

QUARTERLY STATEMENT

OF THE

NATIONAL WESTERN LIFE INSURANCE COMPANY

of Denver

in the state of Colorado

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED

June 30, 2012

LIFE AND ACCIDENT AND HEALTH

2012



66850201220100102

QUARTERLY STATEMENT

AS OF JUNE 30, 2012
OF THE CONDITION AND AFFAIRS OF THE

National Western Life Insurance Company

| | | | | | | |
|--|------------------------------------|----------------|--------------------------|---|--|--------------|
| NAIC Group Code | 0000 | , 0000 | NAIC Company Code | 66850 | Employer's ID Number | 84-0467208 |
| | (Current Period) | (Prior Period) | | | | |
| Organized under the Laws of | Colorado | | | State of Domicile or Port of Entry | Colorado | |
| Country of Domicile | United States | | | | | |
| Incorporated/Organized | July 16, 1956 | | | Commenced Business | June 28, 1957 | |
| Statutory Home Office | 1675 Broadway #1200 | | | Denver, CO | 80202 | |
| | (Street and Number) | | | (City or Town, State and Zip Code) | | |
| Main Administrative Office | 850 East Anderson Lane | | | (Street and Number) | | |
| | Austin, TX | 78752 | | 512-836-1010 | (Area Code) (Telephone Number) | |
| | (City or Town, State and Zip Code) | | | (City or Town, State and Zip Code) | | |
| Mail Address | 850 East Anderson Lane | | | Austin, TX | 78752 | |
| | (Street and Number or P.O. Box) | | | (City or Town, State and Zip Code) | | |
| Primary Location of Books and Records | 850 East Anderson Lane | | | Austin, TX | 78752 | 512-836-1010 |
| | (Street and Number) | | | (City or Town, State and Zip Code) (Area Code) (Telephone Number) | | |
| Internet Website Address | www.nationalwesternlife.com | | | | | |
| Statutory Statement Contact | Thomas F. Kopetic | | | 512-719-2238 | (Area Code) (Telephone Number) (Extension) | |
| | (Name) | | | (Area Code) (Telephone Number) (Extension) | | |
| | tkopetic@nationalwesternlife.com | | | 512-719-8538 | (E-Mail Address) (Fax Number) | |
| | (E-Mail Address) | | | (Fax Number) | | |

OFFICERS

Chairman of the Board and Chief Executive Officer
Robert Lee Moody

| | Name | Title |
|----|--------------------|---------------------------------------|
| 1. | Ross Rankin Moody | President and Chief Operating Officer |
| 2. | James Parker Payne | Sr. VP - Secretary |
| 3. | Brian Mark Pribyl | Sr. VP - CFO & Treasurer |
| 4. | Paul Douglas Facey | Sr. VP - Chief Actuary |

VICE-PRESIDENTS

| Name | Title | Name | Title |
|--------------------------|---------------------------------------|-----------------------------|---------------------------------------|
| Michael Patrick Hydanus | Sr. VP - Chief Administrative Officer | Stephen Christopher Johnson | Sr. VP - Chief Marketing Officer |
| Carlos Andres Martinez # | Sr. VP - International Marketing | Charles D Milos | Sr. VP - Mortgage Loans & Real Estate |
| Patricia Lubar Scheuer | Sr. VP - Chief Investment Officer | Jonatan NMN Alkalay | VP - International Marketing |
| Fabiola Amaro Best # | VP - Life Underwriting & New Business | Gary Lynn Fischer | VP - Marketing |
| Paul Timothy Garofoli | VP - Marketing | Mark Douglas Gulas | VP - Associate Actuary |
| Kitty Shelby Kennedy | VP - Valuation Actuary | Thomas Frank Kopetic | VP - Controller/Assistant Treasurer |
| Doris NMN Kruse | VP - Policy Benefits | Paul James Martinsen # | VP - Information Services |
| Rachel Rega Paulson | VP - Legal | Reynaldo NMN Perez Jr. | VP - Legal |
| Donna Lyn Richardson | VP - Client Services | Lawrence Gregory Scott | VP - Actuarial Services |

DIRECTORS OR TRUSTEES

| | | | |
|-----------------------------|------------------------|----------------------|------------------------|
| Frances Anne Moody Dahlberg | Stephen Edward Glasgow | Erle Douglas McLeod | Charles D Milos |
| Robert Lee Moody | Ross Rankin Moody | Russell Shearn Moody | Louis Edward Pauls Jr. |
| Elvin Jerome Pederson | | | |
| | | | |
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| | | | |
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| | | | |

State of Texas

County of Travis ss

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

| | | |
|---------------------------------------|--------------------|--------------------------|
| (Signature) | (Signature) | (Signature) |
| Ross Rankin Moody | James Parker Payne | Brian Mark Pribyl |
| (Printed Name) | (Printed Name) | (Printed Name) |
| 1. | 2. | 3. |
| President and Chief Operating Officer | Sr. VP - Secretary | Sr. VP - CFO & Treasurer |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me this
10th day of August, 2012

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

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|----------------------------|--|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 8,009,117,682 | | 8,009,117,682 | 7,839,927,645 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | | |
| 2.2 Common stocks | 254,314,256 | | 254,314,256 | 246,358,430 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 114,262,925 | | 114,262,925 | 140,060,214 |
| 3.2 Other than first liens | | | | |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$ 0 encumbrances) | 652,800 | | 652,800 | 652,800 |
| 4.2 Properties held for the production of income (less \$ 0 encumbrances) | | | | |
| 4.3 Properties held for sale (less \$ 0 encumbrances) | 3,281,891 | | 3,281,891 | 887,812 |
| 5. Cash (\$ (429,444)), cash equivalents (\$ 69,958,979), and short-term investments (\$ 160,128,500) | 229,658,035 | | 229,658,035 | 210,785,367 |
| 6. Contract loans (including \$ 0 premium notes) | 74,369,314 | 212,542 | 74,156,772 | 74,707,222 |
| 7. Derivatives | 65,555,258 | | 65,555,258 | 30,844,002 |
| 8. Other invested assets | 800,459 | | 800,459 | 432,108 |
| 9. Receivables for securities | 5,697,662 | | 5,697,662 | 1,065,105 |
| 10. Securities lending reinvested collateral assets | | | | |
| 11. Aggregate write-ins for invested assets | | | | |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 8,757,710,282 | 212,542 | 8,757,497,740 | 8,545,720,705 |
| 13. Title plants less \$ 0 charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 84,919,716 | | 84,919,716 | 83,055,684 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 77,771 | | 77,771 | 49,064 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums) | 4,630,989 | | 4,630,989 | 3,963,175 |
| 15.3 Accrued retrospective premiums | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 3,768,847 | | 3,768,847 | 3,015,044 |
| 16.2 Funds held by or deposited with reinsured companies | | | | |
| 16.3 Other amounts receivable under reinsurance contracts | | | | |
| 17. Amounts receivable relating to uninsured plans | | | | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | | | | |
| 18.2 Net deferred tax asset | 70,523,585 | 34,829,484 | 35,694,101 | 28,233,264 |
| 19. Guaranty funds receivable or on deposit | 1,242,493 | | 1,242,493 | 1,227,354 |
| 20. Electronic data processing equipment and software | 1,313,853 | | 1,313,853 | 871,418 |
| 21. Furniture and equipment, including health care delivery assets (\$ 0) | 637,219 | 637,219 | | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | 750,000 | | 750,000 | 350,300 |
| 24. Health care (\$ 0) and other amounts receivable | 2,254,278 | 2,254,278 | | |
| 25. Aggregate write-ins for other than invested assets | 39,315,511 | 35,758,673 | 3,556,838 | 3,232,981 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 8,967,144,544 | 73,692,196 | 8,893,452,348 | 8,669,718,989 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. Total (Lines 26 and 27) | 8,967,144,544 | 73,692,196 | 8,893,452,348 | 8,669,718,989 |

| DETAILS OF WRITE-IN LINES | | | | |
|---|------------|------------|-----------|-----------|
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) | | | | |
| 2501. Software | 26,555,189 | 26,555,189 | | |
| 2502. Non-qualified defined benefit plan intangible asset | 5,915,353 | 5,915,353 | | |
| 2503. Assets of non-qualified deferred compensation trust | 3,556,838 | | 3,556,838 | 3,232,981 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 3,288,131 | 3,288,131 | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 39,315,511 | 35,758,673 | 3,556,838 | 3,232,981 |

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 | 2 |
|--|---------------------------|---------------------------|
| | Current Statement Date | December 31 Prior Year |
| 1. Aggregate reserve for life contracts \$ 7,507,286,772 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve) | 7,507,286,772 | 7,377,254,937 |
| 2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve) | 70,404 | 70,404 |
| 3. Liability for deposit-type contracts (including \$ 0 Modco Reserve) | 157,887,224 | 150,011,556 |
| 4. Contract claims: | | |
| 4.1 Life | 63,037,372 | 62,526,855 |
| 4.2 Accident and health | 74,660 | 47,102 |
| 5. Policyholders' dividends \$ 171 and coupons \$ 343 due and unpaid | 514 | 1,083 |
| 6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: | | |
| 6.1 Dividends apportioned for payment (including \$ 0 Modco) | 61,312 | 65,616 |
| 6.2 Dividends not yet apportioned (including \$ 0 Modco) | | |
| 6.3 Coupons and similar benefits (including \$ 0 Modco) | 19,639 | 20,134 |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 0 accident and health premiums | 371,261 | 287,479 |
| 9. Contract liabilities not included elsewhere: | | |
| 9.1 Surrender values on canceled contracts | | |
| 9.2 Provision for experience rating refunds, including the liability of \$ 0 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act | | |
| 9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 2,467,275 ceded | 2,467,275 | |
| 9.4 Interest Maintenance Reserve | 6,869,840 | 5,594,640 |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ 2,545,183, accident and health \$ 0 and deposit-type contract funds \$ 0 | 2,545,183 | 5,504,093 |
| 11. Commissions and expense allowances payable on reinsurance assumed | | |
| 12. General expenses due or accrued | 20,360,024 | 20,988,150 |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances) | | |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes | 2,757,025 | 3,097,927 |
| 15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses) | 1,229,629 | 3,023,899 |
| 15.2 Net deferred tax liability | | |
| 16. Unearned investment income | 3,817,671 | 3,674,106 |
| 17. Amounts withheld or retained by company as agent or trustee | 9,083,874 | 5,840,279 |
| 18. Amounts held for agents' account, including \$ 3,507,947 agents' credit balances | 3,507,947 | 3,612,695 |
| 19. Remittances and items not allocated | 14,031,126 | 13,194,862 |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. Liability for benefits for employees and agents if not included above | 3,556,838 | 3,232,981 |
| 22. Borrowed money \$ 0 and interest thereon \$ 0 | | |
| 23. Dividends to stockholders declared and unpaid | | |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve | 70,044,125 | 66,080,686 |
| 24.02 Reinsurance in unauthorized companies | | |
| 24.03 Funds held under reinsurance treaties with unauthorized reinsurers | | |
| 24.04 Payable to parent, subsidiaries and affiliates | | |
| 24.05 Drafts outstanding | | |
| 24.06 Liability for amounts held under uninsured plans | | |
| 24.07 Funds held under coinsurance | | |
| 24.08 Derivatives | | |
| 24.09 Payable for securities | 21,729,042 | 1,069,950 |
| 24.10 Payable for securities lending | | |
| 24.11 Capital notes \$ 0 and interest thereon \$ 0 | | |
| 25. Aggregate write-ins for liabilities | 21,677,082 | 21,997,285 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 7,912,485,839 | 7,747,196,719 |
| 27. From Separate Accounts statement | | |
| 28. Total liabilities (Lines 26 and 27) | 7,912,485,839 | 7,747,196,719 |
| 29. Common capital stock | 3,634,763 | 3,634,766 |
| 30. Preferred capital stock | | |
| 31. Aggregate write-ins for other than special surplus funds | | |
| 32. Surplus notes | | |
| 33. Gross paid in and contributed surplus | 40,077,879 | 40,077,879 |
| 34. Aggregate write-ins for special surplus funds | 16,267,251 | 19,735,939 |
| 35. Unassigned funds (surplus) | 920,986,616 | 859,073,686 |
| 36. Less treasury stock, at cost: | | |
| 36.1 0 shares common (value included in Line 29 \$ 0) | | |
| 36.2 0 shares preferred (value included in Line 30 \$ 0) | | |
| 37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement) | 977,331,746 | 918,887,504 |
| 38. Totals of Lines 29, 30 and 37 | 980,966,509 | 922,522,270 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 8,893,452,348 | 8,669,718,989 |

| DETAILS OF WRITE-IN LINES | | |
|---|------------|------------|
| 2501. Minimum pension liability | 20,886,642 | 20,886,642 |
| 2502. Bills payable | 790,440 | 1,110,643 |
| 2503. Summary of remaining write-ins for Line 25 from overflow page | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 21,677,082 | 21,997,285 |
| 3101. Summary of remaining write-ins for Line 31 from overflow page | | |
| 3102. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above) | | |
| 3103. SSAP 10R deferred tax adjustment | 16,267,251 | 19,735,939 |
| 3402. Summary of remaining write-ins for Line 34 from overflow page | | |
| 3403. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above) | 16,267,251 | 19,735,939 |

SUMMARY OF OPERATIONS

| | 1 | 2 | 3 |
|---|-------------------------|-----------------------|---------------------------------|
| | Current Year To Date | Prior Year To Date | Prior Year Ended December 31 |
| 1. Premiums and annuity considerations for life and accident and health contracts | 500,567,186 | 754,825,230 | 1,564,045,532 |
| 2. Considerations for supplementary contracts with life contingencies | | | 27,189 |
| 3. Net investment income | 219,740,912 | 223,776,819 | 375,477,071 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 944,438 | 665,699 | 1,419,388 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. Commissions and expense allowances on reinsurance ceded | | | |
| 7. Reserve adjustments on reinsurance ceded | | | |
| 8. Miscellaneous Income: | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | |
| 8.2 Charges and fees for deposit-type contracts | 1,589 | 549 | |
| 8.3 Aggregate write-ins for miscellaneous income | 19,522,262 | 18,005,530 | 34,512,055 |
| 9. Totals (Lines 1 to 8.3) | 740,776,387 | 997,273,827 | 1,975,481,235 |
| 10. Death benefits | 21,402,529 | 17,282,191 | 34,759,259 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 217,066 | 416,318 | 1,379,682 |
| 12. Annuity benefits | 161,969,132 | 143,158,122 | 284,469,787 |
| 13. Disability benefits and benefits under accident and health contracts | 877,619 | 840,329 | 1,617,930 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | 38,799 | 40,466 | 90,206 |
| 15. Surrender benefits and withdrawals for life contracts | 258,126,419 | 267,974,452 | 513,508,916 |
| 16. Group conversions | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 1,657,715 | (6,789,024) | 1,839,759 |
| 18. Payments on supplementary contracts with life contingencies | 68,078 | 70,819 | 130,986 |
| 19. Increase in aggregate reserves for life and accident and health contracts | 130,031,835 | 396,934,251 | 822,504,574 |
| 20. Totals (Lines 10 to 19) | 574,389,192 | 819,927,924 | 1,660,301,099 |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 61,420,368 | 89,471,715 | 182,781,624 |
| 22. Commissions and expense allowances on reinsurance assumed | | | |
| 23. General insurance expenses | 25,681,546 | 24,866,738 | 49,701,475 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 2,306,738 | 2,117,992 | 4,482,914 |
| 25. Increase in loading on deferred and uncollected premiums | (579,310) | (476,648) | (131,227) |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | |
| 27. Aggregate write-ins for deductions | | | |
| 28. Totals (Lines 20 to 27) | 663,218,534 | 935,907,721 | 1,897,135,885 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 77,557,853 | 61,366,106 | 78,345,350 |
| 30. Dividends to policyholders | 28,045 | 30,080 | 61,968 |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | 77,529,808 | 61,336,026 | 78,283,382 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) | 28,823,080 | 20,076,263 | 22,472,616 |
| 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) | 48,706,728 | 41,259,763 | 55,810,766 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 1,564,481 (excluding taxes of \$ 1,564,481 transferred to the IMR) | (1,127,825) | (69,162) | (1,909,838) |
| 35. Net income (Line 33 plus Line 34) | 47,578,903 | 41,190,601 | 53,900,928 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 36. Capital and surplus, December 31, prior year | 922,522,270 | 878,451,074 | 878,451,074 |
| 37. Net income (Line 35) | 47,578,903 | 41,190,601 | 53,900,928 |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 287,022 | 7,417,211 | 7,333,868 | 13,180,348 |
| 39. Change in net unrealized foreign exchange capital gain (loss) | (47,888) | 24,083 | 57,079 |
| 40. Change in net deferred income tax | 5,960,432 | 197,567 | 1,134,778 |
| 41. Change in nonadmitted assets | 4,967,711 | (8,629,252) | (10,932,851) |
| 42. Change in liability for reinsurance in unauthorized companies | | | |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease | | | |
| 44. Change in asset valuation reserve | (3,963,439) | (2,329,137) | (4,033,533) |
| 45. Change in treasury stock | | | |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period | | | |
| 47. Other changes in surplus in Separate Accounts Statement | | | |
| 48. Change in surplus notes | | | |
| 49. Cumulative effect of changes in accounting principles | | | |
| 50. Capital changes: | | | |
| 50.1 Paid in | (3) | 5,525 | 5,525 |
| 50.2 Transferred from surplus (Stock Dividend) | | | |
| 50.3 Transferred to surplus | | | |
| 51. Surplus adjustment: | | | |
| 51.1 Paid in | | 1,195,507 | 3,896,765 |
| 51.2 Transferred to capital (Stock Dividend) | | | |
| 51.3 Transferred from capital | | | |
| 51.4 Change in surplus as a result of reinsurance | | | |
| 52. Dividends to stockholders | | | (1,272,515) |
| 53. Aggregate write-ins for gains and losses in surplus | (3,468,688) | (7,432,968) | (11,865,328) |
| 54. Net change in capital and surplus (Lines 37 through 53) | 58,444,239 | 31,555,794 | 44,071,196 |
| 55. Capital and surplus as of statement date (Lines 36 + 54) | 980,966,509 | 910,006,868 | 922,522,270 |

| DETAILS OF WRITE-IN LINES | | | |
|--|-------------|-------------|--------------|
| 08.301. Surrender charges | 19,505,330 | 14,870,847 | 31,369,872 |
| 08.302. Miscellaneous income | 16,932 | 3,134,683 | |
| 08.303. Lawsuit settlement | | | 3,142,183 |
| 08.398. Summary of write-ins for Line 08.3 from overflow page | | | |
| 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above) | 19,522,262 | 18,005,530 | 34,512,055 |
| 2701. | | | |
| 2702. | | | |
| 2703. | | | |
| 2798. Summary of write-ins for Line 27 from overflow page | | | |
| 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) | | | |
| 5301. Stock option liability adjustment | | | (2,827,973) |
| 5302. (Increase) decrease in minimum pension liability | | | (11,229,976) |
| 5303. SSAP 10R deferred tax adjustment | (3,468,688) | (7,432,968) | 2,192,621 |
| 5398. Summary of write-ins for Line 53 from overflow page | | | |
| 5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above) | (3,468,688) | (7,432,968) | (11,865,328) |

CASH FLOW

| Cash from Operations | 1 | 2 | 3 |
|--|-------------------------|-----------------------|---------------------------------|
| | Current Year To Date | Prior Year To Date | Prior Year Ended December 31 |
| 1. Premiums collected net of reinsurance | 503,001,033 | 756,728,109 | 1,564,224,245 |
| 2. Net investment income | 176,755,767 | 204,029,383 | 425,685,535 |
| 3. Miscellaneous income | 19,827,264 | 19,447,978 | 35,175,587 |
| 4. Total (Lines 1 to 3) | 699,584,064 | 980,205,470 | 2,025,085,367 |
| 5. Benefit and loss related payments | 441,151,297 | 438,078,234 | 833,743,615 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 89,659,638 | 121,745,781 | 237,678,200 |
| 8. Dividends paid to policyholders | 32,670 | 35,123 | 65,980 |
| 9. Federal and foreign income taxes paid (recovered) net of \$ 1,564,481 tax on capital gains (losses) | 31,017,334 | 22,586,506 | 30,196,869 |
| 10. Total (Lines 5 through 9) | 561,860,939 | 582,445,644 | 1,101,684,664 |
| 11. Net cash from operations (Line 4 minus Line 10) | 137,723,125 | 397,759,826 | 923,400,703 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 573,760,017 | 218,517,142 | 613,702,566 |
| 12.2 Stocks | 407,521 | | |
| 12.3 Mortgage loans | 33,528,987 | 1,847,224 | 12,370,577 |
| 12.4 Real estate | | 1,010,765 | 1,010,764 |
| 12.5 Other invested assets | | | |
| 12.6 Net gains (or losses) on cash, cash equivalents and short-term investments | | | |
| 12.7 Miscellaneous proceeds | 29,278,610 | 24,955,130 | 54,254,280 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 636,975,135 | 246,330,261 | 681,338,187 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 739,428,238 | 678,741,128 | 1,410,895,684 |
| 13.2 Stocks | | | |
| 13.3 Mortgage loans | 6,910,885 | 26,578,422 | 32,619,687 |
| 13.4 Real estate | 2,558,913 | 22,090 | 30,124 |
| 13.5 Other invested assets | 993,910 | 150,000 | 150,000 |
| 13.6 Miscellaneous applications | 25,692,780 | 29,278,610 | 66,099,215 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 775,584,726 | 734,770,250 | 1,509,794,710 |
| 14. Net increase (or decrease) in contract loans and premium notes | (597,639) | (2,705,412) | (3,481,210) |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (138,011,952) | (485,734,577) | (824,975,313) |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | | | |
| 16.2 Capital and paid in surplus, less treasury stock | (3) | 891,086 | 3,902,290 |
| 16.3 Borrowed funds | | | |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 6,690,669 | 14,059,910 | 13,624,075 |
| 16.5 Dividends to stockholders | | | 1,272,515 |
| 16.6 Other cash provided (applied) | 12,470,829 | 12,239,822 | (24,920,470) |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 19,161,495 | 27,190,818 | (8,666,620) |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | 18,872,668 | (60,783,933) | 89,758,770 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 210,785,367 | 121,026,597 | 121,026,597 |
| 19.2 End of period (Line 18 plus Line 19.1) | 229,658,035 | 60,242,664 | 210,785,367 |

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

| | | | | |
|---------|--|-----------|--|--|
| 20.0001 | Real estate acquired through foreclosure | 2,558,913 | | |
| 20.0002 | | | | |
| 20.0003 | | | | |

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | 1 | 2 | 3 |
|--|-------------------------|-----------------------|---------------------------------|
| | Current Year to Date | Prior Year to Date | Prior Year Ended December 31 |
| 1. Industrial life | | | |
| 2. Ordinary life insurance | 115,408,271 | 101,751,332 | 222,087,242 |
| 3. Ordinary individual annuities | 335,812,328 | 473,248,943 | 924,027,321 |
| 4. Credit life (group and individual) | | | |
| 5. Group life insurance | | | |
| 6. Group annuities | 58,123,330 | 189,985,907 | 437,217,278 |
| 7. A & H - group | | | 1,510,101 |
| 8. A & H - credit (group and individual) | | | |
| 9. A & H - other | 833,159 | 791,191 | 3,322 |
| 10. Aggregate of all other lines of business | | | |
| 11. Subtotal | 510,177,088 | 765,777,373 | 1,584,845,264 |
| 12. Deposit-type contracts | 16,554,589 | 20,281,198 | 29,745,086 |
| 13. Total | 526,731,677 | 786,058,571 | 1,614,590,350 |

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

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

The Company had one loan where the fair value of the underlying collateral was less than 75% of the carrying amount of the loan as of December 31, 2011. A non-admitted asset of \$0.5 million was reported in the Annual Statement for this loan. During May 2012, the Company foreclosed on the property securing this loan and the non-admitted asset was reversed as a result.

(2) For the six months ended June 30, 2012, there were no differences in net income between NAIC SSAP and practices prescribed and permitted by the State of Colorado. A reconciliation of the Company's capital and surplus between NAIC SSAP and practices prescribed and permitted by the State of Colorado is shown below:

| | June 30, 2012 | December 31, 2011 |
|---|------------------|----------------------|
| Statutory capital and surplus, Colorado basis | \$ 980,966,509 | 922,522,270 |
| State prescribed practices: | | |
| Valuation allowance for mortgage loans | -0- | 500,000 |
| Statutory capital and surplus, NAIC SAP | \$ 980,966,509 | 923,022,270 |

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No change

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

5. INVESTMENTS

A. Mortgage Loans

The Company foreclosed on a loan in May that was located in New Orleans, LA and transferred the property into the real estate portfolio. At the time of foreclosure, the loan had a book value of \$2.5 million after an impairment write-down totaling \$4.6 million and a valuation allowance of \$0.5 million.

B. Debt Restructuring

None

C. Reverse Mortgages

None

D. Loan-Backed Securities

- (1) Prepayment assumptions for single-class and multi-class mortgage-backed/asset-backed securities were obtained from third party bond analytics software, broker-dealer survey values or internal estimates.
- (2) The Company has the ability and intends to hold all securities with recognized other-than-temporary impairments for a period of time sufficient to recover the amortized cost basis.

| | Cusip | June 30, 2012 | | | |
|--------------------------------|-----------|--|---|------------|---|
| | | Amortized Cost Prior to Other-Than- Temporary Impairment | Other-Than- Temporary Impairment Recognized In Earnings | Fair Value | Amortized Cost Basis After Other- Than-Temporary Impairment |
| (3) | | | | | |
| Aggregate based on cash flows | 12667FK95 | \$ 4,223,706 | 75,999 | 4,014,793 | 4,147,707 |
| expected to be collected being | 161546JH0 | 4,922,843 | 7,081 | 3,618,000 | 4,915,762 |
| less than amortized cost | 251563FZ0 | 9,480,627 | 347,095 | 8,973,000 | 9,133,532 |
| | 76110WMW3 | 878,690 | 299,457 | 600,857 | 579,233 |
| | 76110WUL8 | 2,410,920 | 347,184 | 1,254,300 | 2,063,736 |
| | | \$ 21,916,786 | 1,076,816 | 18,460,950 | 20,839,970 |

NOTES TO FINANCIAL STATEMENTS

| | June 30, 2012 | |
|---|-----------------------------------|-----------------------------|
| (4) | Aggregate Unrealized Losses | Aggregate Fair Values |
| Less than 12 months in an unrealized loss position | \$ 137,242 | 1,192,518 |
| Greater than 12 months in an unrealized loss position | \$ 3,157,168 | 42,003,827 |

(5) The Company's accounting policy requires that a decline in the value of a security below its amortized cost basis be evaluated to determine if the decline is other-than-temporary. The primary factors considered in evaluating whether a decline in value for fixed income and equity securities is other-than-temporary include: (a) the length of time and the extent to which the fair value has been less than cost, (b) the reasons for the decline in value (credit event, interest rate related, credit spread widening), (c) the overall financial condition as well as the near-term prospects of the issuer, (d) whether the debtor is current on contractually obligated principal and interest payments, and (e) the intent and ability of the Company to retain the investment for a period of time sufficient to allow for any anticipated recovery. In addition, contractual cash flows are evaluated periodically by the Company to update the estimated cash flows over the life of the security. If the Company determines that the fair value of the securitized financial asset is less than its carrying amount and there has been a decrease in the present value of the estimated cash flows since the previous purchase or prior impairment, then an other-than-temporary impairment charge is recognized.

