QUARTERLY STATEMENT

OF THE

NATIONAL WESTERN LIFE INSURANCE COMPANY

of Denver

in the state of Colorado

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED

March 31, 2013

LIFE AND ACCIDENT AND HEALTH

2013

66850201320100101

QUARTERLY STATEMENT

AS OF MARCH 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

National Western Life Insurance Company

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

Organized under the Laws of Colorado, **State of Domicile or Port of Entry** Colorado

Country of Domicile United States

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

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

Main Administrative Office 850 East Anderson Lane (Street and Number)

Austin, TX US 78752 (City or Town, State, Country and Zip Code) 512-836-1010 (Area Code) (Telephone Number)

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

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

Internet Website Address www.nationalwesternlife.com

Statutory Statement Contact Thomas F. Kopetic (Name) 512-719-2238 (Area Code) (Telephone Number) (Extension)

tkopetic@nationalwesternlife.com (E-Mail Address) 512-719-8538 (Fax Number)

OFFICERS

Chairman of the Board

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.	Kitty Kennedy Nelson	Sr. VP - Chief Actuary

VICE-PRESIDENTS

Name	Title	Name	Title
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
James Dennis Egan	VP - Human Resources	Gary Lynn Fischer	VP - Domestic Marketing
Luis Vincente Freire	VP - International Sales Development	Paul Timothy Garofoli	VP - Domestic Marketing
Mark Douglas Gulas	VP - Associate 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
Anthony John Zagar	VP - Domestic Marketing		

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			

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 May, 2013

a. Is this an original filing? [X] Yes [ ] No

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	8,521,326,564		8,521,326,564	8,260,567,425
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	265,639,469		265,639,469	262,369,629
3. Mortgage loans on real estate:				
3.1 First liens	100,939,425		100,939,425	117,557,155
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)	875,061		875,061	877,611
5. Cash ($ (21,100,255)), cash equivalents ($ 62,982,452), and short-term investments ($ 93,896,602)	135,778,799		135,778,799	249,093,381
6. Contract loans (including $ 0 premium notes)	71,143,036	192,267	70,950,769	71,330,600
7. Derivatives	130,967,000		130,967,000	57,890,076
8. Other invested assets	247,139		247,139	424,857
9. Receivables for securities	1,821,099		1,821,099	2,390,161
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,229,390,392	192,267	9,229,198,125	9,023,153,695
13. Title plants less $ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	93,100,093		93,100,093	87,093,147
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	75,807		75,807	63,989
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	2,830,041		2,830,041	3,977,804
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,028,367		3,028,367	1,949,470
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				6,395,149
18.2 Net deferred tax asset	80,941,995	42,989,970	37,952,025	35,541,044
19. Guaranty funds receivable or on deposit	1,238,922		1,238,922	1,253,790
20. Electronic data processing equipment and software	734,655		734,655	538,514
21. Furniture and equipment, including health care delivery assets ($ 0)	568,526	568,526		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	950,000		950,000	950,000
24. Health care ($ 0) and other amounts receivable	4,621,771	4,621,771		
25. Aggregate write-ins for other than invested assets	40,248,396	36,149,725	4,098,671	3,846,416
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,457,728,965	84,522,259	9,373,206,706	9,164,763,018
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	9,457,728,965	84,522,259	9,373,206,706	9,164,763,018

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	27,476,513	27,476,513		
2502. Non-qualified defined benefit plan intangible asset	5,838,424	5,838,424		
2503. Assets of non-qualified deferred compensation trust	4,098,671		4,098,671	3,846,416
2598. Summary of remaining write-ins for Line 25 from overflow page	2,834,788	2,834,788		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	40,248,396	36,149,725	4,098,671	3,846,416

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 7,886,053,851 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	7,886,053,851	7,767,986,896
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	61,136	61,136
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	145,819,325	151,832,180
4. Contract claims:		
4.1 Life	70,567,917	60,711,997
4.2 Accident and health	72,775	61,430
5. Policyholders' dividends $ 166 and coupons $ 404 due and unpaid	570	916
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ 0 Modco)	57,980	59,370
6.2 Dividends not yet apportioned (including $ 0 Modco)		
6.3 Coupons and similar benefits (including $ 0 Modco)	18,645	18,762
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	289,069	259,775
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 $ 3,836,653 ceded	3,836,653	
9.4 Interest Maintenance Reserve	8,721,116	9,415,300
10. Commissions to agents due or accrued-life and annuity contracts $ 1,773,474, accident and health $ 0 and deposit-type contract funds $ 0	1,773,474	5,391,417
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	22,889,763	22,510,864
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	4,666,417	5,581,829
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	17,693,681	
15.2 Net deferred tax liability		
16. Unearned investment income	4,041,826	3,907,401
17. Amounts withheld or retained by company as agent or trustee	9,547,073	13,469,735
18. Amounts held for agents' account, including $ 3,348,528 agents' credit balances	3,348,528	2,826,929
19. Remittances and items not allocated	15,391,942	18,430,761
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	4,131,316	3,846,415
22. Borrowed money $ 0 and interest thereon $ 0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	70,828,437	70,763,709
24.02 Reinsurance in unauthorized and certified $ (0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified $ (0) 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	32,151,428	1,163,660
24.10 Payable for securities lending		
24.11 Capital notes $ 0 and interest thereon $ 0		
25. Aggregate write-ins for liabilities	20,750,945	21,696,375
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,322,713,867	8,159,996,857
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	8,322,713,867	8,159,996,857
29. Common capital stock	3,634,763	3,634,763
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		
35. Unassigned funds (surplus)	1,006,780,197	961,053,519
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)	1,046,858,076	1,001,131,398
38. Totals of Lines 29, 30 and 37	1,050,492,839	1,004,766,161
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,373,206,706	9,164,763,018

