4100	99.6250	0	0	(196,188)	(196,188)	0	0	57,860	001
EDZ2	648	161,481,600	#339122 EURODOLLAR	GMxB	N/A	Interest	.12/17/2012	CME	.03/22/2012	99.4350	99.6800	0	0	(396,900)	(396,900)	0	0	102,722	001
EDZ2	243	60,555,600	#339123 EURODOLLAR	GMxB	N/A	Interest	.12/17/2012	CME	.03/22/2012	99.4400	99.6800	0	0	(145,800)	(145,800)	0	0	38,521	001
EDZ2	505	125,846,000	#356016 EURODOLLAR	GMxB	N/A	Interest	.12/17/2012	CME	.06/20/2012	99.5000	99.6800	0	0	(227,250)	(227,250)	0	0	80,053	001
EDM3	243	60,543,450	#339117 EURODOLLAR	GMxB	N/A	Interest	.06/17/2013	CME	.03/22/2012	99.3200	99.6600	0	0	(206,550)	(206,550)	0	0	38,521	001
EDM3	60	14,949,000	#356011 EURODOLLAR	GMxB	N/A	Interest	.06/17/2013	CME	.06/20/2012	99.4550	99.6600	0	0	(30,750)	(30,750)	0	0	9,511	001
EDH3	253	63,044,438	#339111 EURODOLLAR	GMxB	N/A	Interest	.03/18/2013	CME	.03/22/2012	99.3850	99.6750	0	0	(183,425)	(183,425)	0	0	40,106	001
EDH3	9	2,242,688	#339112 EURODOLLAR	GMxB	N/A	Interest	.03/18/2013	CME	.03/22/2012	99.3900	99.6750	0	0	(6,413)	(6,413)	0	0	1,427	001
EDH3	505	125,839,688	#356008 EURODOLLAR	GMxB	N/A	Interest	.03/18/2013	CME	.06/20/2012	99.4750	99.6750	0	0	(252,500)	(252,500)	0	0	80,053	001
EDH4	243	60,510,038	#339113 EURODOLLAR	GMxB	N/A	Interest	.03/17/2014	CME	.03/22/2012	99.0150	99.6050	0	0	(358,425)	(358,425)	0	0	38,521	001
EDH4	88	21,913,100	#339114 EURODOLLAR	GMxB	N/A	Interest	.03/17/2014	CME	.03/22/2012	99.0200	99.6050	0	0	(128,700)	(128,700)	0	0	13,950	001
EDH4	93	23,158,163	#356009 EURODOLLAR	GMxB	N/A	Interest	.03/17/2014	CME	.06/20/2012	99.3750	99.6050	0	0	(53,475)	(53,475)	0	0	14,743	001
EDH4	316	78,687,950	#356010 EURODOLLAR	GMxB	N/A	Interest	.03/17/2014	CME	.06/20/2012	99.3800	99.6050	0	0	(177,750)	(177,750)	0	0	50,093	001
TYZ2	1	133,484	#367659 US 10YR NOTE FUT	GMxB	N/A	EQUITY/INDEX	.12/19/2012	CBT	.08/29/2012	132.7109	133.4844	0	0	773	773	0	0	1,100	001
TYZ2	119	15,884,641	#367660 US 10YR NOTE FUT	GMxB	N/A	EQUITY/INDEX	.12/19/2012	CBT	.08/29/2012	132.7266	133.4844	0	0	90,181	90,181	0	0	130,900	001
TYZ2	1	133,484	#367661 US 10YR NOTE FUT	GMxB	N/A	EQUITY/INDEX	.12/19/2012	CBT	.08/29/2012	132.7344	133.4844	0	0	750	750	0	0	1,100	001
TYZ2	80	10,678,750	#368477 US 10YR NOTE FUT	GMxB	N/A	EQUITY/INDEX	.12/19/2012	CBT	.08/30/2012	133.1094	133.4844	0	0	30,000	30,000	0	0	88,000	001
NA	0	0	NEWEDGE	N/A	N/A	N/A	.12/31/2012	N/A	.09/30/2012	0.0000	0.0000	0	16,822,282	0	0	0	0	0	001
13429999. Total-Short Futures-Hedging Other												0	16,822,282	70,186,418	70,186,418	0	0	321,522,221	XXX
1389999. Total-Short Futures												0	16,822,282	70,186,418	70,186,418	0	0	321,522,221	XXX
1409999. Total-Hedging Other												0	16,822,282	69,246,838	69,246,838	0	0	437,362,024	XXX
1449999. TOTAL												0	16,822,282	69,246,838	69,246,838	0	0	437,362,024	XXX

Broker Name	Net Cash Deposits
Brokers	
Newedge	(80,124,624)
Total Net Cash Deposits	(80,124,624)