E. Repurchase Agreements

None

F. Real Estate

The Company foreclosed on a property located in New Orleans, LA in May that was transferred into real estate with a book value of \$2.4 million.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No change

7. INVESTMENT INCOME

No change

8. DERIVATIVE INSTRUMENTS

As of June 30, 2012 the Company held \$28.3 million in collateral posted by counterparties.

9. INCOME TAXES

No change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

No change

11. DEBT

No change

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

The Company has contributed \$267,600 of its expected \$902,000 contribution to the Pension Plan during 2012. Additional amounts may be contributed.

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

No change

14. CONTINGENCIES

A. Contingent Commitments

None

B. Assessments

The Company has received notification of the insolvency of several insurance companies. It is expected that the insolvencies will result in guaranty fund assessments against the Company at some future date. Accordingly, the Company has estimated and accrued \$1.9 million in the accompanying financial statements for this contingency. Offsetting this accrual is a related asset in the amount of \$1.2 million, set up for expected premium tax credits.

C. Gain Contingencies

NOTES TO FINANCIAL STATEMENTS

None

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

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

E. All Other Contingencies

In the normal course of business, the Company is involved or may become involved in various legal actions in which claims for alleged economic and punitive damages have been or may be asserted, some for substantial amounts. In recent years, carriers offering life insurance and annuity products have faced litigation, including class action lawsuits, alleging improper product design, improper sales practices, and similar claims. As discussed below, the Company has been a defendant over the past several years in two such class action lawsuits. Given the uncertainty involved in these types of actions, the ability to make a reliable evaluation of the likelihood of an unfavorable outcome or an estimate of the amount of or range of potential loss is endemic to the particular circumstances and evolving developments of each individual matter on its own merits.

The Company is currently a defendant in a class action lawsuit pending as of June 12, 2006, in the U.S. District Court for the Southern District of California. The case is titled In Re National Western Life Insurance Deferred Annuities Litigation. The complaint asserts claims for RICO violations, Financial Elder Abuse, Violation of Cal. Bus. & Prof. Code 17200, et seq, Violation of Cal. Bus. & Prof. Code 17500, et seq, Breach of Fiduciary Duty, Aiding and Abetting Breach of Fiduciary Duty, Fraudulent Concealment, Cal. Civ. Code 1710, et seq, Breach of the Duty of Good Faith and Fair Dealing, and Unjust Enrichment and Imposition of Constructive Trust. On July 12, 2010 the Court certified a nationwide class of policyholders under the RICO allegation and a California class under all of the remaining causes of action except breach of fiduciary duty. Trial is presently set for November 5, 2012. The Company believes that it has meritorious defenses in this cause and intends to vigorously defend itself against the asserted claims. In addition, given the speculative and vague damage theories presented by the plaintiffs in the matter, the inability to ascertain any financial harm to the class of policyholders, and the current status of the case before the Court, the Company is unable to reasonably estimate a possible range of loss for disclosure in the accompanying financial statements. Therefore, no amounts have been provided in the financial statements of the Company as of June 30, 2012 for this matter.

In addition to the class action lawsuit described above, the Company is the named defendant in the case of Sheila Newman vs. National Western Life Insurance Company, which alleged mishandling of policyholder funds by an agent. On February 3, 2010, the 415th Judicial District Court of Parker County in Weatherford, Texas, entered a Final Judgment against the Company of approximately \$208,000 including actual damages of \$113,000 and amounts for attorney's fees, and prejudgment interest on the actual damages. In addition, the Final Judgment included \$150 million for exemplary damages. The Court of Appeals on August 11, 2011, reversed the trial court judgment in its entirety and rendered a take nothing verdict in favor of National Western. Plaintiffs (Appellees) filed a motion for a rehearing which the Court ruled on October 13, 2011, that the trial court's judgment was still reversed and judgment was still entered that Newman take nothing, all in favor of National Western. The Plaintiffs (Appellees) filed a Motion for Reconsideration En Banc which the Court of Appeals denied on October 27, 2011. The Plaintiffs (Appellees) then filed a Motion for Rehearing of the Court's amended decision, which the Court of Appeals denied on December 22, 2011. On March 21, 2012, Plaintiffs (Appellees) filed a Petition for Review with the Texas Supreme Court and the Company filed its response on April 20, 2012. The petition and response is currently pending before the Texas Supreme Court.

Although there can be no assurances, at the present time, the Company does not anticipate that the ultimate liability arising from such other potential, pending, or threatened legal actions will have a material adverse effect on the financial condition or operating results of the Company.

The Company was involved in litigation as the plaintiff in a matter pending in the United States District Court for the Western District of Texas ("District Court") against defendant, Western National Life Insurance Company and its parent company, AGC Life Insurance Company. The matter dealt with the alleged infringement of registered trademarks held by the Company. On March 25, 2011, the parties executed a Memorandum of Understanding on Settlement ("Memorandum") under which the Company was to receive a settlement payment of \$4 million. This amount was received and included in miscellaneous income, net of attorney fees. The parties entered into a final written confidential settlement agreement originally dated May 2, 2011 and amended August 15, 2011.

Brazilian insurance regulators have sought to impose substantial penal fines against National Western. The Company firmly believes that Brazilian insurance regulators have no jurisdiction over the Company and that any such fines would be unenforceable against it.

15. LEASES

No change

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

None

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

Not applicable

17. (c) WASH SALES

None

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

Not applicable

20. FAIR VALUE MEASUREMENTS

A.

(1) Assets Measured at Fair Value on a Recurring Basis

| Description | Level 1 | Level 2 | Level 3 | Total |
|---------------------------------|------------|------------|-------------|-------------|
| Assets at fair value | | | | |
| Common stock | \$ 325,301 | - | 253,988,955 | 254,314,256 |
| Derivative assets | - | 65,555,258 | - | 65,555,258 |
| Total assets at fair value | \$ 325,301 | 65,555,258 | 253,988,955 | 319,869,514 |
| Liabilities at fair value | | | | |
| Policyholder account balances | \$ - | - | - | - |
| Other liabilities | 786,037 | - | - | 786,037 |
| Total liabilities at fair value | \$ 786,037 | - | - | 786,037 |

(2) Assets measured at fair value on a recurring basis using significant unobservable input (level 3).

| | <u>Total Gains or Losses (Realized/Unrealized)</u> | | | | | Balance at 6/30/12 | Total Gains and (Losses) Included in Income Attributable to Instruments Held at the Reporting Date |
|-------------------|--|----------------------------------|------------------------------------|---|-------------------------------------|-----------------------|---|
| | Balance at 12/31/11 | Realized Gains or (Losses) | Unrealized Gains or (Losses) | Purchases, Issuances and Settlements | Transfers in (out of) Level 3 | | |
| Equity securities | \$ 246,055,703 | | 7,933,252 | | | 253,988,955 | - |
| Derivative assets | | | | | | | - |
| Total | \$ 246,055,703 | | 7,933,252 | | | 253,988,955 | - |

21. OTHER ITEMS

No change

22. EVENTS SUBSEQUENT

Subsequent events have been evaluated through August 13, 2012 and no reportable items have been identified.

23. REINSURANCE

No change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

No change

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves on accident and health contracts for incurred losses and loss adjustment expenses attributable to insured events of prior years developed as anticipated during the first half of 2012. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

26. INTERCOMPANY POOLING ARRANGEMENTS

None

27. STRUCTURED SETTLEMENTS

None

NOTES TO FINANCIAL STATEMENTS

28. HEALTH CARE RECEIVABLES

No change

29. PARTICIPATING POLICIES

No change

30. PREMIUM DEFICIENCY RESERVES

No change

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

No change

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

No change

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No change

34. SEPARATE ACCOUNTS

Not applicable

35. LOSS/CLAIM ADJUSTMENT EXPENSES

None

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

.....

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

Yes [] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the 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 |
|------------------------|--------------------------------|----------|----------|-----------|----------|
| | | | | | |
| | | | | | |

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

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

Yes [X] No []

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

.....

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

Yes [] No [X]

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

.....

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

Yes [] No [X]

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

.....

FINANCIAL

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

Yes [X] No []

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

\$ _____ 0

INVESTMENT

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

Yes [] No [X]

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

.....

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

\$ _____ 800,459

GENERAL INTERROGATORIES

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

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

14.2 If yes, please complete the following:

| | 1 | 2 |
|--|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$ <u>0</u> | \$ <u>0</u> |
| 14.22 Preferred Stock | \$ <u>0</u> | \$ <u>0</u> |
| 14.23 Common Stock | \$ <u>237,937,870</u> | \$ <u>244,973,695</u> |
| 14.24 Short-Term Investments | \$ <u>0</u> | \$ <u>0</u> |
| 14.25 Mortgage Loans on Real Estate | \$ <u>23,905,659</u> | \$ <u>23,650,893</u> |
| 14.26 All Other | \$ <u>275,096</u> | \$ <u>(276,732)</u> |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ <u>262,118,625</u> | \$ <u>268,347,856</u> |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ <u>0</u> | \$ <u>0</u> |

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

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

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes No

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

| 1 Name of Custodian(s) | 2 Custodian Address |
|---------------------------|---------------------------------|
| Moody National Bank | 3201 Post Office, Galveston, TX |
| JPMorgan Chase | 221 W. 6th St., Austin, TX |

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

| 1 Name(s) | 2 Location(s) | 3 Complete Explanation(s) |
|--------------|------------------|------------------------------|
| | | |
| | | |

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

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

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

GENERAL INTERROGATORIES

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

| 1 Central Registration Depository | 2 Name(s) | 3 Address |
|--|------------------|------------------|
| | | |
| | | |

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

Yes [X] No []

17.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

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

| | 1 | |
|--|--------|--------------------|
| | Amount | |
| 1.1 Long-Term Mortgages in Good Standing | | |
| 1.11 Farm Mortgages | \$ | _____ |
| 1.12 Residential Mortgages | \$ | 179,674 |
| 1.13 Commercial Mortgages | \$ | 114,083,251 |
| 1.14 Total Mortgages in Good Standing | \$ | <u>114,262,925</u> |
| 1.2 Long-Term Mortgages in Good Standing with Restructured Terms | | |
| 1.21 Total Mortgages in Good Standing with Restructured Terms | \$ | _____ |
| 1.3 Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months | | |
| 1.31 Farm Mortgages | \$ | _____ |
| 1.32 Residential Mortgages | \$ | _____ |
| 1.33 Commercial Mortgages | \$ | _____ |
| 1.34 Total Mortgages with Interest Overdue more than Three Months | \$ | _____ |
| 1.4 Long-Term Mortgage Loans in Process of Foreclosure | | |
| 1.41 Farm Mortgages | \$ | _____ |
| 1.42 Residential Mortgages | \$ | _____ |
| 1.43 Commercial Mortgages | \$ | _____ |
| 1.44 Total Mortgages in Process of Foreclosure | \$ | _____ |
| 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | \$ | <u>114,262,925</u> |
| 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | | |
| 1.61 Farm Mortgages | \$ | _____ |
| 1.62 Residential Mortgages | \$ | _____ |
| 1.63 Commercial Mortgages | \$ | 2,460,696 |
| 1.64 Total Mortgages Foreclosed and Transferred to Real Estate | \$ | <u>2,460,696</u> |
| 2. Operating Percentages: | | |
| 2.1 A&H loss percent | | _____ % |
| 2.2 A&H cost containment percent | | _____ % |
| 2.3 A&H expense percent excluding cost containment expenses | | _____ % |
| 3.1 Do you act as a custodian for health savings accounts? | | Yes [] No [X] |
| 3.2 If yes, please provide the amount of custodial funds held as of the reporting date. | \$ | _____ |
| 3.3 Do you act as an administrator for health savings accounts? | | Yes [] No [X] |
| 3.4 If yes, please provide the balance of the funds administered as of the reporting date. | \$ | _____ |

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

| States, Etc. | 1 | Direct Business Only | | | | | | |
|--|-------------------------|------------------------|-------------|-------------|---------|-------|-------------|---|
| | | Life Contracts | | 4 | 5 | 6 | 7 | |
| | | 2 | 3 | | | | | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees |
| Active Status | Life Insurance Premiums | Annuity Considerations | | | | | | |
| 1. Alabama | AL | L | 480,980 | 1,457,347 | | | 1,938,327 | 172,000 |
| 2. Alaska | AK | L | 6,828 | 2,598 | | | 9,426 | |
| 3. Arizona | AZ | L | 1,935,945 | 23,095,462 | | | 25,031,407 | 16,206 |
| 4. Arkansas | AR | L | 349,552 | 5,384,738 | | | 5,734,290 | 60,000 |
| 5. California | CA | L | 3,165,800 | 57,112,978 | | | 60,278,778 | 2,619,893 |
| 6. Colorado | CO | L | 737,013 | 16,145,361 | | | 16,882,374 | 259,309 |
| 7. Connecticut | CT | L | 111,402 | 1,403,673 | | | 1,515,075 | |
| 8. Delaware | DE | L | 143,049 | 391,678 | | | 534,727 | |
| 9. District of Columbia | DC | L | 126,470 | 2,234 | | | 128,704 | |
| 10. Florida | FL | L | 3,686,241 | 39,679,988 | 1,946 | | 43,368,175 | 1,118,475 |
| 11. Georgia | GA | L | 677,669 | 11,048,560 | | | 11,726,229 | 90,767 |
| 12. Hawaii | HI | L | 1,125,480 | 1,943,020 | | | 3,068,500 | 1,314,287 |
| 13. Idaho | ID | L | 178,598 | 5,010,577 | | | 5,189,175 | 78,584 |
| 14. Illinois | IL | L | 737,965 | 3,925,082 | | | 4,663,047 | 85,000 |
| 15. Indiana | IN | L | 1,443,075 | 2,974,281 | | | 4,417,356 | 1,113,356 |
| 16. Iowa | IA | L | 128,811 | 4,221,248 | | | 4,350,059 | 24,398 |
| 17. Kansas | KS | L | 376,375 | 9,669,306 | | | 10,045,681 | 878,019 |
| 18. Kentucky | KY | L | 264,779 | 4,105,815 | | | 4,370,594 | 259,532 |
| 19. Louisiana | LA | L | 956,732 | 6,977,398 | | | 7,934,130 | 92,564 |
| 20. Maine | ME | L | 4,740 | 222,798 | | | 227,538 | 95,000 |
| 21. Maryland | MD | L | 639,273 | 6,971,680 | | | 7,610,953 | 17,028 |
| 22. Massachusetts | MA | L | 79,515 | 1,419,050 | | | 1,498,565 | |
| 23. Michigan | MI | L | 2,525,191 | 43,412,002 | | | 45,937,193 | 149,538 |
| 24. Minnesota | MN | L | 944,169 | 1,082,473 | | | 2,026,642 | 110,000 |
| 25. Mississippi | MS | L | 288,180 | 713,472 | | | 1,001,652 | 73,204 |
| 26. Missouri | MO | L | 312,438 | 10,634,271 | | | 10,946,709 | 280,651 |
| 27. Montana | MT | L | 8,963 | 17,756 | | | 26,719 | |
| 28. Nebraska | NE | L | 24,433 | 2,599,902 | | | 2,624,335 | 30,000 |
| 29. Nevada | NV | L | 313,020 | 1,535,747 | | | 1,848,767 | 223,000 |
| 30. New Hampshire | NH | L | 2,500 | 2,100,043 | | | 2,102,543 | |
| 31. New Jersey | NJ | L | 53,270 | 3,144,520 | | | 3,197,790 | |
| 32. New Mexico | NM | L | 28,936 | 1,132,935 | | | 1,161,871 | |
| 33. New York | NY | N | 207,931 | 1,539,801 | | | 1,747,732 | |
| 34. North Carolina | NC | L | 560,285 | 12,251,642 | | | 12,811,927 | 774,280 |
| 35. North Dakota | ND | L | 235,383 | 1,732,561 | | | 1,967,944 | |
| 36. Ohio | OH | L | 1,383,070 | 21,851,127 | | | 23,234,197 | 815,057 |
| 37. Oklahoma | OK | L | 439,869 | 6,699,472 | | | 7,139,341 | 265,099 |
| 38. Oregon | OR | L | 74,402 | 968,976 | | | 1,043,378 | 309,099 |
| 39. Pennsylvania | PA | L | 716,538 | 6,684,287 | | | 7,400,825 | 676,602 |
| 40. Rhode Island | RI | L | 77,286 | 1,354,540 | | | 1,431,826 | 305,000 |
| 41. South Carolina | SC | L | 300,640 | 2,323,563 | | | 2,624,203 | 164,129 |
| 42. South Dakota | SD | L | 439,156 | 1,083,867 | | | 1,523,023 | |
| 43. Tennessee | TN | L | 1,303,509 | 8,804,463 | | | 10,107,972 | 476,545 |
| 44. Texas | TX | L | 4,650,056 | 17,051,596 | 802,506 | 7,553 | 22,511,711 | 2,561,394 |
| 45. Utah | UT | L | 322,564 | 952,870 | | | 1,275,434 | |
| 46. Vermont | VT | L | 2,037 | 513,442 | | | 515,479 | |
| 47. Virginia | VA | L | 207,293 | 4,673,467 | | | 4,880,760 | 361,032 |
| 48. Washington | WA | L | 217,575 | 1,644,526 | | | 1,862,101 | 249,760 |
| 49. West Virginia | WV | L | 251,407 | 1,157,082 | | | 1,408,489 | |
| 50. Wisconsin | WI | L | 862,431 | 4,278,609 | | | 5,141,040 | 109,311 |
| 51. Wyoming | WY | L | 13,819 | 2,198,648 | | | 2,212,467 | |
| 52. American Samoa | AS | L | 334,140 | 900 | | | 335,040 | |
| 53. Guam | GU | L | 37,317 | 75,313 | | | 112,630 | |
| 54. Puerto Rico | PR | L | 343,323 | 21,335,744 | | | 21,679,067 | 325,770 |
| 55. US Virgin Islands | VI | L | 138,700 | 67,660 | | | 206,360 | |
| 56. Northern Mariana Islands | MP | L | 3,307 | | | | 3,307 | |
| 57. Canada | CN | N | 65,062 | | | | 65,062 | |
| 58. Aggregate Other Alien | OT | X X X | 80,424,537 | 5,147,720 | | | 85,572,257 | 700 |
| 59. Subtotal | (a) 55 | | 115,469,029 | 393,929,869 | 804,452 | 7,553 | 510,210,903 | 16,554,589 |
| 90. Reporting entity contributions for employee benefits plans | X X X | | | | | | | |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | X X X | | | | | | | |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | X X X | | | | | | | |
| 93. Premium or annuity considerations waived under disability or other contract provisions | X X X | | | | | | | |
| 94. Aggregate other amounts not allocable by State | X X X | | | | | | | |
| 95. Totals (Direct Business) | X X X | | 115,469,029 | 393,929,869 | 804,452 | 7,553 | 510,210,903 | 16,554,589 |
| 96. Plus Reinsurance Assumed | X X X | | | | | | | |
| 97. Totals (All Business) | X X X | | 115,469,029 | 393,929,869 | 804,452 | 7,553 | 510,210,903 | 16,554,589 |
| 98. Less Reinsurance Ceded | X X X | | 7,209,872 | | | | 7,209,872 | |
| 99. Totals (All Business) less Reinsurance Ceded | X X X | | 108,259,157 | 393,929,869 | 804,452 | 7,553 | 503,001,031 | 16,554,589 |

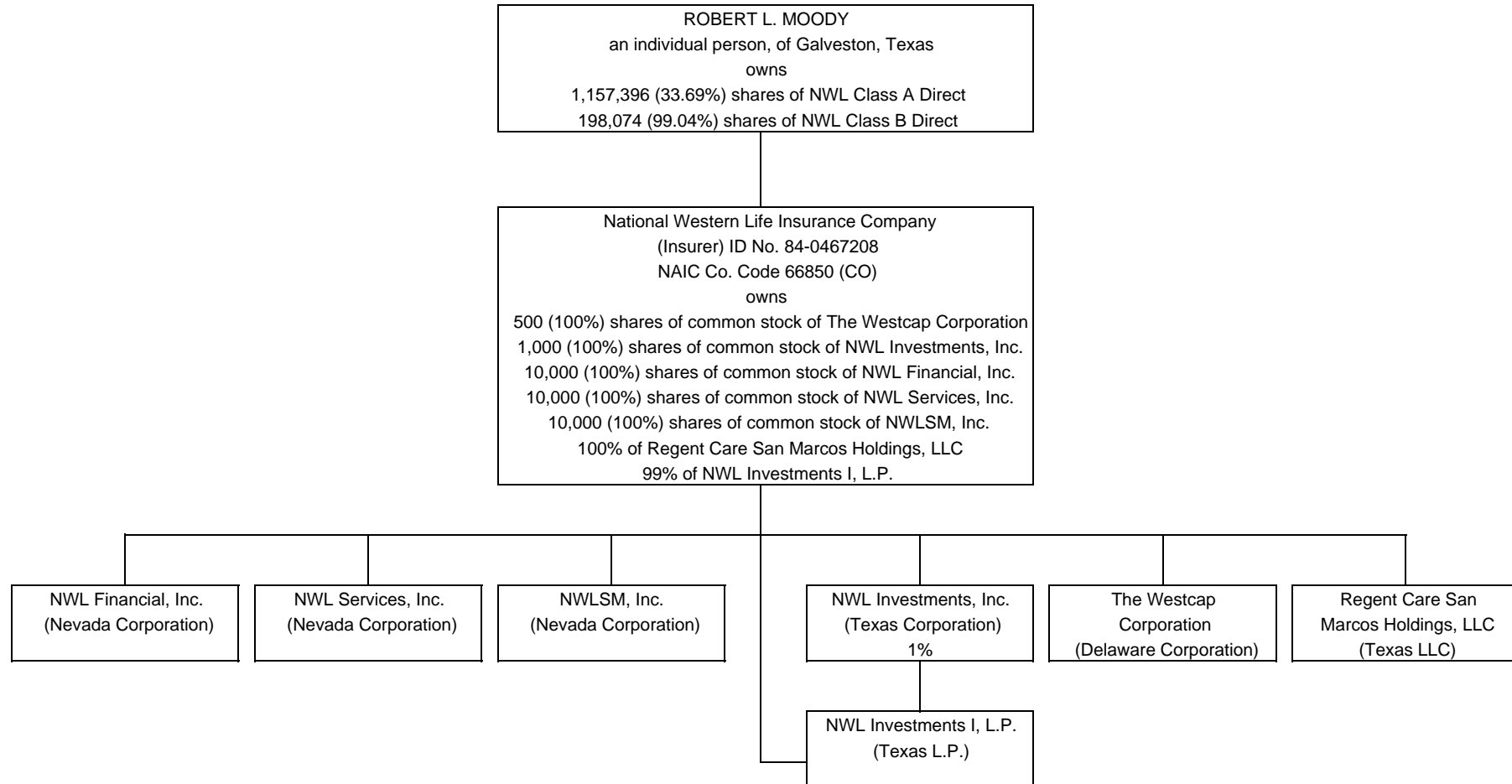
| DETAILS OF WRITE-INS | | | | | | | | |
|--|-------|--|------------|-----------|--|--|------------|-----|
| 5801. BRAZIL | X X X | | 24,390,966 | 80,000 | | | 24,470,966 | |
| 5802. TAIWAN | X X X | | 11,966,783 | 17,255 | | | 11,984,038 | |
| 5803. VENEZUELA | X X X | | 8,500,043 | 281,500 | | | 8,781,543 | |
| 5898. Summary of remaining write-ins for Line 58 | X X X | | 35,566,745 | 4,768,965 | | | 40,335,710 | 700 |
| 5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above) | X X X | | 80,424,537 | 5,147,720 | | | 85,572,257 | 700 |
| 9401. | X X X | | | | | | | |
| 9402. | X X X | | | | | | | |
| 9403. | X X X | | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 | X X X | | | | | | | |
| 9499. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above) | X X X | | | | | | | |

(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



NONE Schedule Y - Part 1A - Detail of Insurance Holding Company System

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.