DETAILS OF WRITE-IN LINES		
2501. Minimum pension liability	20,346,830	20,885,043
2502. Bills payable	404,115	811,332
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	20,750,945	21,696,375
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	262,696,793	232,657,663	1,088,001,406
2. Considerations for supplementary contracts with life contingencies	(20)		88,494
3. Net investment income	177,775,025	146,658,288	444,469,469
4. Amortization of Interest Maintenance Reserve (IMR)	750,462	443,840	2,719,625
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		1,588	1,588
8.3 Aggregate write-ins for miscellaneous income	8,619,271	9,835,238	39,298,889
9. Totals (Lines 1 to 8.3)	449,841,531	389,596,617	1,574,579,471
10. Death benefits	9,512,962	11,833,721	38,324,028
11. Matured endowments (excluding guaranteed annual pure endowments)	157,005	98,391	1,200,879
12. Annuity benefits	87,762,173	77,027,997	313,966,138
13. Disability benefits and benefits under accident and health contracts	258,789	290,626	1,648,168
14. Coupons, guaranteed annual pure endowments and similar benefits	17,009	19,229	82,971
15. Surrender benefits and withdrawals for life contracts	123,675,686	130,744,167	514,067,195
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,763,505	643,034	4,548,095
18. Payments on supplementary contracts with life contingencies	32,888	30,250	143,068
19. Increase in aggregate reserves for life and accident and health contracts	114,868,637	62,474,377	377,929,419
20. Totals (Lines 10 to 19)	338,048,654	283,161,792	1,251,909,961
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	31,054,753	28,832,995	133,072,609
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	14,297,139	12,704,283	51,628,202
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,629,666	326,332	7,438,990
25. Increase in loading on deferred and uncollected premiums	219,470	102,587	(169,257)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	385,249,682	325,127,989	1,443,880,505
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	64,591,849	64,468,628	130,698,966
30. Dividends to policyholders	12,108	13,975	54,799
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	64,579,741	64,454,653	130,644,167
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	24,817,209	26,308,094	48,324,744
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)	39,762,532	38,146,559	82,319,423
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 112,199 (excluding taxes of $ 112,199 transferred to the IMR)	1,747,586	(435,493)	2,153,420
35. Net income (Line 33 plus Line 34)	41,510,118	37,711,066	84,472,843
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,004,766,161	922,522,270	922,522,270
37. Net income (Line 35)	41,510,118	37,711,066	84,472,843
38. Change in net unrealized capital gains (losses) less capital gains tax of $ 237,353	3,007,065	2,830,242	15,181,230
39. Change in net unrealized foreign exchange capital gain (loss)	9,607	81,027	(85,294)
40. Change in net deferred income tax	1,609,262	312,038	14,784,847
41. Change in nonadmitted assets	1,607,460	(842,877)	(7,469,810)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(3,198,318)		(12,793,272)
44. Change in asset valuation reserve	(64,728)	(4,278,158)	(4,683,023)
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)
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
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			(1,272,516)
53. Aggregate write-ins for gains and losses in surplus	1,246,212		(5,891,111)
54. Net change in capital and surplus (Lines 37 through 53)	45,726,678	35,813,338	82,243,891
55. Capital and surplus as of statement date (Lines 36 + 54)	1,050,492,839	958,335,608	1,004,766,161

DETAILS OF WRITE-IN LINES			
08.301. Surrender charges	8,474,421	9,818,306	39,155,522
08.302. Lawsuit settlement	144,850	16,932	126,437
08.303. Miscellaneous income			16,930
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)	8,619,271	9,835,238	39,298,889
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. Deferred tax adjustment	771,254		(3,971,185)
5302. (Increase) decrease in minimum pension liability	474,958		(61,656)
5303. Correction of prior year surrender/commissions			(1,858,270)
5398. Summary of write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	1,246,212		(5,891,111)