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	16,822,282	0	16,822,282	0	0	0	437,362,024	437,362,024
NAIC 1 Designation											
Barclays Bank PLC	Y	Y	(45,390,000)	133,594,135	(86,369,674)	92,614,461	133,145,048	(89,052,623)	89,482,425	113,074,072	113,074,072
Bank of America, N.A.	Y	Y	(31,470,000)	41,330,308	(14,106,380)	58,693,928	43,246,239	(13,960,937)	60,755,302	11,772,164	11,772,164
BNP PARIBAS	Y	Y	(68,950,000)	191,137,914	(142,480,755)	117,607,159	199,837,232	(146,579,483)	122,207,749	133,900,420	133,900,420
Credit Agricole Corporate & Investment Bank	Y	Y	(309,555,000)	302,460,629	-	612,015,629	311,674,993	-	621,229,993	16,423,338	16,423,338
Credit Suisse International	Y	Y	(31,310,000)	186,073,453	(138,490,214)	78,893,238	187,193,442	(146,445,841)	72,057,601	133,755,122	133,755,122
Deutsche Bank AG	Y	Y	(488,180,000)	535,095,378	(65,632,332)	957,643,047	536,998,026	(67,058,662)	958,119,364	267,955,816	267,955,816
Goldman Sachs International	Y	Y	(46,500,000)	177,285,367	(132,443,566)	91,341,801	180,613,042	(133,505,693)	93,607,348	56,621,356	56,621,356
HSBC Bank USA	Y	Y	3,500,000	186,400	(3,315,668)	0	195,219	(3,294,883)	0	482,789	0
JPMorgan Chase Bank, N.A.	Y	Y	(122,970,000)	151,229,579	(47,939,076)	226,260,503	160,114,278	(47,890,739)	235,193,538	52,448,958	52,448,958
Morgan Stanley Capital Services Inc.	Y	Y	(27,130,000)	53,793,385	(26,560,663)	54,362,721	54,066,820	(28,029,802)	53,167,018	65,579,071	65,579,071
Morgan Stanley & Co. International plc	Y	Y	(11,430,000)	33,330,460	(21,592,114)	23,168,347	33,330,460	(21,592,114)	23,168,347	52,925,206	52,925,206
Royal Bank of Scotland	Y	Y	(52,700,000)	92,352,524	(40,700,678)	104,351,846	92,739,503	(40,686,329)	104,753,174	42,970,598	42,970,598
Societe Generale	Y	Y	(20,800,000)	81,636,653	(45,634,835)	56,801,818	82,093,517	(45,983,176)	56,910,341	78,468,945	78,468,945
Merrill Lynch Capital Services Inc.	N	N	-	95,637,359	-	95,637,359	103,830,359	-	103,830,359	27,000,000	27,000,000
0299999. Total NAIC 1 Designation			(1,252,885,000)	2,075,143,546	(765,265,955)	2,569,391,858	2,119,078,176	(784,080,281)	2,594,482,559	1,053,377,855	1,052,895,066
0899999. Totals			(1,252,885,000)	2,091,965,828	(765,265,955)	2,586,214,140	2,119,078,176	(784,080,281)	2,594,482,559	1,490,739,879	1,490,257,090

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	0.000	0	0	504,392	834,746	903,546	XXX
BANK OF AMERICA	HARTFORD , CT	o	0.000	0	0	(169,685,036)	(194,497,616)	(177,316,939)	XXX
BANK OF AMERICA	NEW YORK , NY	o	0.000	0	0	2,996,678	1,933,862	3,035,943	XXX
BANK OF AMERICA	SAN FRANCISCO , CA	o	0.000	0	0	283,031	581,614	371,639	XXX
CANADIAN IMPERIAL BANK OF COMMERCE	MONTREAL, CANADA	o	0.000	0	0	136,551	124,851	2,372	XXX
CHASE SYRACUSE	SYRACUSE, NY	o	0.000	0	0	(10,591,610)	(10,010,328)	(7,728,749)	XXX
JP MORGAN CHASE	CHICAGO, IL	o	0.000	0	0	17,495,147	16,107,148	22,840,633	XXX
JP MORGAN CHASE	NEW YORK ,NY	o	0.000	0	0	224,438,758	267,814,864	216,656,203	XXX
JP MORGAN CHASE	SPRINGFIELD,IL	o	0.000	0	0	146,883	146,153	144,099	XXX
MELLON BANK	PITTSBURGH, PA	o	0.000	0	0	3,771,571	2,826,039	3,067,310	XXX
NORTHERN TRUST	CHICAGO, IL	o	0.000	0	0	465,205	495,975	499,950	XXX
ROYAL BANK OF CANADA	ONTARIO, CANADA	o	0.000	0	0	248,815	649,172	325,380	XXX
SOVEREIGN BANK	NEW YORK , NY	o	0.960	94,446	0	125,784,250	125,784,250	125,832,192	XXX
STATE STREET	BOSTON, MA	o	0.000	0	0	52,429	3,973,441	664,867	XXX
SUNTRUST	ROANOKE, VA	o	0.000	0	0	55,919	67,045	127,974	XXX
WACHOVIA BANK	PHILADELPHIA , PA	o	0.000	0	0	1,162,885	1,477,309	1,888,945	XXX
0199998. Deposits in 16 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	20,030	73,598	91,612	XXX
0199999. Total Open Depositories		XXX	XXX	94,446	0	197,285,898	218,382,123	191,406,977	XXX
0399999. Total Cash on Deposit		XXX	XXX	94,446	0	197,285,898	218,382,123	191,406,977	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	452,695	52,036	58,952	XXX
0599999. Total Cash		XXX	XXX	94,446	0	197,738,593	218,434,159	191,465,929	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	0
8599999. Total - Other Cash Equivalents					200,000,000	2,222	0
8699999. Total - Cash Equivalents					200,000,000	2,222	0