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

Explanation:

- Question 1: NOT APPLICABLE
- Question 2: NOT APPLICABLE
- Question 3: NOT APPLICABLE
- Question 5: NOT APPLICABLE

Bar Code:



66850201249000102



66850201236500102



66850201244500102



66850201244700102

OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

| | Current Year | | | Prior Year |
|---|--------------|-----------------------|---|------------------------|
| | 1 | 2 | 3 | 4 |
| REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS | Assets | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Net Admitted Assets |
| 2504. Non-vested defined contribution plan contribution | 1,729,191 | 1,729,191 | | |
| 2505. Prepaid general expenses | 875,074 | 875,074 | | |
| 2506. Returned checks and collection items | 540,272 | 540,272 | | |
| 2507. Notes receivable | 135,646 | 135,646 | | |
| 2508. Other assets nonadmitted | 7,948 | 7,948 | | |
| 2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598) | 3,288,131 | 3,288,131 | | |

OVERFLOW PAGE FOR WRITE-INS

Page 11 - Continuation

| REMAINING WRITE-INS AGGREGATED AT LINE 58 FOR OTHER ALIEN | 1 Active Status | Direct Business Only | | | | | 7 Deposit-Type Contracts |
|--|-----------------------|---------------------------------|--------------------------------|--|------------------------------|--------------------------------------|--------------------------------|
| | | Life Contracts | | 4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5 Other Considerations | 6 Total Columns 2 Through 5 | |
| | | 2 Life Insurance Premiums | 3 Annuity Considerations | | | | |
| 5804. ARGENTINA | X X X | 5,249,940 | 492,295 | | | 5,742,235 | |
| 5805. COLOMBIA | X X X | 5,369,447 | 22,845 | | | 5,392,292 | |
| 5806. CHILE | X X X | 4,869,348 | 48,727 | | | 4,918,075 | 700 |
| 5807. PERU | X X X | 4,550,682 | | | | 4,550,682 | |
| 5808. ECUADOR | X X X | 3,538,462 | 150,000 | | | 3,688,462 | |
| 5809. EUROPEAN MILITARY | X X X | 345,459 | 2,523,588 | | | 2,869,047 | |
| 5810. HAITI | X X X | 2,568,273 | 2,079 | | | 2,570,352 | |
| 5811. JAPAN | X X X | 102,987 | 1,500,000 | | | 1,602,987 | |
| 5812. PHILIPPINES | X X X | 1,043,449 | | | | 1,043,449 | |
| 5813. EL SALVADOR | X X X | 871,295 | | | | 871,295 | |
| 5814. RUSSIA | X X X | 851,667 | | | | 851,667 | |
| 5815. KAZAKHSTAN | X X X | 780,590 | | | | 780,590 | |
| 5816. DOMINICAN REPUBLIC | X X X | 697,331 | | | | 697,331 | |
| 5817. HONDURAS | X X X | 647,376 | | | | 647,376 | |
| 5818. MEXICO | X X X | 629,684 | | | | 629,684 | |
| 5819. NICARAGUA | X X X | 488,405 | | | | 488,405 | |
| 5820. GUATEMALA | X X X | 467,426 | | | | 467,426 | |
| 5821. URUGUAY | X X X | 455,363 | | | | 455,363 | |
| 5822. COSTA RICA | X X X | 399,305 | | | | 399,305 | |
| 5823. BOLIVIA | X X X | 395,926 | | | | 395,926 | |
| 5824. KIRGHIZIA | X X X | 124,681 | | | | 124,681 | |
| 5825. BELGIUM | X X X | 109,555 | | | | 109,555 | |
| 5826. SWITZERLAND | X X X | 88,853 | | | | 88,853 | |
| 5827. SPAIN | X X X | 81,177 | | | | 81,177 | |
| 5828. UKRAINE | X X X | 79,987 | | | | 79,987 | |
| 5829. PARAGUAY | X X X | 75,496 | | | | 75,496 | |
| 5830. GERMANY | X X X | 46,859 | 28,281 | | | 75,140 | |
| 5831. PORTUGAL | X X X | 73,200 | | | | 73,200 | |
| 5832. CHINA | X X X | 65,624 | | | | 65,624 | |
| 5833. INDONESIA | X X X | 63,806 | | | | 63,806 | |
| 5834. BRITISH VIRGIN ISLANDS | X X X | 56,312 | | | | 56,312 | |
| 5835. REPUBLIC OF PANAMA | X X X | 37,199 | | | | 37,199 | |
| 5836. JAMAICA | X X X | 35,953 | | | | 35,953 | |
| 5837. FRANCE | X X X | 32,814 | | | | 32,814 | |
| 5838. GUYANA | X X X | 27,570 | | | | 27,570 | |
| 5839. HONG KONG | X X X | 24,208 | 400 | | | 24,608 | |
| 5840. MICRONESIA/MARSHALL ISLAND | X X X | 22,681 | | | | 22,681 | |
| 5841. AUSTRALIA | X X X | 19,358 | | | | 19,358 | |
| 5842. WESTERN SAMOA | X X X | 18,725 | | | | 18,725 | |
| 5843. UZBEKISTAN | X X X | 18,105 | | | | 18,105 | |
| 5844. GREAT BRITAIN | X X X | 17,146 | | | | 17,146 | |
| 5845. ITALY | X X X | 14,469 | 750 | | | 15,219 | |
| 5846. NETHERLANDS ANTILLES | X X X | 11,754 | | | | 11,754 | |
| 5847. MOLDOVA | X X X | 10,759 | | | | 10,759 | |
| 5848. REPUBLIC OF TATARSTAN | X X X | 10,272 | | | | 10,272 | |
| 5849. SOUTH KOREA | X X X | 10,187 | | | | 10,187 | |
| 5850. BELARUS | X X X | 9,437 | | | | 9,437 | |
| 5851. CANAL ZONE | X X X | 6,709 | | | | 6,709 | |
| 5852. FRENCH WEST INDIES | X X X | 6,356 | | | | 6,356 | |
| 5853. THAILAND | X X X | 5,873 | | | | 5,873 | |
| 5854. DENMARK | X X X | 5,542 | | | | 5,542 | |
| 5855. SWEDEN | X X X | 5,325 | | | | 5,325 | |
| 5856. POLAND | X X X | 4,500 | | | | 4,500 | |
| 5857. FINLAND | X X X | 4,300 | | | | 4,300 | |
| 5858. CROATIA | X X X | 4,000 | | | | 4,000 | |
| 5859. STAVROPOL | X X X | 3,752 | | | | 3,752 | |
| 5860. GREECE | X X X | 2,494 | | | | 2,494 | |
| 5861. NETHERLANDS | X X X | 2,200 | | | | 2,200 | |
| 5862. CZECH REPUBLIC | X X X | 1,565 | | | | 1,565 | |
| 5863. SINGAPORE | X X X | 1,504 | | | | 1,504 | |
| 5864. TADZHIKISTAN | X X X | 1,191 | | | | 1,191 | |
| 5865. ISRAEL | X X X | 1,058 | | | | 1,058 | |
| 5866. SERBIA | X X X | 825 | | | | 825 | |
| 5867. ARMENIA | X X X | 604 | | | | 604 | |
| 5868. CHANNEL ISLANDS | X X X | 263 | | | | 263 | |
| 5869. ALBANIA | X X X | 240 | | | | 240 | |
| 5870. LATVIA | X X X | (158) | | | | (158) | |
| 5897. Totals (Lines 5804 through 5896) (Page 11, Line 5898) | X X X | 35,566,745 | 4,768,965 | | | 40,335,710 | 700 |

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 | 1,540,612 | 2,599,838 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 2,460,696 | |
| 2.2 Additional investment made after acquisition | 98,217 | 30,124 |
| 3. Current year change in encumbrances | | |
| 4. Total gain (loss) on disposals | | (29,467) |
| 5. Deduct amounts received on disposals | | 1,010,764 |
| 6. Total foreign exchange change in book/adjusted carrying value | | |
| 7. Deduct current year's other than temporary impairment recognized | 158,913 | 40,381 |
| 8. Deduct current year's depreciation | 5,921 | 8,738 |
| 9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) | 3,934,691 | 1,540,612 |
| 10. Deduct total nonadmitted amounts | | |
| 11. Statement value at end of current period (Line 9 minus Line 10) | 3,934,691 | 1,540,612 |

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 | 140,560,214 | 120,584,691 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 6,435,000 | 28,092,566 |
| 2.2 Additional investment made after acquisition | 475,885 | 4,527,121 |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease) | | |
| 6. Total gain (loss) on disposals | | |
| 7. Deduct amounts received on disposals | 33,528,987 | 12,370,577 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | (320,813) | (335,413) |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest | | |
| 10. Deduct current year's other than temporary impairment recognized | | 609,000 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) | 114,262,925 | 140,560,214 |
| 12. Total valuation allowance | | |
| 13. Subtotal (Line 11 plus Line 12) | 114,262,925 | 140,560,214 |
| 14. Deduct total nonadmitted amounts | | 500,000 |
| 15. Statement value at end of current period (Line 13 minus Line 14) | 114,262,925 | 140,060,214 |

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 | 432,108 | 1,362,945 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 990,000 | |
| 2.2 Additional investment made after acquisition | 3,910 | 150,000 |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | 1,599 | |
| 5. Unrealized valuation increase (decrease) | (627,158) | (1,080,837) |
| 6. Total gain (loss) on disposals | | |
| 7. Deduct amounts received on disposals | | |
| 8. Deduct amortization of premium and depreciation | | |
| 9. Total foreign exchange change in book/adjusted carrying value | | |
| 10. Deduct current year's other than temporary impairment recognized | | |
| 11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) | 800,459 | 432,108 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 800,459 | 432,108 |

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 | 8,086,286,075 | 7,267,515,672 |
| 2. Cost of bonds and stocks acquired | 739,428,238 | 1,410,895,684 |
| 3. Accrual of discount | 4,708,603 | 6,458,636 |
| 4. Unrealized valuation increase (decrease) | 8,367,428 | 14,463,211 |
| 5. Total gain (loss) on disposals | 3,892,023 | 5,645,726 |
| 6. Deduct consideration for bonds and stocks disposed of | 574,167,538 | 613,702,566 |
| 7. Deduct amortization of premium | 4,006,075 | 4,067,008 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | 1,076,816 | 923,280 |
| 10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | 8,263,431,938 | 8,086,286,075 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 8,263,431,938 | 8,086,286,075 |

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) | 5,066,108,459 | 716,884,344 | 695,568,054 | (16,197,164) | 5,066,108,459 | 5,071,227,585 | | 5,233,226,919 |
| 2. Class 2 (a) | 2,909,238,840 | 252,060,004 | 184,844,112 | 17,551,181 | 2,909,238,840 | 2,994,005,913 | | 2,671,818,513 |
| 3. Class 3 (a) | 130,793,668 | | 10,298,713 | (1,369,813) | 130,793,668 | 119,125,142 | | 110,781,672 |
| 4. Class 4 (a) | 34,603,970 | | 40,551 | (96) | 34,603,970 | 34,563,323 | | 47,501,123 |
| 5. Class 5 (a) | 18,582,197 | | | 4,649 | 18,582,197 | 18,586,846 | | 6,335,073 |
| 6. Class 6 (a) | 1,685,298 | | | 11,054 | 1,685,298 | 1,696,352 | | 1,674,852 |
| 7. Total Bonds | 8,161,012,432 | 968,944,348 | 890,751,430 | (189) | 8,161,012,432 | 8,239,205,161 | | 8,071,338,152 |
| PREFERRED STOCK | | | | | | | | |
| 8. Class 1 | | | | | | | | |
| 9. Class 2 | | | | | | | | |
| 10. Class 3 | | | | | | | | |
| 11. Class 4 | | | | | | | | |
| 12. Class 5 | | | | | | | | |
| 13. Class 6 | | | | | | | | |
| 14. Total Preferred Stock | | | | | | | | |
| 15. Total Bonds & Preferred Stock | 8,161,012,432 | 968,944,348 | 890,751,430 | (189) | 8,161,012,432 | 8,239,205,161 | | 8,071,338,152 |

(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 \$ 150,170,901; NAIC 2 \$ 79,916,578; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|---------|---------------------------------|--------------|----------------|---------------------------------------|--|
| | Book/Adjusted Carrying Value | Par Value | Actual Cost | Interest Collected Year To Date | Paid for Accrued Interest Year To Date |
| 9199999 | 160,128,500 | X X X | 160,030,207 | 495,127 | |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 | 2 |
|---|---------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 120,468,685 | 145,125,801 |
| 2. Cost of short-term investments acquired | 1,239,958,255 | 60,375,158 |
| 3. Accrual of discount | 205,755 | 44,053 |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | 453 |
| 6. Deduct consideration received on disposals | 1,200,504,195 | 84,991,600 |
| 7. Deduct amortization of premium | | 85,180 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | 160,128,500 | 120,468,685 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 160,128,500 | 120,468,685 |

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) | 30,844,002 |
| 2. | Cost Paid/(Consideration Received) on additions | 25,692,780 |
| 3. | Unrealized Valuation increase/(decrease) | 38,297,086 |
| 4. | Total gain (loss) on termination recognized | (28,337,861) |
| 5. | Considerations received/(paid) on terminations | 940,749 |
| 6. | Amortization | |
| 7. | Adjustment to the Book/Adjusted Carrying Value of hedged item | |
| 8. | Total foreign exchange change in Book/Adjusted Carrying Value | |
| 9. | Book/Adjusted Carrying Value at End of Current Period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8) | 65,555,258 |
| 10. | Deduct nonadmitted assets | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 65,555,258 |

SCHEDULE DB - PART B - VERIFICATION

Future Contracts

| | | |
|------|---|-------------|
| 1. | Book/Adjusted carrying value, December 31 of prior year | |
| 2. | Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote) | |
| 3.1 | Change in variation margin on open contracts | |
| 3.2 | Add: | |
| | Change in adjustment to basis of hedged item | |
| 3.21 | Section 1, Column 17, current year to date minus | |
| 3.22 | Section 1, Column 17, prior year | |
| | Change in amount recognized | |
| 3.23 | Section 1, Column 16, current year to date minus | NONE |
| 3.24 | Section 1, Column 16, prior year | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | |
| 4.1 | Variation margin on terminated contracts during the year | |
| 4.2 | Less: | |
| 4.21 | Amount used to adjust basis of hedged item | |
| 4.22 | Amount recognized | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | |
| 5.1 | Recognized | |
| 5.2 | Used to adjust basis of hedged items | |
| 6. | Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) | |
| 7. | Deduct total nonadmitted amounts | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | |

NONE Schedule DB - Part C - Section 1

NONE Schedule DB - Part C - Section 2

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 | 65,555,258 | |
| 2. Part B, Section 1, Column 14 | | |
| 3. Total (Line 1 plus Line 2) | | 65,555,258 |
| 4. Part D, Column 5 | 65,555,258 | |
| 5. Part D, Column 6 | | |
| 6. Total (Line 3 minus Line 4 minus Line 5) | | |

Fair Value Check

| | | |
|--|------------|------------|
| 7. Part A, Section 1, Column 16 | 65,555,258 | |
| 8. Part B, Section 1, Column 13 | | |
| 9. Total (Line 7 plus Line 8) | | 65,555,258 |
| 10. Part D, Column 8 | 65,555,258 | |
| 11. Part D, Column 9 | | |
| 12. Total (Line 9 minus Line 10 minus Line 11) | | |

Potential Exposure Check

| | | |
|--|--|--|
| 13. Part A, Section 1, Column 21 | | |
| 14. Part B, Section 1, Column 19 | | |
| 15. Part D, Column 11 | | |
| 16. Total (Line 13 plus Line 14 minus Line 15) | | |

SCHEDULE E - VERIFICATION

(Cash Equivalents)

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 110,941,822 | |
| 2. Cost of cash equivalents acquired | 200,511,732 | 226,024,458 |
| 3. Accrual of discount | 280,425 | 167,364 |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | |
| 6. Deduct consideration received on disposals | 241,775,000 | 115,250,000 |
| 7. Deduct amortization of premium | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | 69,958,979 | 110,941,822 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 69,958,979 | 110,941,822 |

SCHEDULE A - PART 2

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

| 1 Description of Property | Location | | 4 Date Acquired | 5 Name of Vendor | 6 Actual Cost at Time of Acquisition | 7 Amount of Encumbrances | 8 Book/Adjusted Carrying Value Less Encumbrances | 9 Additional Investment Made After Acquisition |
|---------------------------------------|-------------|------------|--------------------|---------------------|---|-----------------------------|---|---|
| | 2 City | 3 State | | | | | | |
| Commercial Property | New Orleans | LA | 06/24/2012 | Internal Transfer | 2,460,696 | | 2,399,180 | 98,217 |
| 0299999 Acquired by Internal Transfer | | | | | 2,460,696 | | 2,399,180 | 98,217 |
| 0399999 Totals | | | | | 2,460,696 | | 2,399,180 | 98,217 |

EOI

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisitions | 9 Value of Land and Buildings |
|--|-------------|------------|----------------|--------------------|-----------------------|---|--|----------------------------------|
| | 2 City | 3 State | | | | | | |
| 241000 | Oroville | CA | | 05/07/2012 | 9.000 | 6,435,000 | | 14,550,000 |
| 0599999 Mortgages in good standing - Commercial mortgages - all other | | | | X X X | X X X | 6,435,000 | | 14,550,000 |
| 0899999 Total Mortgages in good standing | | | | X X X | X X X | 6,435,000 | | 14,550,000 |
| 235600 | New Orleans | LA | | 09/26/2003 | 6.500 | | 85,408 | 2,500,000 |
| 2999999 Mortgages in the process of foreclosure - Commercial mortgages - all other | | | | X X X | X X X | | 85,408 | 2,500,000 |
| 3299999 Total Mortgages in the process of foreclosure | | | | X X X | X X X | | 85,408 | 2,500,000 |
| 3399999 Totals | | | | X X X | X X X | 6,435,000 | 85,408 | 17,050,000 |

E02

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|---------------------------------------|---------------|------------|----------------|-----------------------|-----------------------|--|--|---|--|--|---|--|---------------------|--|---|--|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other than Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 239700 | Galveston | TX | | 04/12/2010 | 06/18/2012 | 4,803,281 | | 40,425 | | | 40,425 | | 4,775,420 | 4,815,020 | | | |
| 239800 | Graford | TX | | 05/28/2010 | 06/28/2012 | 2,045,424 | | 26,667 | | | 26,667 | | 2,027,833 | 2,049,166 | | | |
| 240000 | Oroville | CA | | 03/02/2011 | 05/08/2012 | 4,720,000 | | 72,000 | | | 72,000 | | 4,736,000 | 4,800,000 | | | |
| 239100 | Scottsdale | AZ | | 12/10/2009 | 04/04/2012 | 8,100,491 | | 49,017 | | | 49,017 | | 8,010,517 | 8,059,533 | | | |
| 239200 | Scottsdale | AZ | | 12/10/2009 | 04/04/2012 | 5,010,130 | | 30,317 | | | 30,317 | | 4,954,481 | 4,984,798 | | | |
| 0199999 Mortgages closed by repayment | | | | | | 24,679,326 | | 218,426 | | | 218,426 | | 24,504,251 | 24,708,517 | | | |
| 232700 | Amarillo | TX | | 06/21/2000 | | 1,733,542 | | 2 | | | 2 | | | 35,565 | | | |
| 237200 | Amarillo | TX | | 02/10/2006 | | 1,507,071 | | 213 | | | 213 | | | 10,103 | | | |
| 225700 | Austin | TX | | 05/13/1996 | | 2,282,883 | | | | | | | | 19,810 | | | |
| 230200 | Austin | TX | | 04/15/1999 | | 4,097,416 | | 5 | | | 5 | | | 69,574 | | | |
| 235200 | Austin | TX | | 10/28/2002 | | 1,570,205 | | 62 | | | 62 | | | 13,700 | | | |
| 216000 | Chico | CA | | 09/27/1991 | | 122,610 | | 44 | | | 44 | | | 16,947 | | | |
| 240700 | Clarksville | TN | | 07/29/2011 | | 5,014,408 | | 2,545 | | | 2,545 | | | 20,611 | | | |
| 236500 | Columbus | OH | | 02/18/2005 | | 329,504 | | 62 | | | 62 | | | 2,422 | | | |
| 209900 | Conroe | TX | | 06/16/1989 | | 372,800 | | 22 | | | 22 | | | 1,891 | | | |
| 236900 | Conroe | TX | | 10/31/2005 | | 778,117 | | 119 | | | 119 | | | 8,809 | | | |
| 240800 | Conroe | TX | | 12/21/2011 | | 497,500 | | 62 | | | 62 | | | 8,819 | | | |
| 235400 | Dallas | TX | | 06/30/2003 | | 242,188 | | 150 | | | 150 | | | 37,391 | | | |
| 239400 | Decatur | AL | | 01/28/2010 | | 5,397,135 | | 694 | | | 694 | | | 19,478 | | | |
| 237800 | Dickinson | TX | | 01/12/2007 | | 822,109 | | 119 | | | 119 | | | 7,847 | | | |
| 235800 | Elizabeth | NJ | | 01/14/2004 | | 2,194,888 | | 689 | | | 689 | | | 23,355 | | | |
| 238700 | Flower Mound | TX | | 12/09/2008 | | 2,130,611 | | 281 | | | 281 | | | 10,787 | | | |
| 238600 | Fort Worth | TX | | 10/24/2008 | | 1,746,192 | | 231 | | | 231 | | | 8,970 | | | |
| 236700 | Galveston | TX | | 06/06/2005 | | 2,175,400 | | 306 | | | 306 | | | 13,950 | | | |
| 239700 | Galveston | TX | | 04/12/2010 | | 4,803,281 | | | | | | | | 12,089 | | | |
| 239900 | Galveston | TX | | 07/15/2010 | | 185,807 | | 25 | | | 25 | | | 3,099 | | | |
| 239800 | Graford | TX | | 05/28/2010 | | 2,045,424 | | | | | | | | 28,258 | | | |
| 235900 | Grand Prairie | TX | | 04/05/2004 | | 754,454 | | 102 | | | 102 | | | 20,191 | | | |
| 238900 | Hammond | IN | | 06/05/2009 | | 3,415,773 | | 440 | | | 440 | | | 10,488 | | | |
| 226600 | Houston | TX | | 12/16/1996 | | 489,088 | | 588 | | | 588 | | | 12,539 | | | |
| 237300 | Houston | TX | | 07/14/2006 | | 1,061,564 | | 156 | | | 156 | | | 10,712 | | | |
| 238100 | Houston | TX | | 07/13/2007 | | 561,601 | | 80 | | | 80 | | | 5,085 | | | |
| 238200 | Houston | TX | | 07/13/2007 | | 1,651,768 | | 234 | | | 234 | | | 14,956 | | | |

E021

SCHEDULE B - PART 3

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

E022

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|---|---------------|------------|----------------|--------------------|--------------------|--|--|---|--|--|---|--|---------------------|--|---|--|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other than Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 237000 | Hutto | TX | | 12/22/2005 | | 918,017 | | 130 | | | 130 | | 6,248 | | | | |
| 240100 | Katy | TX | | 03/14/2011 | | 4,518,503 | | 587 | | | 587 | | 62,546 | | | | |
| 236100 | Keller | TX | | 11/16/2004 | | 1,036,412 | | 125 | | | 125 | | 13,321 | | | | |
| 233600 | Kenner | LA | | 04/19/2001 | | 415,665 | | 75 | | | 75 | | 20,289 | | | | |
| 237600 | La Porte | TX | | 11/17/2006 | | 688,053 | | 100 | | | 100 | | 6,685 | | | | |
| 238400 | Lake Charles | LA | | 07/30/2008 | | 817,369 | | 113 | | | 113 | | 6,876 | | | | |
| 238500 | Mentor | OH | | 08/22/2008 | | 658,561 | | 87 | | | 87 | | 3,432 | | | | |
| 240500 | Mont Belvieu | TX | | 04/21/2011 | | 1,021,352 | | 110 | | | 110 | | 15,088 | | | | |
| 237700 | Pasadena | TX | | 01/12/2007 | | 649,034 | | 94 | | | 94 | | 6,195 | | | | |
| 240600 | Port Arthur | TX | | 05/23/2011 | | 2,026,491 | | 2,562 | | | 2,562 | | 4,275 | | | | |
| 238000 | Reno | NV | | 03/27/2007 | | 7,582,613 | | 1,067 | | | 1,067 | | 60,012 | | | | |
| 239500 | Richmond | TX | | 03/08/2010 | | 4,158,512 | | | | | | | 956,076 | | | | |
| 237900 | Rockford | IL | | 02/28/2007 | | 4,995,408 | | 1,888 | | | 1,888 | | 48,305 | | | | |
| 234800 | San Antonio | TX | | 05/29/2002 | | 799,089 | | 77 | | | 77 | | 6,737 | | | | |
| 237100 | San Antonio | TX | | 12/22/2005 | | 1,128,393 | | 170 | | | 170 | | 12,115 | | | | |
| 240200 | San Antonio | TX | | 03/15/2011 | | 490,399 | | 66 | | | 66 | | 12,644 | | | | |
| 236000 | San Dimas | CA | | 04/19/2004 | | 1,886,607 | | 204 | | | 204 | | 9,908 | | | | |
| 239100 | Scottsdale | AZ | | 12/10/2009 | | 8,100,491 | | | | | | | 23,810 | | | | |
| 239200 | Scottsdale | AZ | | 12/10/2009 | | 5,010,130 | | | | | | | 14,727 | | | | |
| 237500 | Seabrook | TX | | 11/17/2006 | | 571,944 | | 83 | | | 83 | | 5,557 | | | | |
| 234000 | Show Low | AZ | | 10/25/2001 | | 1,308,850 | | 273 | | | 273 | | 72,658 | | | | |
| 236400 | Spring Lake | NC | | 01/27/2005 | | 589,885 | | 93 | | | 93 | | 7,282 | | | | |
| 237400 | The Woodlands | TX | | 11/14/2006 | | 747,581 | | 103 | | | 103 | | 4,551 | | | | |
| 236300 | Waco | TX | | 12/30/2004 | | 659,806 | | 105 | | | 105 | | 8,221 | | | | |
| 239000 | Yerington | NV | | 12/01/2009 | | 1,567,764 | | 206 | | | 206 | | 10,845 | | | | |
| 0299999 Mortgages with partial repayments | | | | | | 100,330,268 | | 15,549 | | | 15,549 | | 1,845,849 | | | | |
| 235600 | New Orleans | LA | | 09/26/2003 | 05/29/2012 | 2,375,288 | | | | | | 2,460,696 | 2,460,696 | | | | |
| 0499999 Mortgages transferred | | | | | | 2,375,288 | | | | | | 2,460,696 | 2,460,696 | | | | |
| 0599999 Totals | | | | | | 127,384,882 | | 233,975 | | | 233,975 | | 26,964,947 | 29,015,062 | | | |