CASH FLOW

		1	2	3
	Cash from Operations	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1.	Premiums collected net of reinsurance	267,479,195	236,547,749	1,088,201,900
2.	Net investment income	99,102,716	83,532,339	401,320,594
3.	Miscellaneous income	8,628,953	9,979,876	39,950,154
4.	Total (Lines 1 to 3)	375,210,864	330,059,964	1,529,472,648
5.	Benefit and loss related payments	212,950,001	223,248,853	875,242,258
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	49,488,802	46,957,979	185,622,735
8.	Dividends paid to policyholders	13,638	15,055	61,231
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	840,578	5,082,974	59,723,414
10.	Total (Lines 5 through 9)	263,293,019	275,304,861	1,120,649,638
11.	Net cash from operations (Line 4 minus Line 10)	111,917,845	54,755,103	408,823,010
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	243,005,766	305,426,777	1,022,184,845
	12.2 Stocks		407,521	407,521
	12.3 Mortgage loans	16,975,065	4,513,925	39,879,927
	12.4 Real estate			5,097,475
	12.5 Other invested assets	168,750		28,537
	12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	8,392,953	12,039,370	86,257,082
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	268,542,534	322,387,593	1,153,855,387
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	501,706,293	408,753,332	1,430,918,628
	13.2 Stocks			
	13.3 Mortgage loans	253,074	390,477	17,124,070
	13.4 Real estate			2,558,913
	13.5 Other invested assets	15,254	990,000	993,910
	13.6 Miscellaneous applications	9,357,733	10,671,630	76,664,497
	13.7 Total investments acquired (Lines 13.1 to 13.6)	511,332,354	420,805,439	1,528,260,018
14.	Net increase (or decrease) in contract loans and premium notes	(406,090)	(317,470)	(3,417,827)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(242,383,730)	(98,100,376)	(370,986,804)
	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)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(6,981,517)	3,810,873	(1,629,983)
	16.5 Dividends to stockholders			1,272,516
	16.6 Other cash provided (applied)	24,132,820	22,771,697	3,374,310
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	17,151,303	26,582,570	471,808
	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)	(113,314,582)	(16,762,703)	38,308,014
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	249,093,381	210,785,367	210,785,367
	19.2 End of period (Line 18 plus Line 19.1)	135,778,799	194,022,664	249,093,381

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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	69,211,649	51,445,237	267,900,474
3. Ordinary individual annuities	184,115,955	158,171,152	808,866,400
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	13,777,688	25,026,172	29,461,062
7. A & H - group			1,554,332
8. A & H - credit (group and individual)			
9. A & H - other	230,748	263,594	2,950
10. Aggregate of all other lines of business			
11. Subtotal	267,336,040	234,906,155	1,107,785,218
12. Deposit-type contracts	1,902,249	9,254,904	26,391,771
13. Total	269,238,289	244,161,059	1,134,176,989

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) There were no differences in statutory capital and surplus between NAIC SSAP and practices prescribed and permitted by the State of Colorado as of March 31, 2013.

(2) For the three months ended March 31, 2013, 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:

		March 31, 2013	December 31, 2012
Statutory capital and surplus, Colorado basis	$	1,050,492,839	1,004,766,161
State prescribed practices		-	-
Statutory capital and surplus, NAIC SAP	$	1,050,492,839	1,004,766,161

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

No Change

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.

(3)

March 31, 2013

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
76110WZN9	2,906,130	2,883,161	22,969	2,883,161	2,681,700	3/31/2013
Total			22,969			

NOTES TO FINANCIAL STATEMENTS

(4)

(a) The aggregate amount of unrealized losses:

1. Less than 12 months in an unrealized loss position	$	484,370
2. Greater than 12 months in an unrealized loss position	$	753,276

(b) The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months in an unrealized loss position	$	30,916,917
2. Greater than 12 months in an unrealized loss position	$	13,382,775

(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 another-than-temporary impairment charge is recognized.

E. Repurchase Agreements

None

3b - None

F. Real Estate

No change

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No change

7. INVESTMENT INCOME

No change

8. DERIVATIVE INSTRUMENTS

As of March 31, 2013 the Company held $87.1 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

A. (6)

		Pension Benefits		Other Benefits	
		2013	2012	2013	2012
Service cost	$	91,810	342,046	-	-
Interest cost		418,268	1,840,318	29,370	129,555
Expected return on plan assets		(283,495)	(1,070,051)	-	-
Amortization of unrecognized transition obligation or transition asset		-	-	-	-
Amount of recognized gain and losses		509,203	1,983,806	8,129	40,684
Amount of prior service cost recognized		15,814	63,255	25,776	103,104
Amount of gain or loss recognized due to settlement or curtailment		-	-	-	-
Total net periodic benefit cost	$	751,600	3,159,374	63,275	273,343

NOTES TO FINANCIAL STATEMENTS

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 $3.8 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

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. 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 March 31, 2013 for this matter. The trial date has been vacated and a pretrial conference is scheduled for May 31, 2013.

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 Company vigorously defended this case and appealed the Final Judgment to the Court of Appeals Second District of Texas in Fort Worth. 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 Supreme Court asked the parties for briefs on the issues before deciding on whether to hear the case and both parties submitted their briefs. On February 14, 2013, the Supreme Court denied the Plaintiffs petition for review. On April 3, 2013, Plaintiff filed a Motion for Rehearing.