SCHEDULE D - PART 3

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

| 1 CUSIP Ident- ification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation or Market Indicator (a) |
|-----------------------------------|--|--------------|--------------------|---------------------|--------------------------------------|------------------|----------------|--|--|
| 3137AC-AE-9 | FHLMC 3871 MB 4.000% 06/15/41 | | 04/27/2012 | Goldman Sachs | | 6,074,323 | 5,678,596.00 | 8,833 | 1FE |
| 3137AF-DA-7 | FHLMC 3926 PW 4.000% 09/15/31 | | 04/18/2012 | Wells Fargo | | 5,235,375 | 4,856,000.00 | 11,870 | 1FE |
| 3137AJ-GF-5 | FHLMC 3960 LV 3.500% 09/15/30 | | 06/19/2012 | Stifel Nicolaus | | 2,945,883 | 2,782,519.00 | 5,681 | 1FE |
| 3137AL-QB-8 | FHLMC 4003 WD 3.500% 04/15/39 | | 04/18/2012 | Stifel Nicolaus | | 1,864,908 | 1,858,519.00 | 3,975 | 1FE |
| 3137AP-WH-9 | FHLMC 4051 GL 3.500% 05/15/32 | | 05/24/2012 | Stifel Nicolaus | | 5,611,450 | 5,367,000.00 | 15,132 | 1FE |
| 3136A5-E4-4 | FNMA 2012-44 KT 3.500% 05/25/32 | | 05/08/2012 | Morgan Stanley | | 5,484,980 | 5,248,000.00 | 5,102 | 1FE |
| 3136A6-JM-7 | FNMA 2012-58 LU 3.500% 04/25/32 | | 06/06/2012 | Stifel Nicolaus | | 5,433,019 | 5,229,360.00 | 5,084 | 1FE |
| 3136A6-QZ-0 | FNMA 2012-61 GY 3.500% 06/25/32 | | 06/19/2012 | Morgan Stanley | | 3,626,239 | 3,409,421.00 | 6,961 | 1FE |
| 3136A3-H3-8 | FNMA 2012-9 DB 3.500% 02/25/32 | | 05/08/2012 | Goldman Sachs | | 3,699,671 | 3,546,719.00 | 3,448 | 1FE |
| 3199999 | U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations | | | | X X X | 39,975,848 | 37,976,134.00 | 66,086 | X X X |
| 00037B-AB-8 | ABB FINANCE USA INC 2.875% 05/08/22 | | 05/03/2012 | Goldman Sachs | | 5,869,980 | 6,000,000.00 | | 1FE |
| 00101J-AB-2 | ADT CORP 3.500% 07/15/22 | | 06/27/2012 | Goldman Sachs | | 9,976,400 | 10,000,000.00 | | 2FE |
| 001192-AJ-2 | AGL CAPITAL CORP 3.500% 09/15/21 | | 06/08/2012 | JP Morgan | | 4,648,320 | 4,500,000.00 | 38,500 | 2FE |
| 037411-AZ-8 | APACHE CORPORATION 3.250% 04/15/22 | | 06/25/2012 | Barclays Bank Plc | | 3,136,980 | 3,000,000.00 | 21,396 | 1FE |
| 00206R-BD-3 | AT&T INC 3.000% 02/15/22 | | 06/11/2012 | Citigroup | | 5,021,600 | 5,000,000.00 | 50,417 | 1FE |
| 053332-AM-4 | AUTOZONE INC 3.700% 04/15/22 | | 05/09/2012 | Various | | 10,139,210 | 10,000,000.00 | 9,353 | 2FE |
| 081437-AH-8 | BEMIS COMPANY INC 4.500% 10/15/21 | | 05/09/2012 | Cantor Fitzgerald | | 2,157,860 | 2,000,000.00 | 7,250 | 2FE |
| 05565Q-BZ-0 | BP CAPITAL MARKETS PLC 3.245% 05/06/22 | F | 05/02/2012 | Morgan Stanley | | 5,000,000 | 5,000,000.00 | | 1FE |
| 151191-AW-3 | CELULOSA ARAUCO 4.750% 01/11/22 | F | 06/18/2012 | JP Morgan | | 1,537,500 | 1,500,000.00 | 31,667 | 2FE |
| 191241-AD-0 | COCA COLA FEMSA SAB CV 4.625% 02/15/20 | F | 04/11/2012 | JP Morgan | | 3,254,310 | 3,000,000.00 | 23,510 | 1FE |
| 20030N-BD-2 | COMCAST CORP 3.125% 07/15/22 | | 06/26/2012 | Wells Fargo | | 4,995,700 | 5,000,000.00 | | 2FE |
| 210795-PZ-7 | CONTINENTAL AIRLINES 2012-A 4.150% 04/ | | 04/12/2012 | Goldman Sachs | | 3,960,000 | 4,000,000.00 | 11,528 | 2FE |
| 219868-BS-4 | CORP ANDINA DE FOMENTO 4.375% 06/15/22 | F | 06/14/2012 | Various | | 8,003,430 | 8,000,000.00 | 1,458 | 1FE |
| 22303Q-AN-0 | COVIDIEN INTL FINANCE SA 3.200% 06/15/ | F | 05/23/2012 | Various | | 9,969,360 | 10,000,000.00 | | 1FE |
| 233851-AF-1 | DAIMLER FINANCE NA LLC 3.875% 09/15/21 | | 04/03/2012 | Various | | 5,069,585 | 4,960,000.00 | 11,539 | 1FE |
| 23636T-AA-8 | DANONE 3.000% 06/15/22 | F | 05/29/2012 | JP Morgan | | 24,924,750 | 25,000,000.00 | | 1FE |
| 25179M-AP-8 | DEVON ENERGY CORP 3.250% 05/15/22 | | 05/09/2012 | Goldman Sachs | | 5,967,860 | 6,000,000.00 | | 2FE |
| 25470D-AF-6 | DISCOVERY COMMUNICATIONS 3.300% 05/15/ | | 05/10/2012 | JP Morgan | | 2,975,010 | 3,000,000.00 | | 2FE |
| 277432-AN-0 | EASTMAN CHEMICAL 3.600% 08/15/22 | | 05/29/2012 | Citigroup | | 24,806,000 | 25,000,000.00 | | 2FE |
| 268317-AD-6 | ELECTRICITE DE FRANCE 4.600% 01/27/20 | F | 05/08/2012 | Deutsche Bank | | 2,157,280 | 2,000,000.00 | 26,578 | 1FE |
| 340711-AV-2 | FLORIDA GAS TRANSMISSION 3.875% 07/15/ | | 06/28/2012 | Various | | 11,131,350 | 11,000,000.00 | 9,042 | 2FE |
| 361448-AN-3 | GATX CORP 4.750% 06/15/22 | | 06/05/2012 | Various | | 6,459,660 | 6,500,000.00 | | 2FE |
| 402479-CC-1 | GULF POWER CO 3.100% 05/15/22 | | 05/15/2012 | Morgan Stanley | | 9,981,300 | 10,000,000.00 | | 1FE |
| 423012-AA-1 | HEINEKEN NV 3.400% 04/01/22 | F | 06/06/2012 | Barclays Bank Plc | | 3,075,780 | 3,000,000.00 | 19,267 | 2FE |
| 428236-BX-0 | HEWLETT PACKARD CO 4.050% 09/15/22 | | 05/24/2012 | Banc of America | | 2,921,190 | 3,000,000.00 | 26,325 | 1FE |
| 448055-AJ-2 | HUSKY ENERGY INC 3.950% 04/15/22 | A | 06/11/2012 | JP Morgan | | 2,070,380 | 2,000,000.00 | 17,994 | 2FE |
| 46131N-AD-6 | INVERSIONES CMPC SA 4.500% 04/25/22 | F | 04/18/2012 | JP Morgan | | 4,945,300 | 5,000,000.00 | | 2FE |
| 24422E-RT-8 | JOHN DEERE CAPITAL CORP 2.800% 01/27/2 | | 06/26/2012 | Deutsche Bank | | 7,978,080 | 8,000,000.00 | | 1FE |
| 50076Q-AF-3 | KRAFT FOODS INC 3.500% 06/06/22 | | 05/30/2012 | RBS Securities | | 4,955,000 | 5,000,000.00 | | 2FE |

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

SCHEDULE D - PART 3

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

E04.1

| 1 CUSIP Ident- ification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation or Market Indicator (a) |
|-----------------------------------|---|--------------|--------------------|---------------------|--------------------------------------|------------------|----------------|--|--|
| 501044-CQ-2 | KROGER CO 3.400% 04/15/22 | | 04/10/2012 | Citigroup | | 9,935,500 | 10,000,000.00 | | 2FE |
| 50188F-AD-7 | LG&E & KU ENERGY LLC 3.750% 11/15/20 | | 06/08/2012 | JP Morgan | | 4,621,725 | 4,500,000.00 | 13,125 | 2FE |
| 548661-CW-5 | LOWE'S COMPANIES INC 3.120% 04/15/22 | | 04/16/2012 | Wells Fargo | | 2,998,740 | 3,000,000.00 | | 1FE |
| 65473Q-AY-9 | NISOURCE FINANCE CORP 4.450% 12/01/21 | | 05/30/2012 | JP Morgan | | 4,257,640 | 4,000,000.00 | 1,483 | 2FE |
| 65557C-AJ-2 | NORDEA BANK AB 4.875% 01/27/20 | F | 05/08/2012 | Banc of America | | 2,182,640 | 2,000,000.00 | 28,172 | 1FE |
| 674599-CE-3 | OCCIDENTAL PETROLEUM CORP 2.700% 02/15 | | 06/19/2012 | Banc of America | | 4,986,950 | 5,000,000.00 | | 1FE |
| 705011-AA-2 | PEASON FUNDING FOUR PLC 3.750% 05/08/2 | F | 05/01/2012 | Various | | 7,967,180 | 8,000,000.00 | | 2FE |
| 714264-AH-1 | PERNOD RICARD SA 4.250% 07/15/22 | F | 04/26/2012 | JP Morgan | | 3,062,190 | 3,000,000.00 | 38,604 | 2FE |
| 714264-AD-0 | PERNOD RICARD SA 4.450% 01/15/22 | F | 05/23/2012 | Deutsche Bank | | 2,072,060 | 2,000,000.00 | 33,128 | 2FE |
| 760759-AP-5 | REPUBLIC SERVICES INC 3.550% 06/01/22 | | 05/14/2012 | Various | | 11,976,940 | 12,000,000.00 | | 2FE |
| 760759-AM-2 | REPUBLIC SERVICES INC 4.750% 05/15/23 | | 04/02/2012 | Wells Fargo | | 2,693,479 | 2,460,000.00 | 45,442 | 2FE |
| 844895-AV-4 | SOUTHWEST GAS CORP 3.875% 04/01/22 | | 06/12/2012 | Various | | 13,924,714 | 13,169,000.00 | 109,131 | 2FE |
| 89656C-AA-1 | TRINITY RAIL LEASING 2010-1 5.194% 10/ | | 06/21/2012 | RBC Capital Markets | | 2,013,196 | 1,885,898.00 | 2,721 | 1FE |
| 907818-DM-7 | UNION PACIFIC CORP 2.950% 01/15/23 | | 06/06/2012 | Credit Suisse Intl | | 1,998,860 | 2,000,000.00 | | 2FE |
| 908906-AC-4 | UNIONBANCAL CORP 3.500% 06/18/22 | | 06/11/2012 | Various | | 9,976,960 | 10,000,000.00 | | 1FE |
| 913017-BV-0 | UNITED TECHNOLOGIES CORP 3.100% 06/01/ | | 05/24/2012 | Banc of America | | 2,997,690 | 3,000,000.00 | | 1FE |
| 92553P-AM-4 | VIACOM INC 3.125% 06/15/22 | | 06/07/2012 | JP Morgan | | 4,927,650 | 5,000,000.00 | | 2FE |
| 94707V-AC-4 | WEATHERFORD INTL LTD 4.500% 04/15/22 | F | 04/02/2012 | Banc of America | | 1,015,770 | 1,000,000.00 | 125 | 2FE |
| 3899999 | Total Bonds Industrial and Miscellaneous (Unaffiliated) | | | | X X X | 290,699,059 | 288,474,898.00 | 577,755 | X X X |
| 8399997 | Total Bonds Part 3 | | | | X X X | 330,674,907 | 326,451,032 | 643,841 | X X X |
| 8399998 | Summary Item from Part 5 for Bonds | | | | X X X | X X X | X X X | X X X | X X X |
| 8399999 | Total Bonds | | | | X X X | 330,674,907 | 326,451,032.00 | 643,841 | X X X |
| 9999999 | Totals | | | | X X X | 330,674,907 | X X X | 643,841 | X X X |

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

SCHEDULE D - PART 4

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

| 1 CUSIP Ident- ification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Desig- nation or Market Indicator (a) |
|-----------------------------------|-----------------------------------|--------------------------------------|-----------------------|---------------------------|--|-------------------------|-------------------|---------------------|---|--|--|---|--|--|---|--|---|--|---|---|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amort- ization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 3837H0-QK-2 | GNMA 1996-9-PG 7.000% 06/20/26 | | 06/01/2012 | Paydown | | 106,994 | 106,994.00 | 107,495 | 107,051 | | (57) | | (57) | | 106,994 | | | | 3,086 | 06/20/2026 | 1FE |
| 3837H1-M4-0 | GNMA 1998-26-B 7.000% 11/20/28 | | 06/01/2012 | Paydown | | 27,778 | 27,778.00 | 28,117 | 28,057 | | (278) | | (278) | | 27,778 | | | | 784 | 11/20/2028 | 1FE |
| 38373S-Q6-7 | GNMA 2003-33-PC 5.500% 04/20/32 | | 06/01/2012 | Paydown | | 575,997 | 575,997.00 | 574,557 | 574,354 | | 1,643 | | 1,643 | | 575,997 | | | | 13,087 | 04/20/2032 | 1FE |
| 38373Y-D5-0 | GNMA 2003-4-MD 5.500% 01/20/32 | | 06/01/2012 | Paydown | | 156,583 | 156,583.00 | 156,216 | 156,140 | | 443 | | 443 | | 156,583 | | | | 3,477 | 01/20/2032 | 1FE |
| 38374C-H9-5 | GNMA 2003-86-GC 5.000% 02/20/30 | | 05/01/2012 | Paydown | | 1,195,070 | 1,195,070.00 | 1,139,798 | 1,190,483 | | 4,587 | | 4,587 | | 1,195,070 | | | | 21,413 | 02/20/2030 | 1FE |
| 38374H-W7-1 | GNMA 2004-75-VB 5.500% 11/20/27 | | 06/01/2012 | Paydown | | 119,866 | 119,866.00 | 120,661 | 119,861 | | 6 | | 6 | | 119,866 | | | | 2,749 | 11/20/2027 | 1FE |
| 362159-5X-9 | GNMA POOL 158462 9.000% 10/15/1 | | 06/01/2012 | Paydown | | 1,929 | 1,929.00 | 1,877 | 1,901 | | 28 | | 28 | | 1,929 | | | | 73 | 10/15/2016 | 1FE |
| 36217G-F2-8 | GNMA POOL 192885 9.000% 12/15/1 | | 06/01/2012 | Paydown | | 60 | 60.00 | 58 | 59 | | 1 | | 1 | | 60 | | | | 2 | 12/15/2016 | 1FE |
| 36218L-J4-8 | GNMA POOL 225383 7.500% 06/15/2 | | 06/01/2012 | Paydown | | 4,051 | 4,051.00 | 3,961 | 3,997 | | 54 | | 54 | | 4,051 | | | | 143 | 06/15/2021 | 1FE |
| 0599999 | Total - Bonds - U.S. Governments | | | | X X X | 2,188,328 | 2,188,328.00 | 2,132,740 | 2,181,903 | | 6,427 | | 6,427 | | 2,188,328 | | | | 44,814 | X X X | X X X |
| 3133TC-ZY-7 | FHLMC 2042 T 7.000% 03/15/28 | | 06/01/2012 | Paydown | | 17,321 | 17,321.00 | 17,421 | 17,434 | | (113) | | (113) | | 17,321 | | | | 508 | 03/15/2028 | 1FE |
| 3133T9-NW-1 | FHLMC 1948 PJ 6.650% 03/15/27 | | 06/01/2012 | Paydown | | 63,285 | 63,285.00 | 62,939 | 63,000 | | 286 | | 286 | | 63,285 | | | | 1,825 | 03/15/2027 | 1FE |
| 312903-GL-5 | FHLMC 1989-112-I 6.500% 01/15/21 | | 06/15/2012 | Paydown | | 13,803 | 13,803.00 | 11,733 | 13,026 | | 778 | | 778 | | 13,803 | | | | 374 | 01/15/2021 | 1FE |
| 312904-SN-6 | FHLMC 1990-1015-F 7.000% 11/15/20 | | 06/01/2012 | Paydown | | 29,623 | 29,623.00 | 26,985 | 28,713 | | 910 | | 910 | | 29,623 | | | | 989 | 11/15/2020 | 1FE |
| 312903-VF-1 | FHLMC 1990-139-G 7.000% 04/15/21 | | 06/15/2012 | Paydown | | 2,025 | 2,025.00 | 1,790 | 1,939 | | 86 | | 86 | | 2,025 | | | | 60 | 04/15/2021 | 1FE |
| 312905-FG-2 | FHLMC 1991-1053-G 7.000% 03/15/2 | | 06/01/2012 | Paydown | | 7,936 | 7,936.00 | 7,106 | 7,578 | | 357 | | 357 | | 7,936 | | | | 255 | 03/15/2021 | 1FE |
| 312905-GM-8 | FHLMC 1991-1055-H 7.000% 03/15/21 | | 06/01/2012 | Paydown | | 11,207 | 11,207.00 | 10,122 | 10,787 | | 420 | | 420 | | 11,207 | | | | 326 | 03/15/2021 | 1FE |
| 312905-TW-2 | FHLMC 1991-1069-J 6.950% 04/15/21 | | 06/01/2012 | Paydown | | 7,152 | 7,152.00 | 5,771 | 6,717 | | 435 | | 435 | | 7,152 | | | | 232 | 04/15/2021 | 1FE |
| 312906-BR-0 | FHLMC 1991-1094-K 7.000% 06/15/21 | | 06/01/2012 | Paydown | | 3,526 | 3,526.00 | 3,238 | 3,402 | | 124 | | 124 | | 3,526 | | | | 111 | 06/15/2021 | 1FE |
| 312906-NM-8 | FHLMC 1991-1109-I 6.950% 08/15/21 | | 06/01/2012 | Paydown | | 34,614 | 34,614.00 | 30,861 | 33,258 | | 1,356 | | 1,356 | | 34,614 | | | | 993 | 08/15/2021 | 1FE |
| 312906-RX-0 | FHLMC 1991-1119-H 7.750% 08/15/21 | | 06/01/2012 | Paydown | | 14,286 | 14,286.00 | 13,513 | 13,964 | | 322 | | 322 | | 14,286 | | | | 432 | 08/15/2021 | 1FE |
| 312907-FV-5 | FHLMC 1991-1142-IA 7.000% 10/15/2 | | 06/01/2012 | Paydown | | 7,304 | 7,304.00 | 6,496 | 6,934 | | 369 | | 369 | | 7,304 | | | | 209 | 10/15/2021 | 1FE |
| 31339M-XX-1 | FHLMC 2399 EN 6.500% 01/15/32 | | 06/01/2012 | Paydown | | 45,154 | 45,154.00 | 44,618 | 44,575 | | 579 | | 579 | | 45,154 | | | | 1,191 | 01/15/2032 | 1FE |
| 31339W-GU-4 | FHLMC 2424 OP 6.000% 03/15/32 | | 06/01/2012 | Paydown | | 236,608 | 236,608.00 | 237,126 | 236,663 | | (55) | | (55) | | 236,608 | | | | 5,601 | 03/15/2032 | 1FE |
| 31392R-JK-8 | FHLMC 2470-QG 6.000% 07/15/32 | | 06/01/2012 | Paydown | | 261,261 | 261,261.00 | 265,670 | 263,215 | | (1,954) | | (1,954) | | 261,261 | | | | 6,412 | 07/15/2032 | 1FE |
| 31392W-UJ-7 | FHLMC 2510-PE 5.500% 11/15/32 | | 05/01/2012 | Paydown | | 74,093 | 74,093.00 | 74,695 | 73,997 | | 97 | | 97 | | 74,093 | | | | 1,457 | 11/15/2032 | 1FE |
| 31392W-MR-8 | FHLMC 2515-GP 5.500% 03/15/32 | | 06/01/2012 | Paydown | | 233,194 | 233,194.00 | 235,740 | 233,507 | | (313) | | (313) | | 233,194 | | | | 5,515 | 03/15/2032 | 1FE |
| 31393F-5Y-8 | FHLMC 2522-TC 5.500% 11/15/22 | | 06/01/2012 | Paydown | | 1,317,621 | 1,317,621.00 | 1,318,844 | 1,316,300 | | 1,321 | | 1,321 | | 1,317,621 | | | | 29,848 | 11/15/2022 | 1FE |
| 31392X-MQ-8 | FHLMC 2523-ND 6.000% 11/15/22 | | 06/01/2012 | Paydown | | 744,415 | 744,415.00 | 763,491 | 750,150 | | (5,735) | | (5,735) | | 744,415 | | | | 18,674 | 11/15/2022 | 1FE |
| 31393G-VM-3 | FHLMC 2533-TC 5.500% 12/15/22 | | 06/01/2012 | Paydown | | 743,586 | 743,586.00 | 749,627 | 744,691 | | (1,105) | | (1,105) | | 743,586 | | | | 16,976 | 12/15/2022 | 1FE |
| 31393H-E8-1 | FHLMC 2543-BL 5.500% 12/15/22 | | 06/01/2012 | Paydown | | 849,331 | 849,331.00 | 851,056 | 848,779 | | 552 | | 552 | | 849,331 | | | | 19,391 | 12/15/2022 | 1FE |
| 31393F-RL-2 | FHLMC 2544-AL 5.500% 05/15/32 | | 06/01/2012 | Paydown | | 1,026,458 | 1,026,458.00 | 1,017,644 | 1,022,455 | | 4,004 | | 4,004 | | 1,026,458 | | | | 22,279 | 05/15/2032 | 1FE |
| 31393G-BH-6 | FHLMC 2545-NB 5.500% 12/15/22 | | 06/01/2012 | Paydown | | 880,178 | 880,178.00 | 902,733 | 887,456 | | (7,278) | | (7,278) | | 880,178 | | | | 20,095 | 12/15/2022 | 1FE |
| 31393H-MZ-2 | FHLMC 2547-BH 5.500% 03/15/32 | | 06/01/2012 | Paydown | | 441,509 | 441,509.00 | 440,578 | 440,881 | | 628 | | 628 | | 441,509 | | | | 10,156 | 03/15/2032 | 1FE |
| 31393H-WS-7 | FHLMC 2552-ND 5.500% 10/15/31 | | 06/01/2012 | Paydown | | 790,212 | 790,212.00 | 772,405 | 785,844 | | 4,368 | | 4,368 | | 790,212 | | | | 17,524 | 10/15/2031 | 1FE |

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

SCHEDULE D - PART 4

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

| 1 CUSIP Ident- ification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Desig- nation or Market Indicator (a) |
|-----------------------------------|-------------------------------|--------------------------------------|-----------------------|---------------------------|--|-------------------------|-------------------|---------------------|---|--|--|---|--|--|---|--|---|--|---|---|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amort- ization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 31393J-DN-5 | FHLMC 2553-BG 5.500% 10/15/32 | | 06/01/2012 | Paydown | | 1,180,911 | 1,180,911.00 | 1,165,365 | 1,173,766 | | 7,145 | | 7,145 | | 1,180,911 | | | | 26,669 | 10/15/2032 | 1FE |
| 31393J-GE-3 | FHLMC 2556-TC 5.500% 01/15/23 | | 06/01/2012 | Paydown | | 1,751,396 | 1,751,396.00 | 1,786,697 | 1,761,259 | | (9,863) | | (9,863) | | 1,751,396 | | | | 39,100 | 01/15/2023 | 1FE |
| 31393L-B7-7 | FHLMC 2571-VP 5.500% 07/15/21 | | 06/01/2012 | Paydown | | 2,078,281 | 2,078,281.00 | 2,099,388 | 2,077,964 | | 317 | | 317 | | 2,078,281 | | | | 46,550 | 07/15/2021 | 1FE |
| 31393K-V8-5 | FHLMC 2575-UW 5.500% 10/15/31 | | 06/01/2012 | Paydown | | 2,367,039 | 2,367,039.00 | 2,416,969 | 2,366,905 | | 134 | | 134 | | 2,367,039 | | | | 54,261 | 10/15/2031 | 1FE |
| 31393K-BX-2 | FHLMC 2576-KL 5.500% 07/15/32 | | 06/01/2012 | Paydown | | 405,183 | 405,183.00 | 404,677 | 404,422 | | 762 | | 762 | | 405,183 | | | | 9,687 | 07/15/2032 | 1FE |
| 31393M-YM-7 | FHLMC 2583-MD 5.500% 05/15/32 | | 06/01/2012 | Paydown | | 664,064 | 664,064.00 | 677,968 | 666,080 | | (2,016) | | (2,016) | | 664,064 | | | | 14,954 | 05/15/2032 | 1FE |
| 31393N-KH-1 | FHLMC 2590-PE 5.500% 08/15/31 | | 06/01/2012 | Paydown | | 395,982 | 395,982.00 | 392,146 | 394,678 | | 1,305 | | 1,305 | | 395,982 | | | | 9,054 | 08/15/2031 | 1FE |
| 31393Q-2X-9 | FHLMC 2594-TE 5.500% 12/15/31 | | 06/01/2012 | Paydown | | 581,306 | 581,306.00 | 576,379 | 579,074 | | 2,232 | | 2,232 | | 581,306 | | | | 13,235 | 12/15/2031 | 1FE |
| 31393P-CJ-1 | FHLMC 2595-CD 5.000% 04/15/23 | | 06/01/2012 | Paydown | | 886,301 | 886,301.00 | 874,391 | 881,175 | | 5,125 | | 5,125 | | 886,301 | | | | 17,870 | 04/15/2023 | 1FE |
| 31393N-VV-8 | FHLMC 2598-QD 5.500% 04/15/32 | | 06/01/2012 | Paydown | | 1,190,709 | 1,190,709.00 | 1,190,151 | 1,188,634 | | 2,075 | | 2,075 | | 1,190,709 | | | | 27,282 | 04/15/2032 | 1FE |
| 31393P-AX-2 | FHLMC 2604-YC 5.500% 04/15/33 | | 06/01/2012 | Paydown | | 897,254 | 897,254.00 | 918,003 | 902,279 | | (5,025) | | (5,025) | | 897,254 | | | | 20,630 | 04/15/2033 | 1FE |
| 31393Q-PE-6 | FHLMC 2614-UD 5.500% 06/15/31 | | 06/01/2012 | Paydown | | 2,197,471 | 2,197,471.00 | 2,197,643 | 2,193,174 | | 4,297 | | 4,297 | | 2,197,471 | | | | 49,476 | 06/15/2031 | 1FE |
| 31393R-C9-9 | FHLMC 2617-VU 5.000% 10/15/22 | | 06/01/2012 | Paydown | | 2,416,212 | 2,416,212.00 | 2,423,762 | 2,413,930 | | 2,282 | | 2,282 | | 2,416,212 | | | | 52,848 | 10/15/2022 | 1FE |
| 31393V-ZN-4 | FHLMC 2646-HY 5.000% 07/15/33 | | 06/01/2012 | Paydown | | 209,384 | 209,384.00 | 210,130 | 209,477 | | (92) | | (92) | | 209,384 | | | | 5,235 | 07/15/2033 | 1FE |
| 31394G-NX-7 | FHLMC 2659-NG 5.500% 09/15/32 | | 06/01/2012 | Paydown | | 1,842,741 | 1,842,741.00 | 1,821,031 | 1,834,381 | | 8,361 | | 8,361 | | 1,842,741 | | | | 43,349 | 09/15/2032 | 1FE |
| 31394H-AY-7 | FHLMC 2669-DG 4.500% 11/15/32 | | 06/01/2012 | Paydown | | 630,230 | 630,230.00 | 579,418 | 616,046 | | 14,185 | | 14,185 | | 630,230 | | | | 11,694 | 11/15/2032 | 1FE |
| 31394J-BZ-9 | FHLMC 2670-QG 5.500% 02/15/32 | | 06/01/2012 | Paydown | | 1,449,677 | 1,449,677.00 | 1,451,344 | 1,447,339 | | 2,338 | | 2,338 | | 1,449,677 | | | | 33,209 | 02/15/2032 | 1FE |
| 31394H-V7-3 | FHLMC 2671-LC 5.500% 05/15/32 | | 06/01/2012 | Paydown | | 300,974 | 300,974.00 | 299,822 | 300,225 | | 749 | | 749 | | 300,974 | | | | 6,909 | 05/15/2032 | 1FE |
| 31394J-K9-7 | FHLMC 2673-PD 5.500% 02/15/32 | | 06/01/2012 | Paydown | | 1,653,520 | 1,653,520.00 | 1,649,645 | 1,649,913 | | 3,607 | | 3,607 | | 1,653,520 | | | | 38,298 | 02/15/2032 | 1FE |
| 31394J-KW-6 | FHLMC 2673-QL 5.500% 09/15/23 | | 06/01/2012 | Paydown | | 835,583 | 835,583.00 | 833,037 | 833,505 | | 2,078 | | 2,078 | | 835,583 | | | | 18,758 | 09/15/2023 | 1FE |
| 31394H-RX-1 | FHLMC 2674-LG 5.500% 03/15/32 | | 06/01/2012 | Paydown | | 1,880,250 | 1,880,250.00 | 1,896,959 | 1,879,867 | | 383 | | 383 | | 1,880,250 | | | | 43,602 | 03/15/2032 | 1FE |
| 31394K-PV-0 | FHLMC 2686-WG 5.500% 07/15/32 | | 06/01/2012 | Paydown | | 695,889 | 695,889.00 | 702,250 | 696,055 | | (166) | | (166) | | 695,889 | | | | 15,885 | 07/15/2032 | 1FE |
| 31394K-AE-4 | FHLMC 2687-PG 5.500% 03/15/32 | | 06/01/2012 | Paydown | | 2,482,250 | 2,482,250.00 | 2,480,854 | 2,477,643 | | 4,607 | | 4,607 | | 2,482,250 | | | | 57,363 | 03/15/2032 | 1FE |
| 31394L-DV-1 | FHLMC 2691-LE 5.500% 04/15/32 | | 06/01/2012 | Paydown | | 903,428 | 903,428.00 | 898,910 | 901,000 | | 2,428 | | 2,428 | | 903,428 | | | | 20,800 | 04/15/2032 | 1FE |
| 31394K-F3-3 | FHLMC 2693-MC 5.500% 07/15/32 | | 06/01/2012 | Paydown | | 400,175 | 400,175.00 | 404,802 | 400,550 | | (374) | | (374) | | 400,175 | | | | 9,043 | 07/15/2032 | 1FE |
| 31394M-KM-1 | FHLMC 2714-LV 5.500% 08/15/23 | | 06/01/2012 | Paydown | | 148,309 | 148,309.00 | 144,561 | 147,139 | | 1,171 | | 1,171 | | 148,309 | | | | 3,401 | 08/15/2023 | 1FE |
| 31394M-P9-5 | FHLMC 2715-QG 5.500% 05/15/32 | | 06/01/2012 | Paydown | | 644,919 | 644,919.00 | 647,642 | 644,362 | | 557 | | 557 | | 644,919 | | | | 14,397 | 05/15/2032 | 1FE |
| 31394N-RP-5 | FHLMC 2735-PG 5.500% 09/15/32 | | 06/01/2012 | Paydown | | 865,468 | 865,468.00 | 872,500 | 865,590 | | (121) | | (121) | | 865,468 | | | | 19,647 | 09/15/2032 | 1FE |
| 31394P-DW-0 | FHLMC 2738-NW 5.000% 02/15/29 | | 06/01/2012 | Paydown | | 5,408,828 | 5,408,828.00 | 5,275,086 | 5,387,380 | | 21,448 | | 21,448 | | 5,408,828 | | | | 112,039 | 02/15/2029 | 1FE |
| 31394R-BM-0 | FHLMC 2750-CU 5.000% 07/15/31 | | 06/01/2012 | Paydown | | 3,086,204 | 3,086,204.00 | 3,064,022 | 3,078,838 | | 7,366 | | 7,366 | | 3,086,204 | | | | 62,958 | 07/15/2031 | 1FE |
| 31394R-CM-9 | FHLMC 2750-GB 5.000% 07/15/31 | | 06/01/2012 | Paydown | | 2,668,760 | 2,668,760.00 | 2,604,351 | 2,656,672 | | 12,088 | | 12,088 | | 2,668,760 | | | | 56,221 | 07/15/2031 | 1FE |
| 31394R-T5-8 | FHLMC 2766-BD 5.000% 08/15/31 | | 06/01/2012 | Paydown | | 4,578,075 | 4,578,075.00 | 4,545,170 | 4,566,481 | | 11,594 | | 11,594 | | 4,578,075 | | | | 93,075 | 08/15/2031 | 1FE |
| 31394Y-BA-1 | FHLMC 2789-VN 5.500% 05/15/34 | | 04/01/2012 | Paydown | | 631,267 | 631,267.00 | 623,376 | 629,543 | | 1,724 | | 1,724 | | 631,267 | | | | 11,573 | 05/15/2034 | 1FE |
| 31394Y-C8-5 | FHLMC 2792-PD 5.500% 09/15/32 | | 06/01/2012 | Paydown | | 3,018,974 | 3,018,974.00 | 3,070,453 | 3,025,734 | | (6,760) | | (6,760) | | 3,018,974 | | | | 69,421 | 09/15/2032 | 1FE |
| 31394X-VA-1 | FHLMC 2797-VH 5.500% 07/15/24 | | 06/01/2012 | Paydown | | 128,728 | 128,728.00 | 126,124 | 127,736 | | 992 | | 992 | | 128,728 | | | | 2,952 | 07/15/2024 | 1FE |
| 31395A-3G-8 | FHLMC 2805-VB 5.500% 09/15/23 | | 06/01/2012 | Paydown | | 3,463,852 | 3,463,852.00 | 3,367,919 | 3,439,202 | | 24,650 | | 24,650 | | 3,463,852 | | | | 79,695 | 09/15/2023 | 1FE |
| 31395A-L8-6 | FHLMC 2810-VH 5.500% 06/15/26 | | 06/01/2012 | Paydown | | 1,754,112 | 1,754,112.00 | 1,761,238 | 1,752,602 | | 1,509 | | 1,509 | | 1,754,112 | | | | 40,715 | 06/15/2026 | 1FE |