On October 26, 2011 the Brazilian Superintendence of Private Insurance (“SUSEP”) attempted to serve the Company with a subpoena regarding an administrative proceeding initiated by SUSEP in which it alleged that the Company was operating as an insurance company in Brazil without due authorization. The Company has been informed that SUSEP is attempting to impose a penal fine of approximately $6.0 billion on the Company. SUSEP has unsuccessfully attempted to serve the Company with notice regarding this matter. The Company does not transact business in Brazil and has no officers, employees, property, or assets in Brazil. The Company and its legal advisors believe that SUSEP has no jurisdiction over the Company, that SUSEP's attempts at service of process have been invalid, and that any penal fine would be unenforceable. For the reasons described above, the Company does not believe that this matter meets the definition of a material pending legal proceeding as such term is defined in Item 103 of Regulation S-K but has included the foregoing description solely due to the purported amount of the fine sought.

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.

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

NOTES TO FINANCIAL STATEMENTS

B Transfer and Servicing of Financial Assets

(2)b None
(4)a None
(4)b None

C Wash Sales

None

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

Not applicable

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

Not applicable

20. FAIR VALUE MEASUREMENTS

A. Assets Measured at Fair Value on a Recurring Basis

(1)

	Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a.	Assets at fair value				
	Perpetual Preferred stock	$ -	-	-	-
	Industrial and Misc	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	-	-	-
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	-	-	-
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	-	-	-
	Common Stock				
	Industrial and Misc	359,778	-	9,654,800	10,014,578
	Parent, Subsidiaries and Affiliates	-	-	255,624,891	255,624,891
	Total Common Stocks	359,778	-	265,279,691	265,639,469
	Derivative assets	-	130,967,000	-	130,967,000
	Interest rate contracts	-		-	-
	Foreign exchange contracts	-		-	-
	Credit contracts	-		-	-
	Commodity futures contracts	-		-	-
	Commodity forward contracts	-		-	-
	Total Derivatives	-	130,967,000	-	130,967,000
	Separate account assets	-	-	-	-
	Total assets at fair value	$ 359,778	130,967,000	265,279,691	396,606,469
b.	Liabilities at fair value				
	Derivative liabilities	$ -	-	-	-
	Other liabilities	-		3,395,694	3,395,694
	Total liabilities at fair value	$ -	-	3,395,694	3,395,694

NOTES TO FINANCIAL STATEMENTS

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

Description		Beginning Balance at 01/01/2013	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases,	Issuances	Sales	Settlements	Ending Balance at 12/31/2012
a. Assets:											
Loan-Backed and Structured Securities (NAIC 3-6)											
Residential Mortgaged-Backed Securities	$	-	-	-	-	-	-	-	-	-	-
Commercial Mortgaged-Backed Securities		-	-	-	-	-	-	-	-	-	-
Derivatives		-	-	-	-	-	-	-	-	-	-
Credit Contracts		-	-	-	-	-	-	-	-	-	-
Other Fund Investments											
Hedge Fund High-Yield Dept Securities		-	-	-	-	-	-	-	-	-	-
Private Equity		-	-	-	-	-	-	-	-	-	-
Common Stock		262,052,893	-	-	-	3,226,798	-	-	-	-	265,279,691
Total Assets	$	262,052,893	-	-	-	3,226,798	-	-	-	-	265,279,691
b. Liabilities:											
Accrued stock options	$	1,461,223	-	-	1,968,951	-	-	-	-	(34,480)	3,395,694
Total Liabilities	$	1,461,223	-	-	1,968,951	-	-	-	-	(34,480)	3,395,694

(3) Not applicable

(4) For publicly traded equity securities, which are substantially all equity holdings, fair value prices are based upon unadjusted quoted prices in active markets. Accordingly, these holdings are included in Level 1 in the fair value hierarchy disclosure. For equity securities not publicly traded (mainly subsidiary investments), management derives a fair value price internally based upon current information available and includes this in Level 3.

The Company's derivative investments consist of over-the-counter call options purchased to support the index crediting method feature in its fixed index products. Fair value prices for these holdings are obtained from broker quotes based upon significant observable inputs and subject to review by the Investment department. In all cases, these investments are included in the Level 2 fair value hierarchy.

(5) Not applicable

B. Not provided

C.

Type of Financial Instrument		Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$	9,265,840,852	8,521,326,564	-	9,265,840,852	-	-
Common Stock	$	265,639,469	265,639,469	359,778	-	265,279,691	-
Mortgage Loans	$	204,460,000	100,939,425	-	204,460,000	-	-
Cash and short-term investments	$	135,778,799	135,778,799	135,778,799	-	-	-
Contract loans	$	70,950,769	70,950,769	-	-	70,950,769	-
Derivatives	$	130,967,000	130,967,000	-	130,967,000	-	-
Policyholder account balances	$	149,895	149,895	-	149,895	-	-

D. Not applicable

21. OTHER ITEMS

No change

22. EVENTS SUBSEQUENT

Subsequent events have been evaluated through May 14, 2013 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 three months of 2013. 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

NOTES TO FINANCIAL STATEMENTS

27. STRUCTURED SETTLEMENTS

None

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:

3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.2 If the response to 3.1 is yes, provide a brief description of those changes.

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

GENERAL INTERROGATORIES

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

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] 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:

GENERAL INTERROGATORIES

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 247,139

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 253,037,633	$ 255,624,891
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 23,386,056	$ 23,249,628
14.26	All Other	$ (663,332)	$ (684,047)
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 275,760,357	$ 278,190,472
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

16. For the reporting entity's security lending program, state the amount of the following as current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.3 Total payable for securities lending reported on the liability page $ 0

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

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

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

17.2 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)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

GENERAL INTERROGATORIES

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

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

17.5 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

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No [ ]

18.2 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	$
	1.13 Commercial Mortgages	$ 100,939,425
	1.14 Total Mortgages in Good Standing	$ 100,939,425
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)	$ 100,939,425
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

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 S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	 Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	1,064,462	1,115,990			2,180,452	
2. Alaska AK	L	3,431	9,392			12,823	
3. Arizona AZ	L	2,220,596	15,696,944			17,917,540	18,363
4. Arkansas AR	L	539,222	3,100,310			3,639,532	32,788
5. California CA	L	5,018,144	31,620,973			36,639,117	255,422
6. Colorado CO	L	480,036	5,680,540			6,160,576	89,962
7. Connecticut CT	L	235,595	726,494			962,089	
8. Delaware DE	L	28,045	2,639			30,684	
9. District of Columbia DC	L	60,068	211,045			271,113	
10. Florida FL	L	1,119,891	12,629,031	1,616		13,750,538	140,749
11. Georgia GA	L	154,236	9,248,662			9,402,898	41,893
12. Hawaii HI	L	502,614	2,023,051			2,525,665	
13. Idaho ID	L	20,103	2,684,950			2,705,053	50,000
14. Illinois IL	L	498,649	4,123,535			4,622,184	72,000
15. Indiana IN	L	1,284,522	695,685			1,980,207	
16. Iowa IA	L	147,271	2,186,586			2,333,857	
17. Kansas KS	L	226,796	5,030,545			5,257,341	346,001
18. Kentucky KY	L	903,683	1,803,876			2,707,559	
19. Louisiana LA	L	1,609,139	3,772,902			5,382,041	(35,634)
20. Maine ME	L	2,467	283,728			286,195	
21. Maryland MD	L	163,397	3,027,348			3,190,745	
22. Massachusetts MA	L	1,559,438	181,627			1,741,065	
23. Michigan MI	L	1,610,307	26,182,477			27,792,784	47,000
24. Minnesota MN	L	563,428	490,709			1,054,137	
25. Mississippi MS	L	293,425	809,727			1,103,152	
26. Missouri MO	L	110,884	9,247,517			9,358,401	146,333
27. Montana MT	L	9,181	163,967			173,148	
28. Nebraska NE	L	14,312	1,789,768			1,804,080	
29. Nevada NV	L	802,947	2,045,230			2,848,177	
30. New Hampshire NH	L	1,332	65,854			67,186	
31. New Jersey NJ	L	29,002	1,808,551			1,837,553	
32. New Mexico NM	L	33,864	921,930			955,794	
33. New York NY	N	105,581	206,400			311,981	
34. North Carolina NC	L	652,661	6,029,711			6,682,372	
35. North Dakota ND	L	61,156	139,530			200,686	
36. Ohio OH	L	2,238,565	6,200,188			8,438,753	95,000
37. Oklahoma OK	L	483,845	2,043,104			2,526,949	18,769
38. Oregon OR	L	11,929	12,450			24,379	
39. Pennsylvania PA	L	576,821	2,001,891			2,578,712	16,613
40. Rhode Island RI	L	923	252,842			253,765	
41. South Carolina SC	L	324,069	456,023			780,092	
42. South Dakota SD	L	307,953	407,127			715,080	
43. Tennessee TN	L	427,766	3,056,312			3,484,078	112,472
44. Texas TX	L	5,934,252	5,857,953	217,314		12,009,519	382,718
45. Utah UT	L	196,453	336,221			532,674	
46. Vermont VT	L	1,171	164,008			165,179	
47. Virginia VA	L	143,650	3,405,665			3,549,315	
48. Washington WA	L	159,955	573,651			733,606	
49. West Virginia WV	L	14,909	449,392			464,301	
50. Wisconsin WI	L	222,655	3,627,481			3,850,136	
51. Wyoming WY	L	6,352	578,590			584,942	
52. American Samoa AS	L	161,776	450			162,226	
53. Guam GU	L	16,885	105,890			122,775	
54. Puerto Rico PR	L	130,587	10,398,132			10,528,719	71,500
55. US Virgin Islands VI	L	75,561	334,472			410,033	
56. Northern Mariana Islands MP	L	1,684				1,684	
57. Canada CAN	N	43,261				43,261	
58. Aggregate Other Alien OT	XXX	36,996,667	1,877,563			38,874,230	300
59. Subtotal	(a) 55	70,607,574	197,896,629	218,930		268,723,133	1,902,249
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	70,607,574	197,896,629	218,930		268,723,133	1,902,249
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	70,607,574	197,896,629	218,930		268,723,133	1,902,249
98. Less Reinsurance Ceded	XXX	294,244				294,244	
99. Totals (All Business) less Reinsurance Ceded	XXX	70,313,330	197,896,629	218,930		268,428,889	1,902,249