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

SCHEDULE D - PART 4

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

| 1 CUSIP Ident- ification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Desig- nation or Market Indicator (a) |
|-----------------------------------|-----------------------------------|--------------------------------------|-----------------------|---------------------------|--|-------------------------|-------------------|---------------------|---|--|--|---|--|--|---|--|---|--|---|---|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amort- ization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 31395A-2M-6 | FHLMC 2811-VD 5.500% 07/15/24 | | 06/01/2012 | Paydown | | 124,586 | 124,586.00 | 125,428 | 124,642 | | (55) | | (55) | 124,586 | | | | 2,857 | 07/15/2024 | 1FE | |
| 31395A-BR-5 | FHLMC 2814-VD 5.500% 01/15/26 | | 06/01/2012 | Paydown | | 578,570 | 578,570.00 | 579,723 | 577,735 | | 836 | | 836 | 578,570 | | | | 13,307 | 01/15/2026 | 1FE | |
| 31395C-5C-1 | FHLMC 2822-VX 5.500% 03/15/22 | | 06/01/2012 | Paydown | | 2,524,624 | 2,524,624.00 | 2,513,185 | 2,518,415 | | 6,209 | | 6,209 | 2,524,624 | | | | 57,100 | 03/15/2022 | 1FE | |
| 31395C-QZ-7 | FHLMC 2825-QN 5.500% 09/15/32 | | 06/01/2012 | Paydown | | 3,348,354 | 3,348,354.00 | 3,390,568 | 3,355,711 | | (7,358) | | (7,358) | 3,348,354 | | | | 76,878 | 09/15/2032 | 1FE | |
| 31395E-K5-5 | FHLMC 2833-JE 5.500% 05/15/33 | | 06/01/2012 | Paydown | | 2,750,985 | 2,750,985.00 | 2,776,346 | 2,754,995 | | (4,010) | | (4,010) | 2,750,985 | | | | 63,678 | 05/15/2033 | 1FE | |
| 31395F-QC-1 | FHLMC 2858-JN 5.500% 02/15/33 | | 06/01/2012 | Paydown | | 639,855 | 639,855.00 | 640,655 | 639,115 | | 740 | | 740 | 639,855 | | | | 14,698 | 02/15/2033 | 1FE | |
| 31395G-KH-4 | FHLMC 2878-OW 5.500% 01/15/27 | | 06/01/2012 | Paydown | | 93,118 | 93,118.00 | 95,534 | 93,745 | | (627) | | (627) | 93,118 | | | | 2,135 | 01/15/2027 | 1FE | |
| 31395R-5B-0 | FHLMC 2947-DM 5.500% 07/15/33 | | 06/01/2012 | Paydown | | 2,533,868 | 2,533,868.00 | 2,532,451 | 2,529,811 | | 4,056 | | 4,056 | 2,533,868 | | | | 63,738 | 07/15/2033 | 1FE | |
| 31395R-2C-1 | FHLMC 2949-GC 5.500% 12/15/30 | | 06/01/2012 | Paydown | | 3,646,866 | 3,646,866.00 | 3,642,772 | 3,639,481 | | 7,385 | | 7,385 | 3,646,866 | | | | 80,786 | 12/15/2030 | 1FE | |
| 31395T-QW-7 | FHLMC 2962-JQ 5.500% 01/15/34 | | 06/01/2012 | Paydown | | 2,125,223 | 2,125,223.00 | 2,135,707 | 2,125,872 | | (649) | | (649) | 2,125,223 | | | | 47,923 | 01/15/2034 | 1FE | |
| 31395R-GT-9 | FHLMC 2966-XD 5.500% 09/15/33 | | 06/01/2012 | Paydown | | 1,902,740 | 1,902,740.00 | 1,923,700 | 1,907,926 | | (5,187) | | (5,187) | 1,902,740 | | | | 44,747 | 09/15/2033 | 1FE | |
| 31395U-DZ-1 | FHLMC 2980-LD 5.500% 12/15/33 | | 06/01/2012 | Paydown | | 1,501,015 | 1,501,015.00 | 1,460,324 | 1,483,063 | | 17,953 | | 17,953 | 1,501,015 | | | | 34,834 | 12/15/2033 | 1FE | |
| 31396H-VB-2 | FHLMC 3117-LD 6.000% 02/15/25 | | 06/01/2012 | Paydown | | 2,340,520 | 2,340,520.00 | 2,373,068 | 2,343,405 | | (2,886) | | (2,886) | 2,340,520 | | | | 60,128 | 02/15/2025 | 1FE | |
| 31396J-AE-5 | FHLMC 3133-TD 6.000% 09/15/34 | | 06/01/2012 | Paydown | | 1,203,930 | 1,203,930.00 | 1,212,019 | 1,205,490 | | (1,560) | | (1,560) | 1,203,930 | | | | 30,380 | 09/15/2034 | 1FE | |
| 31396N-5C-6 | FHLMC 3135-VC 6.000% 11/15/23 | | 06/01/2012 | Paydown | | 2,570,571 | 2,570,571.00 | 2,562,008 | 2,563,963 | | 6,608 | | 6,608 | 2,570,571 | | | | 64,564 | 11/15/2023 | 1FE | |
| 31396R-HA-8 | FHLMC 3149-PD 6.000% 10/15/34 | | 06/01/2012 | Paydown | | 2,874,636 | 2,874,636.00 | 2,848,584 | 2,860,727 | | 13,908 | | 13,908 | 2,874,636 | | | | 72,472 | 10/15/2034 | 1FE | |
| 31396T-5S-8 | FHLMC 3166-GB 6.000% 06/15/21 | | 04/01/2012 | Paydown | | 902,646 | 902,646.00 | 901,271 | 900,595 | | 2,051 | | 2,051 | 902,646 | | | | 18,053 | 06/15/2021 | 1FE | |
| 31396T-XE-8 | FHLMC 3167-QG 6.000% 08/15/34 | | 06/01/2012 | Paydown | | 658,615 | 658,615.00 | 665,922 | 659,924 | | (1,309) | | (1,309) | 658,615 | | | | 16,428 | 08/15/2034 | 1FE | |
| 31396R-YQ-4 | FHLMC 3172-PD 6.000% 07/15/34 | | 06/01/2012 | Paydown | | 1,348,510 | 1,348,510.00 | 1,337,553 | 1,342,671 | | 5,839 | | 5,839 | 1,348,510 | | | | 35,059 | 07/15/2034 | 1FE | |
| 31397A-ZB-2 | FHLMC 3213-JD 6.000% 02/15/35 | | 06/01/2012 | Paydown | | 3,555,869 | 3,555,869.00 | 3,595,535 | 3,561,165 | | (5,295) | | (5,295) | 3,555,869 | | | | 89,193 | 02/15/2035 | 1FE | |
| 31397G-6P-0 | FHLMC 3287-PM 6.000% 10/15/35 | | 06/01/2012 | Paydown | | 858,498 | 858,498.00 | 854,104 | 855,679 | | 2,819 | | 2,819 | 858,498 | | | | 20,936 | 10/15/2035 | 1FE | |
| 31397H-N8-7 | FHLMC 3337-MD 5.500% 06/15/27 | | 06/01/2012 | Paydown | | 2,223,074 | 2,223,074.00 | 2,232,796 | 2,223,623 | | (549) | | (549) | 2,223,074 | | | | 52,780 | 06/15/2027 | 1FE | |
| 313401-WS-6 | FHLMC POOL 170208 9.000% 12/01/11 | | 06/01/2012 | Paydown | | 272 | 272.00 | 271 | 271 | | 1 | | 1 | 272 | | | | 10 | 12/01/2016 | 1FE | |
| 31344P-Z2-3 | FHLMC POOL 285261 8.500% 01/01/11 | | 06/01/2012 | Paydown | | 340 | 340.00 | 327 | 330 | | 10 | | 10 | 340 | | | | 12 | 01/01/2017 | 1FE | |
| 31344Y-CK-9 | FHLMC POOL 291874 8.000% 04/01/11 | | 06/01/2012 | Paydown | | 3,620 | 3,620.00 | 3,454 | 3,536 | | 84 | | 84 | 3,620 | | | | 124 | 04/01/2017 | 1FE | |
| 3128F2-HR-9 | FHLMC POOL D62940 GOLD 7.000% | | 06/01/2012 | Paydown | | 820 | 820.00 | 800 | 806 | | 14 | | 14 | 820 | | | | 24 | 08/01/2025 | 1FE | |
| 3134G3-DH-0 | FHLMC Step Up 2.000% 12/13/21 | | 06/13/2012 | Call | 100.0000 | 25,000,000 | 25,000,000.00 | 24,998,500 | 25,002,768 | | 36,836 | | 36,836 | 25,039,603 | | (39,603) | (39,603) | 250,000 | 12/13/2021 | 1FE | |
| 313603-NF-5 | FNMA 1989-101-H 6.000% 12/15/19 | | 06/01/2012 | Paydown | | 20,111 | 20,111.00 | 18,075 | 19,375 | | 736 | | 736 | 20,111 | | | | 501 | 12/15/2019 | 1FE | |
| 31358F-BC-2 | FNMA 1990-108-G 7.000% 09/25/20 | | 06/01/2012 | Paydown | | 11,031 | 11,031.00 | 9,921 | 10,561 | | 470 | | 470 | 11,031 | | | | 352 | 09/25/2020 | 1FE | |
| 31358F-RE-1 | FNMA 1990-140-J 7.000% 12/25/20 | | 06/01/2012 | Paydown | | 22,907 | 22,907.00 | 20,444 | 21,998 | | 908 | | 908 | 22,907 | | | | 614 | 12/25/2020 | 1FE | |
| 31358E-GR-7 | FNMA 1990-58-J 7.000% 05/25/20 | | 06/01/2012 | Paydown | | 5,078 | 5,078.00 | 4,532 | 4,866 | | 213 | | 213 | 5,078 | | | | 149 | 05/25/2020 | 1FE | |
| 31358E-KM-3 | FNMA 1990-60-K 5.500% 06/25/20 | | 06/01/2012 | Paydown | | 6,084 | 6,084.00 | 5,259 | 5,727 | | 357 | | 357 | 6,084 | | | | 127 | 06/25/2020 | 1FE | |
| 31358G-RA-7 | FNMA 1991-43-J 7.000% 05/15/21 | | 06/01/2012 | Paydown | | 8,802 | 8,802.00 | 7,944 | 8,438 | | 364 | | 364 | 8,802 | | | | 268 | 05/15/2021 | 1FE | |
| 31358G-U4-7 | FNMA 1991-53-J 7.000% 05/25/21 | | 06/01/2012 | Paydown | | 9,042 | 9,042.00 | 8,342 | 8,756 | | 286 | | 286 | 9,042 | | | | 262 | 05/25/2021 | 1FE | |
| 31358H-H4-0 | FNMA 1991-98-J 8.000% 08/25/21 | | 06/01/2012 | Paydown | | 5,940 | 5,940.00 | 6,169 | 6,068 | | (128) | | (128) | 5,940 | | | | 198 | 08/25/2021 | 1FE | |
| 31359S-HC-7 | FNMA 2001-4-JB 6.500% 03/25/31 | | 06/01/2012 | Paydown | | 92,339 | 92,339.00 | 90,680 | 90,634 | | 1,705 | | 1,705 | 92,339 | | | | 2,866 | 03/25/2031 | 1FE | |
| 31392C-PT-5 | FNMA 2002-21-PE 6.500% 04/25/32 | | 06/01/2012 | Paydown | | 156,359 | 156,359.00 | 157,183 | 156,501 | | (142) | | (142) | 156,359 | | | | 4,151 | 04/25/2032 | 1FE | |

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

SCHEDULE D - PART 4

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

| 1 CUSIP Ident- ification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Desig- nation or Market Indicator (a) |
|-----------------------------------|--|--------------------------------------|-----------------------|---------------------------|--|-------------------------|-------------------|---------------------|---|--|--|---|--|--|---|--|---|--|---|---|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amort- ization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 31392E-Q8-6 | FNMA 2002-64-PE 5.500% 07/25/31 | | 06/01/2012 | Paydown | | 193,317 | 193,317.00 | 195,552 | 192,850 | | 467 | | 467 | | 193,317 | | | | 4,402 | 07/25/2031 | 1FE |
| 31392F-JK-4 | FNMA 2002-73-PE 5.500% 10/25/31 | | 06/01/2012 | Paydown | | 1,879,030 | 1,879,030.00 | 1,878,919 | 1,873,102 | | 5,928 | | 5,928 | | 1,879,030 | | | | 41,122 | 10/25/2031 | 1FE |
| 31392E-5E-6 | FNMA 2002-79-BD 5.500% 11/25/22 | | 06/01/2012 | Paydown | | 703,261 | 703,261.00 | 692,520 | 697,738 | | 5,523 | | 5,523 | | 703,261 | | | | 15,291 | 11/25/2022 | 1FE |
| 31392F-WU-7 | FNMA 2002-86-AL 5.500% 05/25/32 | | 06/01/2012 | Paydown | | 892,267 | 892,267.00 | 891,820 | 891,197 | | 1,070 | | 1,070 | | 892,267 | | | | 21,367 | 05/25/2032 | 1FE |
| 31392F-XR-3 | FNMA 2002-88-LX 5.500% 12/25/22 | | 06/01/2012 | Paydown | | 257,952 | 257,952.00 | 259,524 | 259,989 | | (37) | | (37) | | 257,952 | | | | 6,562 | 12/25/2022 | 1FE |
| 31392H-BU-6 | FNMA 2002-92-QR 5.500% 10/25/31 | | 04/01/2012 | Paydown | | 643,875 | 643,875.00 | 654,841 | 642,596 | | 1,279 | | 1,279 | | 643,875 | | | | 11,804 | 10/25/2031 | 1FE |
| 31393U-LL-5 | FNMA 2003-122-VD 5.500% 08/25/22 | | 06/01/2012 | Paydown | | 2,642,091 | 2,642,091.00 | 2,632,183 | 2,636,216 | | 5,875 | | 5,875 | | 2,642,091 | | | | 59,889 | 08/25/2022 | 1FE |
| 31393A-NY-9 | FNMA 2003-22-KL 5.500% 09/25/32 | | 06/01/2012 | Paydown | | 623,397 | 623,397.00 | 623,397 | 623,397 | | | | | | 623,397 | | | | 14,163 | 09/25/2032 | 1FE |
| 31393A-E3-7 | FNMA 2003-24-VM 5.500% 11/25/21 | | 06/01/2012 | Paydown | | 2,579,755 | 2,579,755.00 | 2,593,795 | 2,576,482 | | 3,272 | | 3,272 | | 2,579,755 | | | | 56,854 | 11/25/2021 | 1FE |
| 31393B-LJ-2 | FNMA 2003-32-BW 5.500% 03/25/32 | | 06/01/2012 | Paydown | | 462,511 | 462,511.00 | 459,476 | 460,491 | | 2,020 | | 2,020 | | 462,511 | | | | 10,615 | 03/25/2032 | 1FE |
| 31393B-DS-1 | FNMA 2003-40-MH 5.500% 09/25/31 | | 06/01/2012 | Paydown | | 414,135 | 414,135.00 | 406,273 | 411,488 | | 2,647 | | 2,647 | | 414,135 | | | | 9,480 | 09/25/2031 | 1FE |
| 31393B-VZ-5 | FNMA 2003-42-PE 5.500% 12/25/31 | | 06/01/2012 | Paydown | | 622,069 | 622,069.00 | 632,372 | 621,688 | | 381 | | 381 | | 622,069 | | | | 14,225 | 12/25/2031 | 1FE |
| 31393B-4F-9 | FNMA 2003-51-PX 5.000% 10/25/31 | | 06/01/2012 | Paydown | | 912,421 | 912,421.00 | 917,125 | 910,253 | | 2,168 | | 2,168 | | 912,421 | | | | 19,575 | 10/25/2031 | 1FE |
| 31393E-R4-3 | FNMA 2003-86-DB 5.500% 03/25/31 | | 06/01/2012 | Paydown | | 730,723 | 730,723.00 | 718,734 | 726,964 | | 3,759 | | 3,759 | | 730,723 | | | | 16,411 | 03/25/2031 | 1FE |
| 31393U-5N-9 | FNMA 2004-13-AK 5.000% 08/25/31 | | 06/01/2012 | Paydown | | 2,254,275 | 2,254,275.00 | 2,176,960 | 2,237,599 | | 16,676 | | 16,676 | | 2,254,275 | | | | 46,857 | 08/25/2031 | 1FE |
| 31393Y-F4-2 | FNMA 2004-37-GA 4.500% 05/25/34 | | 06/01/2012 | Paydown | | 1,069,187 | 1,069,187.00 | 1,024,415 | 1,010,920 | | 58,266 | | 58,266 | | 1,069,187 | | | | 19,446 | 05/25/2034 | 1FE |
| 31394A-GJ-9 | FNMA 2004-54-BL 5.000% 07/25/24 | | 06/01/2012 | Paydown | | 446,416 | 446,416.00 | 431,908 | 439,351 | | 7,065 | | 7,065 | | 446,416 | | | | 9,273 | 07/25/2024 | 1FE |
| 31394A-YY-6 | FNMA 2004-68-CB 4.500% 09/25/24 | | 06/01/2012 | Paydown | | 1,152,962 | 1,152,962.00 | 1,073,977 | 1,119,121 | | 33,841 | | 33,841 | | 1,152,962 | | | | 21,010 | 09/25/2024 | 1FE |
| 31394C-3Q-3 | FNMA 2005-23-VB 5.500% 01/25/24 | | 06/01/2012 | Paydown | | 1,359,581 | 1,359,581.00 | 1,376,523 | 1,361,520 | | (1,938) | | (1,938) | | 1,359,581 | | | | 36,351 | 01/25/2024 | 1FE |
| 31396W-V9-4 | FNMA 2007-76 PD 6.000% 03/25/36 | | 06/01/2012 | Paydown | | 1,759,606 | 1,759,606.00 | 1,763,645 | 1,757,619 | | 1,987 | | 1,987 | | 1,759,606 | | | | 49,683 | 03/25/2036 | 1FE |
| 31371E-VY-8 | FNMA POOL 250031 7.500% 05/01/24 | | 06/01/2012 | Paydown | | 1,263 | 1,263.00 | 1,258 | 1,258 | | 6 | | 6 | | 1,263 | | | | 38 | 05/01/2024 | 1FE |
| 31373T-SS-0 | FNMA POOL 303029 7.500% 10/01/24 | | 06/01/2012 | Paydown | | 508 | 508.00 | 506 | 506 | | 2 | | 2 | | 508 | | | | 16 | 10/01/2024 | 1FE |
| 31373T-SU-5 | FNMA POOL 303031 7.500% 10/01/24 | | 06/01/2012 | Paydown | | 1,248 | 1,248.00 | 1,245 | 1,244 | | 4 | | 4 | | 1,248 | | | | 40 | 10/01/2024 | 1FE |
| 313610-JB-4 | FNMA POOL 46158 8.000% 04/01/17 | | 06/01/2012 | Paydown | | 785 | 785.00 | 732 | 773 | | 12 | | 12 | | 785 | | | | 26 | 04/01/2017 | 1FE |
| 313610-RM-1 | FNMA POOL 46392 8.500% 05/01/17 | | 06/01/2012 | Paydown | | 268 | 268.00 | 259 | 261 | | 7 | | 7 | | 268 | | | | 10 | 05/01/2017 | 1FE |
| 313614-RV-3 | FNMA POOL 50000 8.000% 05/01/17 | | 06/01/2012 | Paydown | | 1,257 | 1,257.00 | 1,190 | 1,215 | | 42 | | 42 | | 1,257 | | | | 41 | 05/01/2017 | 1FE |
| 3136FT-ND-7 | FNMA Step Up 2.000% 11/16/21 | | 05/16/2012 | Call 100.0000 | | 25,000,000 | 25,000,000.00 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 250,000 | 11/16/2021 | 1FE |
| 3199999 | U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl | | | | X X X | 176,802,986 | 176,802,986.00 | 176,466,688 | 176,488,111 | | 354,486 | | 354,486 | | 176,842,589 | | (39,603) | (39,603) | 3,390,171 | X X X | X X X |
| 01877K-AD-5 | ALLIANCE PIPELINE US 144A 4.591 | | 06/30/2012 | Redemption 100.000 | | 267,000 | 267,000.00 | 262,227 | 263,884 | | 3,116 | | 3,116 | | 267,000 | | | | 6,129 | 12/31/2025 | 2FE |
| 081437-AE-5 | BEMIS COMPANY INC 4.875% 04/01/ | | 04/01/2012 | Various | | 14,750,000 | 14,750,000.00 | 14,412,425 | 14,734,663 | | 15,337 | | 15,337 | | 14,750,000 | | | | 359,531 | 04/01/2012 | 2FE |
| 09774X-AV-4 | BOMBARDIER CAPITAL 1999-A CL-A4 | | 06/01/2012 | Paydown | | 40,551 | 40,551.00 | 40,410 | 40,410 | | 141 | | 141 | | 40,551 | | | | 1,090 | 03/15/2029 | 4AM |
| 166754-AJ-0 | CHEVRON PHILLIPS CHEMICAL 4.75 | | 06/01/2012 | Call 124.0294 | | 12,402,943 | 10,000,000.00 | 9,961,540 | 9,964,593 | | 1,313 | | 1,313 | | 9,965,906 | | 2,437,037 | 2,437,037 | 395,830 | 02/01/2021 | 2FE |
| 210518-BV-7 | CONSUMERS ENERGY CO SER B 5. | | 06/08/2012 | Call 104.2171 | | 2,084,341 | 2,000,000.00 | 1,990,460 | 1,998,473 | | 504 | | 504 | | 1,998,977 | | 85,364 | 85,364 | 69,576 | 04/15/2013 | 1FE |
| 210805-CK-1 | CONTINENTAL AIRLINES 1998-3-A1 | | 05/01/2012 | Redemption 100.000 | | 25,654 | 25,654.00 | 25,544 | 25,605 | | 49 | | 49 | | 25,654 | | | | 875 | 05/01/2018 | 2FE |
| 12667F-K9-5 | COUNTRYWIDE ALTNVT LOAN TR 20 | | 06/01/2012 | Paydown | | 142,114 | 142,114.00 | 141,038 | 141,302 | | 1,079 | 267 | 812 | | 142,114 | | | | 3,484 | 02/25/2035 | 2FM |

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

SCHEDULE D - PART 4

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

| 1 CUSIP Ident- ification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Desig- nation or Market Indicator (a) |
|-----------------------------------|-----------------------------------|--------------------------------------|-----------------------|---------------------------|--|-------------------------|-------------------|---------------------|---|--|--|---|--|--|---|--|---|--|---|---|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amort- ization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 22540A-BE-7 | CSFBMSC INDIYMAC 1997-1 CL A5 6. | | 06/01/2012 | Paydown | | 33,792 | 33,792.00 | 25,479 | 26,003 | | 7,789 | | 7,789 | | 33,792 | | | | 948 | 02/25/2028 | 3AM |
| 251547-AE-5 | DEUTSCHE FINANCIAL CAP 1997-1-A | | 06/01/2012 | Paydown | | 61,251 | 61,251.00 | 61,191 | 61,092 | | 159 | | 159 | | 61,251 | | | | 1,833 | 09/15/2027 | 1FE |
| 25746U-AJ-8 | DOMINION RESOURCES INC NOTES | | 06/30/2012 | Maturity | | 4,000,000 | 4,000,000.00 | 4,107,640 | 4,006,949 | | (6,949) | | (6,949) | | 4,000,000 | | | 125,000 | 06/30/2012 | 2FE | |
| 29266M-AD-1 | ENERGY EAST CORP NOTES 6.750 | | 06/15/2012 | Various | | 5,200,000 | 5,200,000.00 | 5,387,052 | 5,211,351 | | (11,351) | | (11,351) | | 5,200,000 | | | 175,500 | 06/15/2012 | 1FE | |
| 31846L-BZ-8 | FIRST ALLIANCE MTG LOAN HEL 199 | | 06/01/2012 | Paydown | | 28,739 | 28,739.00 | 28,739 | 28,739 | | | | | | 28,739 | | | 832 | 12/20/2029 | 1FM | |
| 36157R-HU-2 | GE CAPITAL MTG SERV HEL 98-2-A6 | | 06/01/2012 | Paydown | | 22,855 | 22,855.00 | 22,755 | 22,754 | | 101 | | 101 | | 22,855 | | | 635 | 09/25/2028 | 1FM | |
| 393505-UU-4 | GREEN TREE FINANCIAL CORP 1997- | | 06/15/2012 | Paydown | | 104,344 | 104,344.00 | 103,898 | 104,338 | | 6 | | 6 | | 104,344 | | | 3,022 | 02/15/2029 | 1FE | |
| 393505-VV-9 | GREEN TREE FINANCIAL CORP 1997- | | 06/15/2012 | Paydown | | 123,612 | 123,612.00 | 105,207 | 113,374 | | 10,238 | | 10,238 | | 123,612 | | | 3,494 | 05/15/2029 | 1FE | |
| 466247-JB-0 | JP MORGAN MORTG TR 2004-S2-A5 | | 06/01/2012 | Paydown | | 703,698 | 703,698.00 | 720,861 | 720,861 | | (8,771) | | (8,771) | | 703,698 | | | 15,382 | 11/25/2034 | 2FM | |
| 466247-A2-9 | JP MORGAN MORTG TR 2005-S3-1A1 | | 06/01/2012 | Paydown | | 128,195 | 128,195.00 | 120,853 | 121,332 | | 6,863 | | 6,863 | | 128,195 | | | 3,044 | 01/25/2036 | 2FM | |
| 501044-CD-1 | KROGER CO CO GUARNT 6.200% 06 | | 06/15/2012 | Various | | 7,000,000 | 7,000,000.00 | 7,100,010 | 7,006,122 | | (6,122) | | (6,122) | | 7,000,000 | | | 217,000 | 06/15/2012 | 2FE | |
| 57643M-CX-0 | MASTER ASSET 2004-6 5.250% 07/2 | | 06/01/2012 | Paydown | | 1,142,472 | 1,142,472.00 | 1,096,773 | 1,133,224 | | 9,248 | | 9,248 | | 1,142,472 | | | 25,417 | 07/26/2023 | 1FM | |
| 55265K-MX-4 | MASTR ASSET SEC TRUST 2002-7-3N | | 06/01/2012 | Paydown | | 740,720 | 740,720.00 | 740,720 | 740,720 | | | | | | 740,720 | | | 13,474 | 12/25/2032 | 1FM | |
| 55265K-U2-3 | MASTR ASSET SEC TRUST 2003-10-3 | | 06/01/2012 | Paydown | | 271,656 | 271,656.00 | 267,411 | 269,573 | | 2,083 | | 2,083 | | 271,656 | | | 6,009 | 11/25/2033 | 1FM | |
| 552600-AB-5 | MBNA AMERICA BANK NA SUB NTS | | 06/15/2012 | Maturity | | 6,500,000 | 6,500,000.00 | 6,881,225 | 6,523,926 | | (23,926) | | (23,926) | | 6,500,000 | | | 215,313 | 06/15/2012 | 1FE | |
| 595620-AC-9 | MIDAMERICAN ENERGY CO NTS 5.1 | | 06/11/2012 | Call | 102,7909 | 1,027,909 | 1,000,000.00 | 997,830 | 999,720 | | 118 | | 118 | | 999,839 | | 28,070 | 46,410 | 01/15/2013 | 1FE | |
| 608190-AF-1 | MOHAWK INDUSTRIES 7.200% 04/15 | | 04/15/2012 | Maturity | | 10,000,000 | 10,000,000.00 | 10,094,940 | 10,003,718 | | (3,718) | | (3,718) | | 10,000,000 | | | 360,000 | 04/15/2012 | 3FE | |
| 664397-AE-6 | NORTHEAST UTILITIES SR NTS 7.25 | | 04/01/2012 | Maturity | | 10,000,000 | 10,000,000.00 | 10,304,350 | 10,010,320 | | (10,320) | | (10,320) | | 10,000,000 | | | 362,500 | 04/01/2012 | 2FE | |
| 674135-EJ-3 | OAKWOOD MTG INVESTORS INC 199 | | 06/01/2012 | Paydown | | 122,807 | 122,807.00 | 122,788 | 122,583 | | 225 | | 225 | | 122,807 | | | 3,387 | 04/15/2029 | 3AM | |
| 76111J-7K-4 | RFMSI 2003-S10-A5 5.500% 06/25/33 | | 06/01/2012 | Paydown | | 677,300 | 677,300.00 | 703,827 | 682,039 | | (4,739) | | (4,739) | | 677,300 | | | 15,060 | 06/25/2033 | 2FM | |
| 76111X-NY-5 | RFMSI 2004-S8-A8 5.500% 09/25/34 | | 05/01/2012 | Paydown | | 517,919 | 517,919.00 | 520,104 | 516,149 | | 1,770 | | 1,770 | | 517,919 | | | 10,496 | 09/25/2034 | 1FM | |
| 78355H-JH-3 | RYDER SYSTEMS INC 5.000% 06/15/ | | 06/15/2012 | Maturity | | 5,000,000 | 5,000,000.00 | 4,975,550 | 4,998,143 | | 1,857 | | 1,857 | | 5,000,000 | | | 125,000 | 06/15/2012 | 2FE | |
| 883203-BH-3 | TEXTRON INC NTS 6.500% 06/01/12 | | 06/01/2012 | Maturity | | 3,000,000 | 3,000,000.00 | 3,436,560 | 3,024,364 | | (24,364) | | (24,364) | | 3,000,000 | | | 97,500 | 06/01/2012 | 2FE | |
| 89655V-AA-0 | TRINITY RAIL LEASING 2003-1 5.640 | | 06/12/2012 | Redemption | 100,000 | 77,467 | 77,467.00 | 77,467 | 77,467 | | | | | | 77,467 | | | 1,822 | 10/12/2022 | 1FE | |
| 89655N-AA-8 | TRINITY RAIL LEASING 2004-1A 5.27 | | 06/14/2012 | Redemption | 100,000 | 98,558 | 98,558.00 | 98,558 | 98,558 | | | | | | 98,558 | | | 2,166 | 08/14/2023 | 1FE | |
| 89655Y-AA-4 | TRINITY RAIL LEASING 2009-1A 6.65 | | 06/16/2012 | Redemption | 100,000 | 47,641 | 47,641.00 | 47,641 | 47,641 | | | | | | 47,641 | | | 1,323 | 06/16/2029 | 1FE | |
| 89656C-AA-1 | TRINITY RAIL LEASING 2010-1 5.194 | | 06/16/2012 | Redemption | 100,000 | 42,207 | 42,207.00 | 42,207 | 42,207 | | | | | | 42,207 | | | 914 | 01/16/2031 | 1FE | |
| 90263A-BA-7 | UCFC FUNDING CORP 1997-3 CL A4 | | 06/01/2012 | Paydown | | 107,766 | 107,766.00 | 107,250 | 107,437 | | 329 | | 329 | | 107,766 | | | 3,111 | 01/15/2029 | 1FE | |
| 90263B-GT-9 | UCFC HEL 1998-C-A6 6.445% 11/15/2 | | 06/01/2012 | Paydown | | 149,305 | 149,305.00 | 148,485 | 148,498 | | 807 | | 807 | | 149,305 | | | 4,635 | 11/15/2029 | 1FM | |
| 90263B-HA-4 | UCFC HEL 1998-D-A6 6.660% 04/15/ | | 06/01/2012 | Paydown | | 116,849 | 116,849.00 | 116,849 | 116,849 | | | | | | 116,849 | | | 3,535 | 06/15/2030 | 1FM | |
| 909279-AH-4 | UNITED AIR LINES 1991-B CALLABLE | | 04/02/2012 | Principal Reduction | | 55,993 | 55,993.00 | | | | | | | | | | 55,993 | 55,993 | 02/19/2015 | 6FE | |
| 921796-HB-7 | VANDERBILT MTG 1999-C-1A4 7.560 | | 06/07/2012 | Paydown | | 97,957 | 97,957.00 | 97,957 | 97,957 | | | | | | 97,957 | | | 3,195 | 06/07/2026 | 1FE | |
| 921796-HP-6 | VANDERBILT MTG 1999-D-1A4 7.320 | | 06/07/2012 | Paydown | | 131,339 | 131,339.00 | 131,339 | 131,339 | | | | | | 131,339 | | | 3,921 | 01/07/2030 | 1FE | |
| 92178P-AD-9 | VANDERBILT MTG 2002-1-A4 6.570% | | 06/01/2012 | Paydown | | 181,247 | 181,247.00 | 181,180 | 181,087 | | 160 | | 160 | | 181,247 | | | 4,950 | 05/07/2027 | 1FE | |
| 921796-LW-6 | VANDERBILT MTG 2002-A-A4 6.490 | | 06/01/2012 | Paydown | | 174,812 | 174,812.00 | 185,738 | 178,025 | | (3,213) | | (3,213) | | 174,812 | | | 4,797 | 05/07/2026 | 1FE | |
| 921796-MP-0 | VANDERBILT MTG 2002-C-A4 6.570 | | 06/01/2012 | Paydown | | 209,562 | 209,562.00 | 209,473 | 209,370 | | 192 | | 192 | | 209,562 | | | 5,941 | 08/07/2024 | 1FE | |
| 921796-MZ-8 | VANDERBILT MTG 2003-A-A4 6.210 | | 06/01/2012 | Paydown | | 118,602 | 118,602.00 | 118,555 | 118,500 | | 102 | | 102 | | 118,602 | | | 3,099 | 05/07/2026 | 1FE | |

E05.4

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

SCHEDULE D - PART 4

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

| 1 CUSIP Ident- ification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Desig- nation or Market Indicator (a) |
|-----------------------------------|---|--------------------------------------|-----------------------|---------------------------|--|-------------------------|-------------------|---------------------|---|--|--|---|--|--|---|--|---|--|---|---|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amort- ization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 929227-T3-0 | WASHINGTON MUTUAL 2003-S3-1A4 | | 06/01/2012 | Paydown | | 466,612 | 466,612.00 | 483,089 | 470,969 | | (4,357) | | (4,357) | | 466,612 | | | | 10,587 | 06/25/2033 | 1FM |
| 929227-4U-7 | WASHINGTON MUTUAL 2003-S4-2A2 | | 06/01/2012 | Paydown | | 670,035 | 670,035.00 | 692,492 | 675,401 | | (5,366) | | (5,366) | | 670,035 | | | | 14,491 | 06/25/2033 | 1FM |
| 949757-AG-3 | WELLS FARGO 2004-6-A7 5.500% 06 | | 06/01/2012 | Paydown | | 247,442 | 247,442.00 | 242,841 | 245,215 | | 2,227 | | 2,227 | | 247,442 | | | | 5,691 | 06/25/2034 | 1FM |
| 961501-AA-1 | WESTSIDE INTERMODAL BNI 5.648 | | 06/15/2012 | Call 100.0000 | | 228,660 | 228,660.00 | 228,660 | 228,660 | | | | | | 228,660 | | | | 6,457 | 06/15/2023 | 2FE |
| 3899999 | Total - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | X X X | 89,341,926 | 86,826,733.00 | 87,969,188 | 86,783,112 | | (47,383) | 267 | (47,650) | | 86,735,462 | | 2,606,464 | 2,606,464 | 2,744,406 | X X X | X X X |
| 8399997 | Total - Bonds - Part 4 | | | | X X X | 268,333,240 | 265,818,047 | 266,568,616 | 265,453,126 | | 313,530 | 267 | 313,263 | | 265,766,379 | | 2,566,861 | 2,566,861 | 6,179,391 | X X X | X X X |
| 8399998 | Summary Item from Part 5 for Bonds | | | | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X |
| 8399999 | Total Bonds | | | | X X X | 268,333,240 | 265,818,047.00 | 266,568,616 | 265,453,126 | | 313,530 | 267 | 313,263 | | 265,766,379 | | 2,566,861 | 2,566,861 | 6,179,391 | X X X | X X X |
| 9999999 | Totals | | | | | 268,333,240 | X X X | 266,568,616 | 265,453,126 | | 313,530 | 267 | 313,263 | | 265,766,379 | | 2,566,861 | 2,566,861 | 6,179,391 | X X X | X X X |