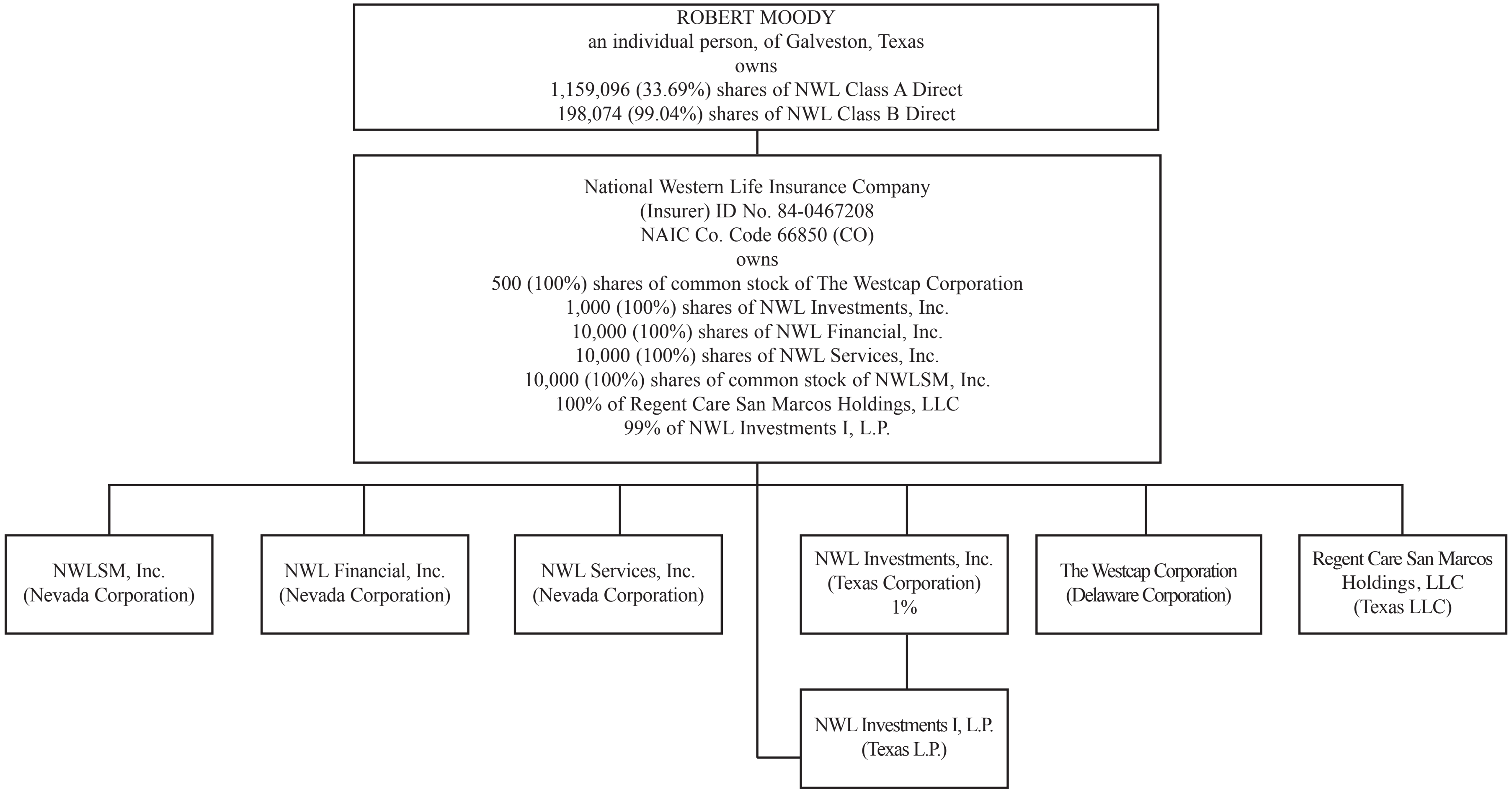
DETAILS OF WRITE-INS							
58001. BRA BRAZIL	XXX	11,148,714				11,148,714	
58002. VEN VENEZUELA	XXX	4,357,141	125,000			4,482,141	
58003. TWN TAIWAN	XXX	4,406,777				4,406,777	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	17,084,035	1,752,563			18,836,598	300
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	36,996,667	1,877,563			38,874,230	300
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)	XXX						