E055

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

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|------------------------------|---|------------------------------|--------------------|--------------------------|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|-----------|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) | |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 07/06/2011 | 07/06/2012 | 2,091 | 2,091 | 1339.22 | | 77,280 | | | | | (77,280) | | | | | | 100%/0001 | |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | BNP Paribas | 07/08/2011 | 07/06/2012 | 223 | 223 | 1343.8 | | 8,460 | | | | | (8,460) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 07/12/2011 | 07/12/2012 | 1,066 | 1,066 | 1313.64 | | 38,780 | | | | | (38,780) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 07/19/2011 | 07/19/2012 | 2,789 | 2,789 | 1326.73 | | 101,750 | | | | | (101,750) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 07/26/2011 | 07/26/2012 | 976 | 976 | 1331.94 | | 35,490 | | | | | (35,490) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Credit Suisse | 08/03/2011 | 08/03/2012 | 1,984 | 1,984 | 1260.34 | | 68,750 | | | | | (68,750) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Bank of Ameri | 08/10/2011 | 08/10/2012 | 2,766 | 2,766 | 1120.76 | | 75,330 | | 420,226 | | 420,226 | 344,896 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Credit Suisse | 08/17/2011 | 08/17/2012 | 1,675 | 1,675 | 1193.89 | | 51,200 | | 118,826 | | 118,826 | 67,626 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Bank of Ameri | 08/24/2011 | 08/24/2012 | 2,717 | 2,717 | 1177.6 | | 79,680 | | 15,467 | | 15,467 | (64,213) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Bank of Ameri | 09/06/2011 | 09/06/2012 | 257 | 257 | 1165.24 | | 7,320 | | 15,546 | | 15,546 | 8,226 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Credit Suisse | 10/05/2011 | 10/05/2012 | 2,098 | 2,098 | 1144.03 | | 44,160 | | 109,934 | | 109,934 | 65,774 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 10/12/2011 | 10/12/2012 | 1,574 | 1,574 | 1207.25 | | 38,380 | | 79,897 | | 79,897 | 41,517 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 10/19/2011 | 10/19/2012 | 1,157 | 1,157 | 1209.88 | | 29,120 | | 25,152 | | 25,152 | (3,968) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Credit Suisse | 10/26/2011 | 10/26/2012 | 886 | 886 | 1242 | | 23,980 | | 6,374 | | 6,374 | (17,606) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Credit Suisse | 11/03/2011 | 11/02/2012 | 1,110 | 1,110 | 1261.15 | | 31,640 | | 25,305 | | 25,305 | (6,335) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/04/2011 | 11/02/2012 | 1,596 | 1,596 | 1253.23 | | 42,400 | | 45,740 | | 45,740 | 3,340 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/10/2011 | 11/09/2012 | 403 | 403 | 1239.7 | | 10,500 | | 26,133 | | 26,133 | 15,633 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/11/2011 | 11/09/2012 | 870 | 870 | 1263.85 | | 23,210 | | 37,060 | | 37,060 | 13,850 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Credit Suisse | 11/18/2011 | 11/16/2012 | 1,563 | 1,563 | 1215.65 | | 38,950 | | 58,628 | | 58,628 | 19,678 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 11/28/2011 | 11/28/2012 | 1,090 | 1,090 | 1192.55 | | 26,780 | | 52,351 | | 52,351 | 25,571 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Bank of Ameri | 12/05/2011 | 12/05/2012 | 1,591 | 1,591 | 1257.08 | | 42,000 | | 51,847 | | 51,847 | 9,847 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 12/12/2011 | 12/12/2012 | 890 | 890 | 1236.47 | | 22,660 | | 44,377 | | 44,377 | 21,717 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Wells Fargo | 12/19/2011 | 12/19/2012 | 1,576 | 1,576 | 1205.35 | | 40,090 | | 53,778 | | 53,778 | 13,688 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | BNP Paribas | 12/28/2011 | 12/28/2012 | 2,561 | 2,561 | 1249.64 | | 74,560 | | 96,432 | | 96,432 | 21,872 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 01/05/2012 | 01/04/2013 | 1,639 | 1,639 | 1281.06 | 45,360 | | | 36,637 | | 36,637 | (8,723) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 01/11/2012 | 01/11/2013 | 1,470 | 1,470 | 1292.48 | 42,750 | | | 46,612 | | 46,612 | 3,862 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 01/18/2012 | 01/18/2013 | 1,300 | 1,300 | 1308.04 | 38,250 | | | 28,049 | | 28,049 | (10,201) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 01/25/2012 | 01/25/2013 | 1,207 | 1,207 | 1326.05 | 35,680 | | | 27,732 | | 27,732 | (7,948) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Bank of Ameri | 02/03/2012 | 02/01/2013 | 1,041 | 1,041 | 1344.9 | 30,940 | | | 12,407 | | 12,407 | (18,533) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Wells Fargo | 02/10/2012 | 02/08/2013 | 1,862 | 1,862 | 1342.64 | 57,250 | | | 61,781 | | 61,781 | 4,531 | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Wells Fargo | 02/17/2012 | 02/15/2013 | 955 | 955 | 1361.23 | 30,290 | | | 22,809 | | 22,809 | (7,481) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 02/24/2012 | 02/22/2013 | 1,831 | 1,831 | 1365.74 | 58,750 | | | 34,926 | | 34,926 | (23,824) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 03/02/2012 | 03/01/2013 | 2,044 | 2,044 | 1369.63 | 65,240 | | | 10,922 | | 10,922 | (54,318) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 03/09/2012 | 03/08/2013 | 1,532 | 1,532 | 1370.87 | 48,930 | | | 27,315 | | 27,315 | (21,615) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Barclays | 03/16/2012 | 03/15/2013 | 1,068 | 1,068 | 1404.17 | 35,400 | | | 13,888 | | 13,888 | (21,512) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 03/23/2012 | 03/22/2013 | 1,718 | 1,718 | 1397.11 | 56,400 | | | 20,278 | | 20,278 | (36,122) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | JP MORGAN | 04/05/2012 | 04/05/2013 | 1,645 | 1,645 | 1398.08 | 54,050 | | | 9,492 | | 9,492 | (44,558) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Credit Suisse | 04/10/2012 | 04/10/2013 | 515 | 515 | 1358.59 | 15,260 | | | 13,245 | | 13,245 | (2,015) | | | | | | | 100%/0001 |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Bank of Ameri | 04/12/2012 | 04/12/2013 | 793 | 793 | 1387.57 | 25,630 | | | 12,056 | | 12,056 | (13,574) | | | | | | | 100%/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|------------------------------|---|------------------------------|--------------------|--------------------------|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|-----------|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) | |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Wells Fargo | 04/19/2012 | 04/19/2013 | 2,469 | 2,469 | 1376.92 | 78,200 | | | 47,059 | | 47,059 | (31,141) | | | | | | 100%/0001 | |
| S&P 500 Option - 1 Yr Libert | Equity Return | N/A | Equity Ind | Credit Suisse | 06/01/2012 | 05/31/2013 | 861 | 861 | 1278.04 | 20,900 | | | 31,610 | | 31,610 | 10,710 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 05/25/2012 | 05/24/2013 | 11,079 | 11,079 | 1317.82 | 703,720 | | | 783,954 | | 783,954 | 80,234 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Credit Suisse | 07/06/2011 | 07/06/2012 | 18,966 | 18,966 | 1339.22 | | 957,580 | | | | | (957,580) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Credit Suisse | 07/08/2011 | 07/06/2012 | 8,930 | 8,930 | 1343.8 | | 453,600 | | | | | (453,600) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 07/12/2011 | 07/12/2012 | 11,799 | 11,799 | 1313.64 | | 633,950 | | | | | (633,950) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 07/19/2011 | 07/19/2012 | 16,507 | 16,507 | 1326.73 | | 917,610 | | | | | (917,610) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | BNP Paribas | 07/26/2011 | 07/26/2012 | 12,313 | 12,313 | 1331.4 | | 670,760 | | | | | (670,760) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 08/03/2011 | 08/03/2012 | 17,932 | 17,932 | 1260.34 | | 1,050,900 | | 674,447 | | 674,447 | (376,453) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Credit Suisse | 08/10/2011 | 08/10/2012 | 15,525 | 15,525 | 1120.76 | | 1,120,560 | | 2,802,996 | | 2,802,996 | 1,682,436 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Credit Suisse | 08/17/2011 | 08/17/2012 | 13,904 | 13,904 | 1193.89 | | 919,640 | | 1,559,884 | | 1,559,884 | 640,244 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 08/24/2011 | 08/24/2012 | 19,786 | 19,786 | 1177.6 | | 1,445,765 | | 2,489,599 | | 2,489,599 | 1,043,834 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Barclays | 09/02/2011 | 08/31/2012 | 6,389 | 6,389 | 1173.97 | | 453,750 | | 882,404 | | 882,404 | 428,654 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 09/06/2011 | 09/06/2012 | 13,130 | 13,130 | 1165.24 | | 994,500 | | 1,990,444 | | 1,990,444 | 995,944 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 09/12/2011 | 09/12/2012 | 11,873 | 11,873 | 1162.27 | | 968,760 | | 1,890,540 | | 1,890,540 | 921,780 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 09/19/2011 | 09/19/2012 | 10,547 | 10,547 | 1204.09 | | 820,420 | | 1,206,356 | | 1,206,356 | 385,936 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Credit Suisse | 09/26/2011 | 09/26/2012 | 12,038 | 12,038 | 1162.95 | | 1,008,000 | | 1,933,733 | | 1,933,733 | 925,733 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 10/05/2011 | 10/05/2012 | 14,510 | 14,510 | 1144.03 | | 1,211,800 | | 2,729,240 | | 2,729,240 | 1,517,440 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 10/10/2011 | 10/10/2012 | 6,193 | 6,193 | 1194.89 | | 493,580 | | 844,023 | | 844,023 | 350,443 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Barclays | 10/12/2011 | 10/12/2012 | 8,200 | 8,200 | 1207.25 | | 598,950 | | 1,038,273 | | 1,038,273 | 439,323 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 10/19/2011 | 10/19/2012 | 9,009 | 9,009 | 1209.88 | | 665,990 | | 1,086,845 | | 1,086,845 | 420,855 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 10/26/2011 | 10/26/2012 | 11,031 | 11,031 | 1242 | | 820,630 | | 1,004,225 | | 1,004,225 | 183,595 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Credit Suisse | 11/03/2011 | 11/02/2012 | 6,106 | 6,106 | 1261.15 | | 451,220 | | 504,447 | | 504,447 | 53,227 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 11/04/2011 | 11/02/2012 | 5,107 | 5,107 | 1253.23 | | 374,400 | | 442,056 | | 442,056 | 67,656 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Credit Suisse | 11/10/2011 | 11/09/2012 | 5,485 | 5,485 | 1239.7 | | 416,840 | | 561,090 | | 561,090 | 144,250 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/11/2011 | 11/09/2012 | 4,668 | 4,668 | 1263.85 | | 345,150 | | 360,171 | | 360,171 | 15,021 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/18/2011 | 11/16/2012 | 9,789 | 9,789 | 1215.65 | | 785,400 | | 1,237,106 | | 1,237,106 | 451,706 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/28/2011 | 11/28/2012 | 8,134 | 8,134 | 1192.55 | | 643,110 | | 1,264,701 | | 1,264,701 | 621,591 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | BNP Paribas | 12/05/2011 | 12/05/2012 | 11,216 | 11,216 | 1257.08 | | 807,930 | | 1,042,678 | | 1,042,678 | 234,748 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Credit Suisse | 12/12/2011 | 12/12/2012 | 8,168 | 8,168 | 1236.47 | | 613,070 | | 951,643 | | 951,643 | 338,573 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 12/19/2011 | 12/19/2012 | 9,126 | 9,126 | 1205.35 | | 642,400 | | 1,359,827 | | 1,359,827 | 717,427 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | BNP Paribas | 12/28/2011 | 12/28/2012 | 9,443 | 9,443 | 1249.64 | | 624,220 | | 1,029,971 | | 1,029,971 | 405,751 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Credit Suisse | 01/05/2012 | 01/04/2013 | 7,572 | 7,572 | 1281.06 | 472,390 | | | 603,109 | | 603,109 | 130,719 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 01/10/2012 | 01/10/2013 | 4,953 | 4,953 | 1292.08 | 296,960 | | | 341,177 | | 341,177 | 44,217 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 01/11/2012 | 01/11/2013 | 5,339 | 5,339 | 1292.48 | 324,300 | | | 362,047 | | 362,047 | 37,747 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Credit Suisse | 01/18/2012 | 01/18/2013 | 6,345 | 6,345 | 1308.04 | 385,950 | | | 379,498 | | 379,498 | (6,452) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 01/25/2012 | 01/25/2013 | 5,807 | 5,807 | 1326.05 | 324,170 | | | 264,323 | | 264,323 | (59,847) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 02/03/2012 | 02/01/2013 | 8,848 | 8,848 | 1344.9 | 465,290 | | | 311,866 | | 311,866 | (153,424) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 02/10/2012 | 02/08/2013 | 6,480 | 6,480 | 1342.64 | 375,840 | | | 231,480 | | 231,480 | (144,360) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Credit Suisse | 02/17/2012 | 02/15/2013 | 6,979 | 6,979 | 1361.23 | 405,650 | | | 195,941 | | 195,941 | (209,709) | | | | | | | 100%/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|----------------------------|---|------------------------------|--------------------|--------------------------|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|-----------|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) | |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 02/24/2012 | 02/22/2013 | 7,029 | 7,029 | 1365.74 | 384,000 | | | 179,290 | | 179,290 | (204,710) | | | | | | 100%/0001 | |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Barclays | 03/02/2012 | 03/01/2012 | 8,615 | 8,615 | 1369.63 | 484,980 | | | 232,751 | | 232,751 | (252,229) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Credit Suisse | 03/09/2012 | 03/08/2013 | 8,389 | 8,389 | 1370.87 | 461,150 | | | 219,926 | | 219,926 | (241,224) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 03/16/2012 | 03/15/2013 | 8,190 | 8,190 | 1404.17 | 446,200 | | | 101,296 | | 101,296 | (344,904) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 03/23/2012 | 03/22/2013 | 7,802 | 7,802 | 1397.11 | 403,300 | | | 120,118 | | 120,118 | (283,182) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 04/05/2012 | 04/05/2013 | 10,586 | 10,586 | 1398.08 | 565,360 | | | 182,378 | | 182,378 | (382,982) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | BNP Paribas | 04/10/2012 | 04/10/2013 | 6,256 | 6,256 | 1358.59 | 368,050 | | | 232,802 | | 232,802 | (135,248) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | BNP Paribas | 04/12/2012 | 04/12/2013 | 5,405 | 5,405 | 1387.57 | 309,750 | | | 126,169 | | 126,169 | (183,581) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 04/19/2012 | 04/19/2013 | 9,006 | 9,006 | 1376.92 | 512,120 | | | 255,046 | | 255,046 | (257,074) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 04/26/2012 | 04/26/2013 | 8,143 | 8,143 | 1399.98 | 428,640 | | | 160,318 | | 160,318 | (268,322) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | BNP Paribas | 05/04/2012 | 05/03/2013 | 12,125 | 12,125 | 1369.1 | 665,660 | | | 423,207 | | 423,207 | (242,453) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 05/11/2012 | 05/10/2013 | 9,014 | 9,014 | 1353.39 | 486,780 | | | 412,592 | | 412,592 | (74,188) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 05/18/2012 | 05/17/2013 | 11,427 | 11,427 | 1295.22 | 742,960 | | | 993,202 | | 993,202 | 250,242 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 06/01/2012 | 05/31/2013 | 6,886 | 6,886 | 1278.04 | 459,360 | | | 711,176 | | 711,176 | 251,816 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Bank of Ameri | 06/06/2012 | 06/06/2013 | 7,452 | 7,452 | 1315.13 | 480,200 | | | 578,253 | | 578,253 | 98,053 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Barclays | 06/08/2012 | 06/07/2013 | 5,356 | 5,356 | 1325.66 | 330,860 | | | 383,474 | | 383,474 | 52,614 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 06/15/2012 | 06/14/2013 | 9,532 | 9,532 | 1342.84 | 596,480 | | | 590,435 | | 590,435 | (6,045) | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | BNP Paribas | 06/22/2012 | 06/21/2013 | 11,161 | 11,161 | 1335.02 | 652,620 | | | 760,970 | | 760,970 | 108,350 | | | | | | | 100%/0001 |
| S&P 500 Option - Asian 783 | Equity Return | N/A | Equity Ind | Wells Fargo | 06/27/2012 | 06/27/2013 | 6,232 | 6,232 | 1331.85 | 364,370 | | | 444,834 | | 444,834 | 80,464 | | | | | | | 100%/0001 |
| S&P 500 Option - DIUL Ann | Equity Return | N/A | Equity Ind | Credit Suisse | 07/08/2011 | 07/06/2012 | 595 | 595 | 1343.8 | | 29,440 | | | | 13,983 | (15,457) | | | | | | | 100%/0001 |
| S&P 500 Option - DIUL Ann | Equity Return | N/A | Equity Ind | Bank of Ameri | 10/10/2011 | 10/10/2012 | 1,423 | 1,423 | 1194.89 | | 67,490 | | | | 117,294 | 49,804 | | | | | | | 100%/0001 |
| S&P 500 Option - DIUL Ann | Equity Return | N/A | Equity Ind | Bank of Ameri | 01/10/2012 | 01/10/2013 | 1,471 | 1,471 | 1292.08 | 75,240 | | | 94,637 | | 94,637 | 19,397 | | | | | | | 100%/0001 |
| S&P 500 Option - DIUL Ann | Equity Return | N/A | Equity Ind | BNP Paribas | 04/10/2012 | 04/10/2013 | 1,693 | 1,693 | 1358.59 | 91,310 | | | 87,988 | | 87,988 | (3,322) | | | | | | | 100%/0001 |
| S&P 500 Option - Global an | Equity Return | N/A | Equity Ind | Credit Suisse | 08/10/2011 | 08/10/2012 | 268 | 268 | 1120.76 | | 7,860 | | | | 14,692 | 6,832 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Credit Suisse | 07/06/2011 | 07/06/2012 | 523 | 523 | 1339.22 | | 17,290 | | | | 14,201 | (3,089) | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Credit Suisse | 07/06/2011 | 07/06/2012 | 373 | 373 | 1339.22 | | 16,350 | | | | 10,199 | (6,151) | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Bank of Ameri | 07/19/2011 | 07/19/2012 | 226 | 226 | 1326.73 | | 7,890 | | | | 8,287 | 397 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | BNP Paribas | 07/26/2011 | 07/26/2012 | 225 | 225 | 1331.94 | | 10,020 | | | | 9,024 | (996) | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Credit Suisse | 08/17/2011 | 08/17/2012 | 251 | 251 | 1193.89 | | 10,260 | | | | 19,280 | 9,020 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Wells Fargo | 08/24/2011 | 08/24/2012 | 340 | 340 | 1177.6 | | 10,600 | | | | 18,583 | 7,983 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Wells Fargo | 08/24/2011 | 08/24/2012 | 255 | 255 | 1177.6 | | 10,650 | | | | 19,268 | 8,618 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Bank of Ameri | 09/06/2011 | 09/06/2012 | 601 | 601 | 1165.24 | | 25,270 | | | | 44,958 | 19,688 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Wells Fargo | 09/12/2011 | 09/12/2012 | 258 | 258 | 1162.27 | | 10,500 | | | | 19,041 | 8,541 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Wells Fargo | 09/19/2011 | 09/19/2012 | 831 | 831 | 1204.09 | | 34,600 | | | | 59,665 | 25,065 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Wells Fargo | 10/05/2011 | 10/05/2012 | 350 | 350 | 1144.03 | | 14,040 | | | | 25,164 | 11,124 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Wells Fargo | 10/05/2011 | 10/05/2012 | 262 | 262 | 1144.03 | | 6,360 | | | | 10,947 | 4,587 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Barclays | 10/12/2011 | 10/12/2012 | 248 | 248 | 1207.25 | | 6,270 | | | | 10,196 | 3,926 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Barclays | 10/12/2011 | 10/12/2012 | 497 | 497 | 1207.25 | | 20,760 | | | | 34,603 | 13,843 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Bank of Ameri | 10/26/2011 | 10/26/2012 | 242 | 242 | 1242 | | 11,490 | | | | 15,930 | 4,440 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Credit Suisse | 11/03/2011 | 11/02/2012 | 238 | 238 | 1261.15 | | 10,620 | | | | 15,140 | 4,520 | | | | | | | 100%/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|----------------------------|---|------------------------------|--------------------|--------------------------|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|-----------|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) | |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Credit Suisse | 11/10/2011 | 11/09/2012 | 323 | 323 | 1239.7 | | 14,280 | | 21,206 | | 21,206 | 6,926 | | | | | | 100%/0001 | |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | BNP PARIBA | 12/05/2011 | 12/05/2012 | 636 | 636 | 1257.08 | | 28,080 | | 39,284 | | 39,284 | 11,204 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Credit Suisse | 12/12/2011 | 12/12/2012 | 324 | 324 | 1236.47 | | 14,080 | | 20,786 | | 20,786 | 6,706 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Wells Fargo | 12/19/2011 | 12/19/2012 | 249 | 249 | 1205.35 | | 10,440 | | 16,322 | | 16,322 | 5,882 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | BNP PARIBA | 12/28/2011 | 12/28/2012 | 320 | 320 | 1249.64 | | 14,840 | | 19,696 | | 19,696 | 4,856 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Bank of Ameri | 01/11/2012 | 01/11/2013 | 309 | 309 | 1292.48 | 13,800 | | | 17,387 | | 17,387 | 3,587 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Bank of Ameri | 02/03/2012 | 02/01/2013 | 595 | 595 | 1344.9 | 16,640 | | | 17,506 | | 17,506 | 866 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Bank of Ameri | 02/10/2012 | 02/08/2013 | 819 | 819 | 1342.64 | 22,990 | | | 24,252 | | 24,252 | 1,262 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Wells Fargo | 02/24/2012 | 02/22/2013 | 366 | 366 | 1365.74 | 10,600 | | | 10,136 | | 10,136 | (464) | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Barclays | 03/02/2012 | 03/01/2013 | 219 | 219 | 1369.63 | 6,360 | | | 5,936 | | 5,936 | (424) | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Credit Suisse | 03/09/2012 | 03/08/2013 | 365 | 365 | 1370.87 | 10,700 | | | 9,947 | | 9,947 | (753) | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Wells Fargo | 03/23/2012 | 03/22/2013 | 859 | 859 | 1397.11 | 25,560 | | | 21,240 | | 21,240 | (4,320) | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Wells Fargo | 04/05/2012 | 04/05/2013 | 858 | 858 | 1398.08 | 25,440 | | | 21,293 | | 21,293 | (4,147) | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Bank of Ameri | 04/19/2012 | 04/19/2013 | 654 | 654 | 1376.92 | 19,170 | | | 17,422 | | 17,422 | (1,748) | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Wells Fargo | 04/26/2012 | 04/26/2013 | 714 | 714 | 1399.98 | 20,900 | | | 17,796 | | 17,796 | (3,104) | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | BNP Paribas | 05/04/2012 | 05/03/2013 | 292 | 292 | 1369.1 | 8,400 | | | 8,070 | | 8,070 | (330) | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Bank of Ameri | 05/11/2012 | 05/10/2013 | 739 | 739 | 1353.39 | 20,900 | | | 21,088 | | 21,088 | 188 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Wells Fargo | 05/18/2012 | 05/17/2013 | 232 | 232 | 1295.22 | 6,450 | | | 7,443 | | 7,443 | 993 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Bank of Ameri | 05/25/2012 | 05/24/2013 | 304 | 304 | 1317.82 | 8,560 | | | 9,347 | | 9,347 | 787 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Bank of Ameri | 06/06/2012 | 06/06/2013 | 304 | 304 | 1315.13 | 8,520 | | | 9,374 | | 9,374 | 854 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | Wells Fargo | 06/15/2012 | 06/14/2013 | 298 | 298 | 1342.84 | 8,720 | | | 8,740 | | 8,740 | 20 | | | | | | | 100%/0001 |
| S&P 500 Option - Global An | Equity Return | N/A | Equity Ind | BNP Paribas | 06/22/2012 | 06/21/2013 | 225 | 225 | 1335.02 | 6,420 | | | 6,699 | | 6,699 | 279 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 07/06/2011 | 07/06/2012 | 3,473 | 3,473 | 1353.22 | | 252,390 | | | | | (252,390) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 07/12/2011 | 07/13/2012 | 2,277 | 2,277 | 1317.72 | | 179,100 | | | | | (179,100) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | BNP PARIBA | 07/19/2011 | 07/20/2012 | 2,112 | 2,112 | 1325.84 | | 166,600 | | | | | (166,600) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 07/26/2011 | 07/27/2012 | 1,916 | 1,916 | 1304.89 | | 140,000 | | | | | (140,000) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | BNP Paribas | 08/03/2011 | 08/03/2012 | 2,916 | 2,916 | 1200.07 | | 210,700 | | 1,383 | | 1,383 | (209,317) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Credit Suisse | 08/10/2011 | 08/10/2012 | 2,558 | 2,558 | 1172.64 | | 246,000 | | 164,522 | | 164,522 | (81,478) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | BNP Paribas | 08/17/2011 | 08/17/2012 | 2,367 | 2,367 | 1140.65 | | 186,300 | | 186,503 | | 186,503 | 203 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Credit Suisse | 08/24/2011 | 08/24/2012 | 3,537 | 3,537 | 1159.27 | | 309,550 | | 244,322 | | 244,322 | (65,228) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 09/06/2011 | 09/07/2012 | 3,337 | 3,337 | 1198.62 | | 317,200 | | 276,993 | | 276,993 | (40,207) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 09/19/2011 | 09/20/2012 | 2,912 | 2,912 | 1202.09 | | 278,950 | | 258,872 | | 258,872 | (20,078) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | BNP Paribas | 09/26/2011 | 09/27/2012 | 1,616 | 1,616 | 1175.38 | | 166,250 | | 174,551 | | 174,551 | 8,301 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | BNP PARIBA | 10/11/2011 | 10/12/2012 | 3,479 | 3,479 | 1207.25 | | 334,740 | | 274,824 | | 274,824 | (59,916) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 10/18/2011 | 10/19/2012 | 1,653 | 1,653 | 1209.88 | | 156,000 | | 137,009 | | 137,009 | (18,991) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Bank of Ameri | 10/25/2011 | 10/26/2012 | 1,208 | 1,208 | 1242 | | 108,150 | | 65,447 | | 65,447 | (42,703) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 11/03/2011 | 11/02/2012 | 2,154 | 2,154 | 1253.23 | | 201,690 | | 113,473 | | 113,473 | (88,217) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | BNP PARIBA | 11/10/2011 | 11/09/2012 | 1,187 | 1,187 | 1263.85 | | 115,500 | | 70,884 | | 70,884 | (44,616) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 11/17/2011 | 11/16/2012 | 1,563 | 1,563 | 1215.65 | | 145,350 | | 162,912 | | 162,912 | 17,562 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 12/05/2011 | 12/06/2012 | 1,987 | 1,987 | 1258.47 | | 174,500 | | 149,630 | | 149,630 | (24,870) | | | | | | | 100%/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|----------------------------|---|------------------------------|--------------------|--------------------------|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|-----------|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) | |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 12/12/2011 | 12/13/2012 | 2,448 | 2,448 | 1225.73 | | 212,400 | | 241,413 | | 241,413 | 29,013 | | | | | | 100%/0001 | |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 12/19/2011 | 12/20/2012 | 2,497 | 2,497 | 1241.3 | | 218,550 | | 296,881 | | 296,881 | 78,331 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 01/04/2012 | 01/04/2013 | 2,186 | 2,186 | 1281.06 | 180,880 | | | 184,517 | | 184,517 | 3,637 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Bank of Ameri | 01/10/2012 | 01/11/2013 | 1,393 | 1,393 | 1292.48 | 107,460 | | | 98,851 | | 98,851 | (8,609) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 01/17/2012 | 01/18/2013 | 1,529 | 1,529 | 1308.04 | 115,800 | | | 93,586 | | 93,586 | (22,214) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | BNP PARIBA | 02/03/2012 | 02/04/2013 | 967 | 967 | 1344.33 | 69,550 | | | 21,739 | | 21,739 | (47,811) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | BNP PARIBA | 02/10/2012 | 02/13/2013 | 888 | 888 | 1351.77 | 67,320 | | | 16,659 | | 16,659 | (50,661) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Bank of Ameri | 02/24/2012 | 02/27/2013 | 1,097 | 1,097 | 1367.59 | 78,900 | | | 9,578 | | 9,578 | (69,322) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 03/09/2012 | 03/12/2013 | 1,605 | 1,605 | 1371.09 | 118,800 | | | 13,240 | | 13,240 | (105,560) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 03/16/2012 | 03/19/2013 | 1,135 | 1,135 | 1409.75 | 85,600 | | | 5,142 | | 5,142 | (80,458) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | BNP PARIBA | 03/23/2012 | 03/26/2013 | 706 | 706 | 1416.51 | 52,000 | | | 3,982 | | 3,982 | (48,018) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Bank of Ameri | 04/11/2012 | 04/12/2013 | 2,450 | 2,450 | 1387.57 | 183,260 | | | 55,644 | | 55,644 | (127,616) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | BNP PARIBA | 04/18/2012 | 04/19/2013 | 1,162 | 1,162 | 1376.92 | 86,560 | | | 31,237 | | 31,237 | (55,323) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 04/25/2012 | 04/26/2013 | 786 | 786 | 1399.98 | 59,620 | | | 18,698 | | 18,698 | (40,922) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 05/10/2012 | 05/10/2013 | 3,768 | 3,768 | 1353.39 | 284,580 | | | 213,185 | | 213,185 | (71,395) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | BNP PARIBA | 05/17/2012 | 05/17/2013 | 926 | 926 | 1295.22 | 74,400 | | | 89,450 | | 89,450 | 15,050 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 05/24/2012 | 05/24/2013 | 1,669 | 1,669 | 1317.82 | 144,980 | | | 167,028 | | 167,028 | 22,048 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Barclays | 06/05/2012 | 06/06/2013 | 1,445 | 1,445 | 1315.13 | 134,140 | | | 165,604 | | 165,604 | 31,464 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Bank of Ameri | 06/12/2012 | 06/13/2013 | 1,445 | 1,445 | 1314.88 | 125,590 | | | 148,649 | | 148,649 | 23,059 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Bank of Ameri | 06/19/2012 | 06/20/2013 | 1,475 | 1,475 | 1355.69 | 121,200 | | | 119,906 | | 119,906 | (1,294) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Bank of Ameri | 06/26/2012 | 06/27/2013 | 1,126 | 1,126 | 1331.85 | 90,750 | | | 106,592 | | 106,592 | 15,842 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Credit Suisse | 05/04/2012 | 05/03/2013 | 292 | 292 | 1369.10 | 7,320 | | | 7,609 | | 7,609 | 289 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Wells Fargo | 06/22/2012 | 06/21/2013 | 375 | 375 | 1335.02 | 9,500 | | | 10,751 | | 10,751 | 1,251 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Lo | Equity Return | N/A | Equity Ind | Credit Suisse | 06/27/2012 | 06/27/2013 | 300 | 300 | 1331.85 | 6,880 | | | 7,956 | | 7,956 | 1,076 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Ne | Equity Return | N/A | Equity Ind | Credit Suisse | 06/15/2012 | 06/14/2013 | 223 | 223 | 1342.84 | 5,010 | | | 6,067 | | 6,067 | 1,057 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Ne | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/11/2011 | 11/09/2012 | 237 | 237 | 1263.85 | | 5,370 | | 7,999 | | 7,999 | 2,629 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Ne | Equity Return | N/A | Equity Ind | JP Morgan | 11/28/2011 | 11/28/2012 | 335 | 335 | 1192.55 | | 7,160 | | 12,615 | | 12,615 | 5,455 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Ne | Equity Return | N/A | Equity Ind | JP Morgan | 01/05/2012 | 01/04/2013 | 234 | 234 | 1281.06 | 5,670 | | | 3,836 | | 3,836 | (1,834) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Ne | Equity Return | N/A | Equity Ind | JP Morgan | 01/18/2012 | 01/18/2013 | 229 | 229 | 1308.04 | 5,940 | | | 3,531 | | 3,531 | (2,409) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Ne | Equity Return | N/A | Equity Ind | JP Morgan | 03/09/2012 | 03/08/2013 | 365 | 365 | 1370.87 | 10,300 | | | 5,348 | | 5,348 | (4,952) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Ne | Equity Return | N/A | Equity Ind | JP Morgan | 04/05/2012 | 04/05/2013 | 215 | 215 | 1398.08 | 6,210 | | | 852 | | 852 | (5,358) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Ne | Equity Return | N/A | Equity Ind | Wells Fargo | 04/26/2012 | 04/26/2013 | 214 | 214 | 1399.98 | 6,090 | | | 3,063 | | 3,063 | (3,027) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Re | Equity Return | N/A | Equity Ind | Credit Suisse | 09/26/2011 | 09/26/2012 | 258 | 258 | 1162.95 | | 7,110 | | 5,691 | | 5,691 | (1,419) | | | | | | | 100%/0001 |
| S&P 500 Option - Global Re | Equity Return | N/A | Equity Ind | JP Morgan | 10/19/2011 | 10/19/2012 | 331 | 331 | 1209.88 | | 9,400 | | 9,903 | | 9,903 | 503 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Re | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/10/2011 | 11/09/2012 | 242 | 242 | 1239.7 | | 7,140 | | 17,882 | | 17,882 | 10,742 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Re | Equity Return | N/A | Equity Ind | Bank of Ameri | 12/05/2011 | 12/05/2012 | 398 | 398 | 1257.08 | | 11,850 | | 16,089 | | 16,089 | 4,239 | | | | | | | 100%/0001 |
| S&P 500 Option - Global Re | Equity Return | N/A | Equity Ind | BNP PARIBA | 12/28/2011 | 12/28/2012 | 320 | 320 | 1249.64 | | 10,520 | | 14,926 | | 14,926 | 4,406 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact 78 | Equity Return | N/A | Equity Ind | Credit Suisse | 09/19/2011 | 09/19/2012 | 332 | 332 | 1204.09 | | 4,840 | | 1,696 | | 1,696 | (3,144) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact 78 | Equity Return | N/A | Equity Ind | Credit Suisse | 09/26/2011 | 09/26/2012 | 344 | 344 | 1162.95 | | 4,800 | | | | | (4,800) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact 78 | Equity Return | N/A | Equity Ind | Credit Suisse | 10/05/2011 | 10/05/2012 | 612 | 612 | 1144.03 | | 7,840 | | 12,125 | | 12,125 | 4,285 | | | | | | | 100%/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|----------------------------|---|------------------------------|--------------------|--------------------------|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|-----------|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) | |
| S&P 500 Option - Impact 78 | Equity Return | N/A | Equity Ind | JP Morgan | 10/19/2011 | 10/19/2012 | 413 | 413 | 1209.88 | | 6,300 | | 1,472 | | 1,472 | (4,828) | | | | | | 100%/0001 | |
| S&P 500 Option - Impact 78 | Equity Return | N/A | Equity Ind | Credit Suisse | 10/26/2011 | 10/26/2012 | 403 | 403 | 1242 | | 6,200 | | | | | (6,200) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact 78 | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/11/2011 | 11/09/2012 | 237 | 237 | 1263.85 | | 3,900 | | 3,860 | | 3,860 | (40) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact 78 | Equity Return | N/A | Equity Ind | Bank of Ameri | 12/05/2011 | 12/05/2012 | 398 | 398 | 1257.08 | | 6,300 | | 4,186 | | 4,186 | (2,114) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact 78 | Equity Return | N/A | Equity Ind | Wells Fargo | 12/19/2011 | 12/19/2012 | 249 | 249 | 1205.35 | | 4,260 | | 3,717 | | 3,717 | (543) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact 78 | Equity Return | N/A | Equity Ind | BNP Paribas | 12/28/2011 | 12/28/2012 | 240 | 240 | 1249.64 | | 4,440 | | 3,137 | | 3,137 | (1,303) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact 78 | Equity Return | N/A | Equity Ind | Credit Suisse | 02/03/2012 | 02/01/2013 | 297 | 297 | 1344.9 | 5,160 | | | 948 | | 948 | (4,212) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact 78 | Equity Return | N/A | Equity Ind | Bank of Ameri | 03/02/2012 | 03/01/2013 | 365 | 365 | 1369.63 | 7,250 | | | 368 | | 368 | (6,882) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact 78 | Equity Return | N/A | Equity Ind | Bank of Ameri | 04/05/2012 | 04/05/2013 | 429 | 429 | 1398.08 | 8,700 | | | 645 | | 645 | (8,055) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact 78 | Equity Return | N/A | Equity Ind | Wells Fargo | 04/19/2012 | 04/19/2013 | 291 | 291 | 1376.92 | 5,480 | | | 2,829 | | 2,829 | (2,651) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Credit Suisse | 07/06/2011 | 07/06/2012 | 224 | 224 | 1339.22 | | 6,780 | | 6,042 | | 6,042 | (738) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Bank of Ameri | 07/19/2011 | 07/19/2012 | 226 | 226 | 1326.73 | | 7,230 | | 7,893 | | 7,893 | 663 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Credit Suisse | 08/17/2011 | 08/17/2012 | 335 | 335 | 1193.89 | | 9,280 | | 16,821 | | 16,821 | 7,541 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Wells Fargo | 10/05/2011 | 10/05/2012 | 262 | 262 | 1144.03 | | 4,830 | | 8,246 | | 8,246 | 3,416 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Wells Fargo | 11/04/2011 | 11/02/2012 | 399 | 399 | 1253.23 | | 8,400 | | 11,696 | | 11,696 | 3,296 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/18/2011 | 11/16/2012 | 494 | 494 | 1215.65 | | 9,960 | | 14,756 | | 14,756 | 4,796 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/28/2011 | 11/28/2012 | 419 | 419 | 1192.55 | | 8,100 | | 12,563 | | 12,563 | 4,463 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Credit Suisse | 12/12/2011 | 12/12/2012 | 243 | 243 | 1236.47 | | 4,980 | | 7,022 | | 7,022 | 2,042 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Bank of Ameri | 01/11/2012 | 01/11/2013 | 232 | 232 | 1292.48 | 4,980 | | | 6,051 | | 6,051 | 1,071 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Bank of Ameri | 02/10/2012 | 02/08/2013 | 298 | 298 | 1342.64 | 6,440 | | | 6,791 | | 6,791 | 351 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Credit Suisse | 02/17/2012 | 02/15/2013 | 220 | 220 | 1361.23 | 5,760 | | | 5,654 | | 5,654 | (106) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | BNP Paribas | 04/10/2012 | 04/10/2013 | 294 | 294 | 1358.59 | 6,880 | | | 6,408 | | 6,408 | (472) | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Bank of Ameri | 05/11/2012 | 05/10/2013 | 222 | 222 | 1353.39 | 5,580 | | | 5,598 | | 5,598 | 18 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Bank of Ameri | 05/25/2012 | 05/24/2013 | 379 | 379 | 1317.82 | 8,900 | | | 9,617 | | 9,617 | 717 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Bank of Ameri | 05/25/2012 | 05/24/2013 | 379 | 379 | 1317.82 | 9,500 | | | 10,312 | | 10,312 | 812 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Wells Fargo | 06/15/2012 | 06/14/2013 | 223 | 223 | 1342.84 | 5,400 | | | 5,401 | | 5,401 | 1 | | | | | | | 100%/0001 |
| S&P 500 Option - Impact An | Equity Return | N/A | Equity Ind | Wells Fargo | 06/27/2012 | 06/27/2013 | 225 | 225 | 1331.85 | 5,670 | | | 5,948 | | 5,948 | 278 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 07/19/2011 | 07/19/2012 | 226 | 226 | 1326.73 | | 11,850 | | | | | (11,850) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 08/10/2011 | 08/10/2012 | 268 | 268 | 1120.76 | | 10,650 | | 54,484 | | 54,484 | 43,834 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 08/24/2011 | 08/24/2012 | 255 | 255 | 1177.6 | | 10,920 | | 9,672 | | 9,672 | (1,248) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 09/12/2011 | 09/12/2012 | 258 | 258 | 1162.27 | | 11,490 | | 37,877 | | 37,877 | 26,387 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 10/26/2011 | 10/26/2012 | 564 | 564 | 1242 | | 23,030 | | 16,318 | | 16,318 | (6,712) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/11/2011 | 11/09/2012 | 237 | 237 | 1263.85 | | 8,850 | | 16,156 | | 16,156 | 7,306 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 11/18/2011 | 11/16/2012 | 247 | 247 | 1215.65 | | 9,330 | | 17,562 | | 17,562 | 8,232 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 12/05/2011 | 12/05/2012 | 318 | 318 | 1257.08 | | 11,680 | | 17,069 | | 17,069 | 5,389 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 12/12/2011 | 12/12/2012 | 243 | 243 | 1236.47 | | 8,670 | | 17,796 | | 17,796 | 9,126 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | BNP Paribas | 12/28/2011 | 12/28/2012 | 400 | 400 | 1249.64 | | 16,650 | | 24,903 | | 24,903 | 8,253 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 01/05/2012 | 01/04/2013 | 312 | 312 | 1281.06 | 11,960 | | | 12,386 | | 12,386 | 426 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 01/25/2012 | 01/25/2013 | 377 | 377 | 1326.05 | 15,400 | | | 14,195 | | 14,195 | (1,205) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Wells Fargo | 02/10/2012 | 02/08/2013 | 223 | 223 | 1342.64 | 9,600 | | | 10,184 | | 10,184 | 584 | | | | | | | 100%/0001 |

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SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|---------------------------|---|------------------------------|--------------------|--------------------------|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|-----------|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) | |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Wells Fargo | 02/17/2012 | 02/15/2013 | 220 | 220 | 1361.23 | 9,810 | | | 9,034 | | 9,034 | (776) | | | | | | 100%/0001 | |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 03/02/2012 | 03/01/2013 | 365 | 365 | 1369.63 | 16,000 | | | 5,296 | | 5,296 | (10,704) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Barclays | 03/16/2012 | 03/15/2013 | 356 | 356 | 1404.17 | 15,750 | | | 6,952 | | 6,952 | (8,798) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 04/05/2012 | 04/05/2013 | 358 | 358 | 1398.08 | 16,250 | | | 4,441 | | 4,441 | (11,809) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Wells Fargo | 04/19/2012 | 04/19/2013 | 363 | 363 | 1376.92 | 16,000 | | | 11,489 | | 11,489 | (4,511) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 05/04/2012 | 05/03/2013 | 292 | 292 | 1369.1 | 12,440 | | | 2,968 | | 2,968 | (9,472) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 05/18/2012 | 05/17/2013 | 386 | 386 | 1295.22 | 14,100 | | | 24,221 | | 24,221 | 10,121 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Wells Fargo | 05/25/2012 | 05/24/2013 | 228 | 228 | 1317.82 | 8,970 | | | 11,115 | | 11,115 | 2,145 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 06/15/2012 | 06/14/2013 | 447 | 447 | 1342.84 | 17,220 | | | 21,689 | | 21,689 | 4,469 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Wells Fargo | 06/22/2012 | 06/21/2013 | 375 | 375 | 1335.02 | 14,850 | | | 17,973 | | 17,973 | 3,123 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 06/27/2012 | 06/27/2013 | 300 | 300 | 1331.85 | 11,760 | | | 14,523 | | 14,523 | 2,763 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 06/27/2012 | 06/27/2013 | 976 | 976 | 1331.85 | 26,000 | | | 31,183 | | 31,183 | 5,183 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 07/19/2011 | 07/19/2012 | 528 | 528 | 1326.73 | | 6,230 | | | | | (6,230) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 07/26/2011 | 07/26/2012 | 375 | 375 | 1331.94 | | 4,400 | | | | | (4,400) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 08/17/2011 | 08/17/2012 | 419 | 419 | 1193.89 | | 4,300 | | 292 | | 292 | (4,008) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 09/06/2011 | 09/06/2012 | 257 | 257 | 1165.24 | | 2,400 | | 1,049 | | 1,049 | (1,351) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 09/19/2011 | 09/19/2012 | 249 | 249 | 1204.09 | | 2,370 | | | | | (2,370) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 10/05/2011 | 10/05/2012 | 262 | 262 | 1144.03 | | 2,400 | | 750 | | 750 | (1,650) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 10/19/2011 | 10/19/2012 | 248 | 248 | 1209.88 | | 2,130 | | | | | (2,130) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 10/26/2011 | 10/26/2012 | 242 | 242 | 1242 | | 2,400 | | | | | (2,400) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/04/2011 | 11/02/2012 | 399 | 399 | 1253.23 | | 4,000 | | | | | (4,000) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/11/2011 | 11/09/2012 | 316 | 316 | 1263.85 | | 3,600 | | 1,282 | | 1,282 | (2,318) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 12/05/2011 | 12/05/2012 | 239 | 239 | 1257.08 | | 2,850 | | 270 | | 270 | (2,580) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 12/12/2011 | 12/12/2012 | 324 | 324 | 1236.47 | | 2,800 | | 2,868 | | 2,868 | 68 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Wells Fargo | 12/19/2011 | 12/19/2012 | 249 | 249 | 1205.35 | | 3,120 | | 1,261 | | 1,261 | (1,859) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | BNP Paribas | 12/28/2011 | 12/28/2012 | 320 | 320 | 1249.64 | | 5,560 | | 896 | | 896 | (4,664) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 01/25/2012 | 01/25/2013 | 226 | 226 | 1326.05 | 2,580 | | | 333 | | 333 | (2,247) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 02/03/2012 | 02/01/2013 | 297 | 297 | 1344.9 | 3,440 | | | 57 | | 57 | (3,383) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | BNP Paribas | 02/24/2012 | 02/22/2013 | 220 | 220 | 1365.74 | 4,650 | | | 349 | | 349 | (4,301) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 04/26/2012 | 04/26/2013 | 214 | 214 | 1399.98 | 4,140 | | | 759 | | 759 | (3,381) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 05/25/2012 | 05/24/2013 | 228 | 228 | 1317.82 | 3,660 | | | 3,307 | | 3,307 | (353) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 07/06/2011 | 07/06/2012 | 5,750 | 5,750 | 1339.22 | | 190,190 | | | | | (190,190) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 07/12/2011 | 07/12/2012 | 3,426 | 3,426 | 1313.64 | | 112,050 | | | | | (112,050) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 07/19/2011 | 07/19/2012 | 3,543 | 3,543 | 1326.73 | | 114,680 | | | | | (114,680) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 07/26/2011 | 07/26/2012 | 3,754 | 3,754 | 1331.94 | | 122,500 | | | | | (122,500) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 08/03/2011 | 08/03/2012 | 5,554 | 5,554 | 1260.4 | | 165,900 | | | | | (165,900) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 08/10/2011 | 08/10/2012 | 5,175 | 5,175 | 1120.76 | | 125,280 | | 702,378 | | 702,378 | 577,098 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 08/17/2011 | 08/17/2012 | 3,183 | 3,183 | 1193.89 | | 83,980 | | 186,060 | | 186,060 | 102,080 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 08/24/2011 | 08/24/2012 | 1,189 | 1,189 | 1177.6 | | 22,120 | | | | | (22,120) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 08/24/2011 | 08/24/2012 | 2,293 | 2,293 | 1177.6 | | 59,940 | | 2,211 | | 2,211 | (57,729) | | | | | | | 100%/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|---------------------------|---|------------------------------|--------------------|--------------------------|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|-----------|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) | |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 09/06/2011 | 09/06/2012 | 2,060 | 2,060 | 1165.24 | | 45,360 | | 82,460 | | 82,460 | 37,100 | | | | | | 100%/0001 | |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 09/12/2011 | 09/12/2012 | 516 | 516 | 1162.27 | | 10,260 | | 33,372 | | 33,372 | 23,112 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 09/19/2011 | 09/19/2012 | 498 | 498 | 1204.09 | | 10,680 | | 8,943 | | 8,943 | (1,737) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 09/26/2011 | 09/26/2012 | 516 | 516 | 1162.95 | | 10,380 | | 2,864 | | 2,864 | (7,516) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 10/05/2011 | 10/05/2012 | 874 | 874 | 1144.03 | | 15,700 | | 36,552 | | 36,552 | 20,852 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 10/19/2011 | 10/19/2012 | 248 | 248 | 1209.88 | | 5,430 | | 3,577 | | 3,577 | (1,853) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 11/18/2011 | 11/16/2012 | 329 | 329 | 1215.65 | | 6,920 | | 9,081 | | 9,081 | 2,161 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Wells Fargo | 06/06/2012 | 06/11/2013 | 228 | 228 | 1315.13 | 7,110 | | | 9,642 | | 9,642 | 2,532 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 07/06/2011 | 07/06/2012 | 11,873 | 11,873 | 1339.22 | | 341,850 | | | | | (341,850) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | BNP Paribas | 07/08/2011 | 07/06/2012 | 1,637 | 1,637 | 1343.8 | | 48,840 | | | | | (48,840) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 07/12/2011 | 07/12/2012 | 11,114 | 11,114 | 1313.64 | | 310,980 | | | | | (310,980) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 07/19/2011 | 07/19/2012 | 9,723 | 9,723 | 1326.73 | | 273,480 | | | | | (273,480) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 07/26/2011 | 07/26/2012 | 9,910 | 9,910 | 1331.94 | | 278,520 | | | | | (278,520) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 08/03/2011 | 08/03/2012 | 15,789 | 15,789 | 1260.34 | | 399,990 | | | | | (399,990) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 08/10/2011 | 08/10/2012 | 10,885 | 10,885 | 1120.76 | | 229,360 | | 1,288,252 | | 1,288,252 | 1,058,892 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 09/02/2011 | 08/31/2012 | 5,452 | 5,452 | 1173.97 | | 99,840 | | 4,969 | | 4,969 | (94,871) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/10/2011 | 11/09/2012 | 8,873 | 8,873 | 1239.7 | | 167,200 | | 390,245 | | 390,245 | 223,045 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 01/10/2012 | 01/10/2013 | 1,161 | 1,161 | 1292.08 | 25,350 | | | 28,453 | | 28,453 | 3,103 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 04/26/2012 | 04/26/2013 | 12,357 | 12,357 | 1399.98 | 281,990 | | | 71,617 | | 71,617 | (210,373) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 06/01/2012 | 05/31/2013 | 10,720 | 10,720 | 1278.04 | 189,060 | | | 261,166 | | 261,166 | 72,106 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 06/08/2012 | 06/12/2013 | 6,563 | 6,563 | 1325.66 | 131,370 | | | 156,385 | | 156,385 | 25,015 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 06/27/2012 | 06/27/2013 | 2,102 | 2,102 | 1331.85 | 69,720 | | | 85,690 | | 85,690 | 15,970 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 10/05/2011 | 10/05/2012 | 18,356 | 18,356 | 1144.03 | | 279,300 | | 561,304 | | 561,304 | 282,004 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 10/10/2011 | 10/10/2012 | 1,757 | 1,757 | 1194.89 | | 31,710 | | 99,470 | | 99,470 | 67,760 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 08/17/2011 | 08/17/2012 | 13,653 | 13,653 | 1193.89 | | 312,960 | | 631,605 | | 631,605 | 318,645 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 08/24/2011 | 08/24/2012 | 14,521 | 14,521 | 1177.6 | | 323,190 | | | | | (323,190) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 09/06/2011 | 09/06/2012 | 14,847 | 14,847 | 1165.24 | | 271,610 | | 451,502 | | 451,502 | 179,892 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 09/12/2011 | 09/12/2012 | 11,099 | 11,099 | 1162.27 | | 183,180 | | 544,936 | | 544,936 | 361,756 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 09/19/2011 | 09/19/2012 | 10,880 | 10,880 | 1204.09 | | 193,880 | | 117,042 | | 117,042 | (76,838) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 09/26/2011 | 09/26/2012 | 12,468 | 12,468 | 1162.95 | | 210,250 | | 13,764 | | 13,764 | (196,486) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 10/12/2011 | 10/12/2012 | 9,857 | 9,857 | 1207.25 | | 172,550 | | 293,003 | | 293,003 | 120,453 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 10/19/2011 | 10/19/2012 | 13,224 | 13,224 | 1209.88 | | 244,800 | | 109,195 | | 109,195 | (135,605) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 10/26/2011 | 10/26/2012 | 15,056 | 15,056 | 1242 | | 286,110 | | 9,177 | | 9,177 | (276,933) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/04/2011 | 11/02/2012 | 8,139 | 8,139 | 1253.23 | | 157,080 | | 104,832 | | 104,832 | (52,248) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 11/03/2011 | 11/02/2012 | 12,528 | 12,528 | 1261.15 | | 249,640 | | 106,644 | | 106,644 | (142,996) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 11/11/2011 | 11/09/2012 | 5,143 | 5,143 | 1263.85 | | 99,450 | | 125,866 | | 125,866 | 26,416 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 11/18/2011 | 11/16/2012 | 14,478 | 14,478 | 1215.65 | | 251,680 | | 271,394 | | 271,394 | 19,714 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 11/28/2011 | 11/28/2012 | 15,261 | 15,261 | 1192.55 | | 274,820 | | 425,803 | | 425,803 | 150,983 | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 12/05/2011 | 12/05/2012 | 13,603 | 13,603 | 1257.08 | | 263,340 | | 236,496 | | 236,496 | (26,844) | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 12/12/2011 | 12/12/2012 | 11,161 | 11,161 | 1236.47 | | 207,000 | | 361,781 | | 361,781 | 154,781 | | | | | | | 100%/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | | |
|---------------------------|---|------------------------------|--------------------|--------------------------|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|-----------|-----------|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) | | |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Wells Fargo | 12/19/2011 | 12/19/2012 | 14,602 | 14,602 | 1205.35 | | 292,160 | | 299,152 | | 299,152 | 6,992 | | | | | | | 100%/0001 | |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | BNP Paribas | 12/28/2011 | 12/28/2012 | 16,165 | 16,165 | 1249.64 | | 319,160 | | 329,604 | | 329,604 | 10,444 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 01/05/2012 | 01/04/2013 | 11,631 | 11,631 | 1281.06 | 239,890 | | | 128,885 | | 128,885 | (111,005) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 01/11/2012 | 01/11/2013 | 10,058 | 10,058 | 1292.48 | 210,600 | | | 225,043 | | 225,043 | 14,443 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 01/18/2012 | 01/18/2013 | 11,773 | 11,773 | 1308.04 | 261,800 | | | 117,620 | | 117,620 | (144,180) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 01/25/2012 | 01/25/2013 | 9,351 | 9,351 | 1326.05 | 208,320 | | | 113,835 | | 113,835 | (94,485) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 02/03/2012 | 02/01/2013 | 12,269 | 12,269 | 1344.9 | 260,700 | | | 77,581 | | 77,581 | (183,119) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 02/10/2012 | 02/08/2013 | 11,544 | 11,544 | 1342.64 | 255,750 | | | 193,973 | | 193,973 | (61,777) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 02/17/2012 | 02/15/2013 | 11,754 | 11,754 | 1361.23 | 265,600 | | | 122,038 | | 122,038 | (143,562) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | BNP Paribas | 02/24/2012 | 02/22/2013 | 10,397 | 10,397 | 1365.74 | 248,500 | | | 111,488 | | 111,488 | (137,012) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 03/02/2012 | 03/01/2013 | 13,872 | 13,872 | 1369.63 | 321,100 | | | 33,709 | | 33,709 | (287,391) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 03/09/2012 | 03/08/2013 | 11,380 | 11,380 | 1370.87 | 266,760 | | | 129,826 | | 129,826 | (136,934) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | BNP Paribas | 03/16/2012 | 03/15/2013 | 13,531 | 13,531 | 1404.17 | 332,500 | | | 86,399 | | 86,399 | (246,101) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 03/23/2012 | 03/22/2013 | 12,526 | 12,526 | 1397.11 | 302,750 | | | 92,533 | | 92,533 | (210,217) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 04/05/2012 | 04/05/2013 | 19,527 | 19,527 | 1398.08 | 466,830 | | | 58,444 | | 58,444 | (408,386) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 04/10/2012 | 04/10/2013 | 4,343 | 4,343 | 1358.59 | 92,630 | | | 71,376 | | 71,376 | (21,254) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 04/12/2012 | 04/12/2013 | 9,153 | 9,153 | 1387.57 | 214,630 | | | 75,284 | | 75,284 | (139,346) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Wells Fargo | 04/19/2012 | 04/19/2013 | 14,307 | 14,307 | 1376.92 | 323,080 | | | 182,587 | | 182,587 | (140,493) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Wells Fargo | 04/26/2012 | 04/26/2013 | 6,500 | 6,500 | 1399.98 | 207,480 | | | 109,760 | | 109,760 | (97,720) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 05/04/2012 | 05/03/2013 | 5,770 | 5,770 | 1369.1 | 169,060 | | | 79,229 | | 79,229 | (89,831) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 05/11/2012 | 05/10/2013 | 4,581 | 4,581 | 1353.39 | 133,920 | | | 95,097 | | 95,097 | (38,823) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 05/18/2012 | 05/17/2013 | 5,636 | 5,636 | 1295.22 | 139,430 | | | 234,842 | | 234,842 | 95,412 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Wells Fargo | 05/25/2012 | 05/25/2013 | 4,401 | 4,401 | 1317.82 | 122,380 | | | 149,573 | | 149,573 | 27,193 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Wells Fargo | 06/06/2012 | 06/06/2013 | 3,574 | 3,574 | 1315.13 | 100,110 | | | 136,635 | | 136,635 | 36,525 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 06/08/2012 | 06/07/2013 | 1,810 | 1,810 | 1325.66 | 49,920 | | | 59,553 | | 59,553 | 9,633 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 06/15/2012 | 06/14/2013 | 3,649 | 3,649 | 1342.84 | 95,550 | | | 118,893 | | 118,893 | 23,343 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Wells Fargo | 06/22/2012 | 06/21/2013 | 3,221 | 3,221 | 1335.02 | 93,310 | | | 112,514 | | 112,514 | 19,204 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 05/04/2012 | 05/03/2013 | 14,024 | 14,024 | 1369.1 | 297,600 | | | 98,252 | | 98,252 | (199,348) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 05/11/2012 | 05/10/2013 | 17,807 | 17,807 | 1353.39 | 366,320 | | | 211,704 | | 211,704 | (154,616) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 05/18/2012 | 05/17/2013 | 15,982 | 15,982 | 1295.22 | 285,660 | | | 445,641 | | 445,641 | 159,981 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 05/25/2012 | 05/25/2013 | 14,873 | 14,873 | 1317.82 | 294,000 | | | 289,272 | | 289,272 | (4,728) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP MORGAN | 06/06/2012 | 06/06/2013 | 9,429 | 9,429 | 1315.13 | 192,200 | | | 232,263 | | 232,263 | 40,063 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 06/15/2012 | 06/14/2013 | 11,170 | 11,170 | 1342.84 | 211,500 | | | 244,027 | | 244,027 | 32,527 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Bank of Ameri | 06/22/2012 | 06/22/2013 | 13,408 | 13,408 | 1335.02 | 268,500 | | | 258,340 | | 258,340 | (10,160) | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | Credit Suisse | 06/27/2012 | 06/27/2013 | 6,382 | 6,382 | 1331.85 | 125,800 | | | 135,332 | | 135,332 | 9,532 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | BNP Paribas | 07/08/2011 | 07/06/2012 | 7,739 | 7,739 | 1343.8 | | 416,000 | | | | | (416,000) | | | | | | | 100%/0001 | |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 10/10/2011 | 10/10/2012 | 2,427 | 2,427 | 1194.89 | | 102,950 | | 314,590 | | 314,590 | 211,640 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 01/10/2012 | 01/10/2013 | 12,228 | 12,228 | 1292.08 | 497,700 | | | 663,982 | | 663,982 | 166,282 | | | | | | | | 100%/0001 |
| S&P 500 Option - One Year | Equity Return | N/A | Equity Ind | JP Morgan | 04/10/2012 | 04/10/2013 | 10,820 | 10,820 | 1358.59 | 458,640 | | | 352,629 | | 352,629 | (106,011) | | | | | | | | 100%/0001 |
| S&P 500 Option ONE YEAR | Equity Return | N/A | Equity Ind | JP Morgan | 10/10/2011 | 10/10/2012 | 9,541 | 9,541 | 1194.89 | | 330,600 | | 1,080,657 | | 1,080,657 | 750,057 | | | | | | | | 100%/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | | | |
|---|---|------------------------------|--------------------|--------------------------|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|--|-------|-------|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) | | | |
| S&P 500 Option -One Year - | Equity Return | N/A | Equity Ind | Credit Suisse | 07/06/2011 | 07/06/2012 | 747 | 747 | 1339.22 | | 9,100 | | | | | (9,100) | | | | | | 100%/0001 | | | |
| S&P 500 Option -Ultra Third | Equity Return | N/A | Equity Ind | Bank of Ameri | 09/06/2011 | 09/06/2012 | 5,235 | 5,235 | 1165.24 | | 131,150 | | 262,165 | | 262,165 | 131,015 | | | | | | 100%/0001 | | | |
| S&P 500 Option -Ultra Third | Equity Return | N/A | Equity Ind | Credit Suisse | 09/12/2011 | 09/12/2012 | 2,065 | 2,065 | 1162.27 | | 48,720 | | 163,812 | | 163,812 | 115,092 | | | | | | 100%/0001 | | | |
| S&P 500 Option -Ultra Third | Equity Return | N/A | Equity Ind | Credit Suisse | 09/19/2011 | 09/19/2012 | 2,658 | 2,658 | 1204.09 | | 67,200 | | 70,074 | | 70,074 | 2,874 | | | | | | 100%/0001 | | | |
| S&P 500 Option -Ultra Third | Equity Return | N/A | Equity Ind | Credit Suisse | 09/26/2011 | 09/26/2012 | 1,204 | 1,204 | 1162.95 | | 28,560 | | 15,257 | | 15,257 | (13,303) | | | | | | 100%/0001 | | | |
| 0089999 Call Options and Warrants - Hedging Other - Purchased Options | | | | | | | | | | | 25,692,780 | | 36,820,605 | | | | 65,555,258 | X X X | 65,555,258 | | 3,041,873 | | | X X X | X X X |
| 0149999 Subtotal - Hedging Other - Purchased Options | | | | | | | | | | | X X X | | X X X | | | | X X X | | | | | | | X X X | X X X |
| 0369999 Subtotal - Call Options and Warrants - Purchased Options | | | | | | | | | | | X X X | | X X X | | | | X X X | | | | | | | X X X | X X X |
| 0429999 Subtotal - Total Purchased Options | | | | | | | | | | | X X X | | X X X | | | | X X X | | | | | | | X X X | X X X |
| 1409999 Subtotal - Hedging Other - Totals | | | | | | | | | | | X X X | | X X X | | | | X X X | | | | | | | X X X | X X X |
| 1449999 Total | | | | | | | | | | | X X X | | X X X | | | | X X X | | | | | | | X X X | X X X |

690E

SCHEDULE DB - PART A - SECTION 1

(a)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|------|---|
| 0001 | <p>The hedge effectiveness percentage is not calculated per option. The aggregate percentage at current statement date is 84.24%.</p> |

E06.10

NONE Schedule DB - Part B - Section 1

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 Description Counterparty or Exchange Traded | 2 Master Agreement (Y or N) | 3 Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | Book/Adjusted Carrying Value | | | Fair Value | | | 11 Potential Exposure | 12 Off-Balance Sheet Exposure |
|---|--------------------------------------|---|--|---|---|------------------------------------|---|---|-------------------------------------|-----------------------------|--|
| | | | | 5 Contracts With Book/ Adjusted Carrying Value >0 | 6 Contracts With Book/ Adjusted Carrying Value <0 | 7 Exposure net of Collateral | 8 Contracts With Fair Value >0 | 9 Contracts With Fair Value <0 | 10 Exposure Net of Collateral | | |
| Bank of America | Y | Y | 10,728,376 | 17,771,312 | | 7,042,936 | 17,771,312 | | 7,042,936 | | |
| Barclays | Y | Y | | 5,106,660 | | 5,106,660 | 5,106,660 | | 5,106,660 | | |
| BNP Paribas | Y | Y | | 5,332,315 | | 5,332,315 | 5,332,315 | | 5,332,315 | | |
| Credit Suisse Int | Y | Y | 13,352,616 | 15,855,498 | | 2,502,882 | 15,855,498 | | 2,502,882 | | |
| JP Morgan | Y | Y | 721 | 5,020,735 | | 5,020,014 | 5,020,735 | | 5,020,014 | | |
| Wells Fargo | Y | Y | 4,223,173 | 16,468,738 | | 12,245,565 | 16,468,738 | | 12,245,565 | | |
| 0299999 Total NAIC 1 Designation | | | 28,304,886 | 65,555,258 | | 37,250,372 | 65,555,258 | | 37,250,372 | | |
| <div style="position: absolute; left: -20px; top: 50%; transform: translateY(-50%); font-weight: bold;">E08</div> | | | | | | | | | | | |
| 0899999 Total | | | 28,304,886 | 65,555,258 | | 37,250,372 | 65,555,258 | | 37,250,372 | | |

NONE Schedule DL - Part 1

NONE Schedule DL - Part 2