(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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		66850	84-0467208			NASDAQ	National Western Life Insurance Company	CO		Board of Directors	Board		Board of Directors	
		00000	74-2857892				NWL Financial, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	86-0879628				NWL Services, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	74-2721162				NWL Investments, Inc.	TX	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	27-1410182				NWLSM, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	64-0444474				The Westcap Corporation	DE	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	26-1690656				Regent Care San Marcos Holdings, LLC	TX	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	74-2723462				NWL Investments I, L.P.	TX	DS	NWL Investments, Inc.	Ownership	1.0	Board of Directors	1
		00000	74-2723462				NWL Investments I, L.P.	TX	DS	National Western Life Insurance Company	Ownership	99.0	Board of Directors	

Asterik	Explanation
1	General Partner with managing control

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Question 1: Not applicable

Question 2: Not applicable

Question 3: Not applicable

Question 5: Not applicable

Bar Code:

66850201349000101

66850201336500101

66850201344500101

66850201344700101

OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

ASSETS

	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	1,818,016	1,818,016		
2505. Prepaid general expenses	676,962	676,962		
2506. Returned checks and collection items	156,384	156,384		
2507. Utility & other deposits	81,256	81,256		
2508. Notes receivable	64,478	64,478		
2509. Cash advances	35,338	35,338		
2510. Other assets nonadmitted	2,354	2,354		
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	2,834,788	2,834,788		

OVERFLOW PAGE FOR WRITE-INS

Page 11 - Continuation

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
REMAINING WRITE-INS AGGREGATED AT LINE 58 FOR OTHER ALIEN	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58004. PER PERU	XXX	2,437,340				2,437,340	
58005. COL COLOMBIA	XXX	2,393,871	15,000			2,408,871	
58006. HTI HAITI	XXX	2,403,358	3,081			2,406,439	
58007. ARG ARGENTINA	XXX	1,828,400	278,151			2,106,551	
58008. CHL CHILE	XXX	2,084,337	800			2,085,137	300
58009. ECU ECUADOR	XXX	1,776,601	20,000			1,796,601	
58010. ZZZ OTHER ALIEN (EUROPEAN MILITARY)	XXX	170,357	1,431,456			1,601,813	
58011. PHL PHILIPPINES	XXX	543,631				543,631	
58012. SLV EL SALVADOR	XXX	432,191				432,191	
58013. RUS RUSSIA	XXX	391,755				391,755	
58014. HND HONDURAS	XXX	325,513				325,513	
58015. MEX MEXICO	XXX	270,086				270,086	
58016. DOM DOMINICAN REPUBLIC	XXX	260,024				260,024	
58017. GTM GUATEMALA	XXX	251,582				251,582	
58018. BOL BOLIVIA	XXX	238,882				238,882	
58019. NIC NICARAGUA	XXX	221,297				221,297	
58020. KAZ KAZAKHSTAN	XXX	194,941				194,941	
58021. CRI COSTA RICA	XXX	163,199				163,199	
58022. URY URUGUAY	XXX	142,897				142,897	
58023. ESP SPAIN	XXX	132,266				132,266	
58024. BEL BELGIUM	XXX	60,979				60,979	
58025. PRY PARAGUAY	XXX	47,131				47,131	
58026. CHN CHINA	XXX	44,533	400			44,933	
58027. UKR UKRAINE	XXX	37,436				37,436	
58028. JAM JAMAICA	XXX	27,913				27,913	
58029. CHE SWITZERLAND	XXX	24,540				24,540	
58030. DEU GERMANY	XXX	17,755	3,300			21,055	
58031. FRA FRANCE	XXX	18,773				18,773	
58032. GUY GUYANA	XXX	18,733				18,733	
58033. PAN REPUBLIC OF PANAMA	XXX	15,909				15,909	
58034. IDN INDONESIA	XXX	13,727				13,727	
58035. ITA ITALY	XXX	11,074	375			11,449	
58036. VGB BRITISH VIRGIN ISLANDS	XXX	10,000				10,000	
58037. AUS AUSTRALIA	XXX	9,861				9,861	
58038. KOR REPUBLIC OF KOREA	XXX	9,796				9,796	
58039. MHL MICRONESIA/MARSHALL ISLAND	XXX	9,031				9,031	
58040. WSM WESTERN SAMOA	XXX	8,245				8,245	
58041. GBR UNITED KINGDOM	XXX	7,080				7,080	
58042. FIN FINLAND	XXX	4,982				4,982	
58043. DNK DENMARK	XXX	4,865				4,865	
58044. ANT NETHERLANDS ANTILLES	XXX	4,194				4,194	
58045. BLR BELARUS	XXX	3,033				3,033	
58046. MDA MOLDOVA	XXX	2,398				2,398	
58047. JPN JAPAN	XXX	2,122				2,122	
58048. PRT PORTUGAL	XXX	1,779				1,779	
58049. PYF FRENCH POLYNESIA	XXX	1,200				1,200	
58050. GRC GREECE	XXX	1,158				1,158	
58051. SRB SERBIA	XXX	825				825	
58052. ISR ISRAEL	XXX	763				763	
58053. SGP SINGAPORE	XXX	752				752	
58054. NLD NETHERLANDS	XXX	500				500	
58055. SVK SLOVAKIA	XXX	300				300	
58056. ALB ALBANIA	XXX	120				120	
58057. THA THAILAND	XXX						
58058. LVA LATVIA	XXX						
58059. ARM ARMENIA	XXX						
58060. CZE CZECH REPUBLIC	XXX						
58061. POL POLAND	XXX						
58062. UZB UZBEKISTAN	XXX						
58063. SWE SWEDEN	XXX						
58064. NOR NORWAY	XXX						
58065. NZL NEW ZEALAND	XXX						
58066. IND INDIA	XXX						
58067. HRV CROATIA	XXX						
58097. Totals (Lines 58004 through 58096) (Page 11, Line 58998)	XXX	17,084,035	1,752,563			18,836,598	300

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	1,530,411	1,540,612
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		2,460,696
2.2 Additional investment made after acquisition		98,217
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		2,698,737
5. Deduct amounts received on disposals		5,097,475
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		158,913
8. Deduct current year's depreciation	2,550	11,463
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	1,527,861	1,530,411
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	1,527,861	1,530,411

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	118,207,155	140,560,214
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		15,612,475
2.2 Additional investment made after acquisition	253,074	1,511,594
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	16,975,065	39,879,927
8. Deduct amortization of premium and mortgage interest points and commitment fees	(104,261)	(402,799)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	101,589,425	118,207,155
12. Total valuation allowance	(650,000)	(650,000)
13. Subtotal (Line 11 plus Line 12)	100,939,425	117,557,155
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	100,939,425	117,557,155

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	424,857	432,108
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		990,000
2.2 Additional investment made after acquisition	15,254	3,910
3. Capitalized deferred interest and other		
4. Accrual of discount	1,200	4,000
5. Unrealized valuation increase (decrease)	(25,422)	(927,939)
6. Total gain (loss) on disposals		(48,685)
7. Deduct amounts received on disposals	168,750	28,537
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)	247,139	424,857
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	247,139	424,857

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	8,522,937,054	8,086,286,075
2. Cost of bonds and stocks acquired	501,706,294	1,430,918,628
3. Accrual of discount	2,025,218	8,457,611
4. Unrealized valuation increase (decrease)	3,269,840	16,422,802
5. Total gain (loss) on disposals	1,939,031	12,641,085
6. Deduct consideration for bonds and stocks disposed of	243,005,766	1,022,592,366
7. Deduct amortization of premium	1,882,669	7,491,922
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	22,969	1,704,859
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	8,786,966,033	8,522,937,054
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	8,786,966,033	8,522,937,054

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)	5,094,023,946	781,521,297	796,101,455	94,164,374	5,173,608,162			5,094,023,946
2. Class 2 (a)	3,255,658,823	278,133,708	107,528,976	(94,008,592)	3,332,254,963			3,255,658,823
3. Class 3 (a)	135,880,280		144,566	12,185	135,747,899			135,880,280
4. Class 4 (a)	34,476,558		47,520	(15,000,074)	19,428,964			34,476,558
5. Class 5 (a)	9,479,209	262,686	7,979,227	15,027,062	16,789,730			9,479,209
6. Class 6 (a)	375,900				375,900			375,900
7. Total Bonds	8,529,894,716	1,059,917,691	911,801,744	194,955	8,678,205,618			8,529,894,716
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	8,529,894,716	1,059,917,691	911,801,744	194,955	8,678,205,618			8,529,894,716

(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 $ 143,879,054; NAIC 2 $ 13,000,000; NAIC 3 $ 0; NAIC 4 $ 0; NAIC 5 $ 0; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	93,896,602	X X X	93,891,808	79,737	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	116,553,502	120,468,685
2. Cost of short-term investments acquired	428,947,316	2,187,510,334
3. Accrual of discount	4,794	377,654
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	451,609,010	2,191,803,171
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)	93,896,602	116,553,502
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	93,896,602	116,553,502

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)	57,890,076
2.	Cost Paid/(Consideration Received) on additions	11,636,410
3.	Unrealized Valuation increase/(decrease)	72,112,144
4.	Total gain (loss) on termination recognized	2,319,836
5.	Considerations received/(paid) on terminations	12,991,466
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)	130,967,000
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	130,967,000

SCHEDULE DB - PART B - VERIFICATION

Future Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

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 19, current year to date minus

3.24 Section 1, Column 19, prior year

NONE

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative 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 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

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	130,967,000	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		130,967,000
4.	Part D, Section 1, Column 5	130,967,000	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	130,967,000	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		130,967,000
10.	Part D, Section 1, Column 8	130,967,000	
11.	Part D, Section 1, 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 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	152,773,789	110,941,822
2. Cost of cash equivalents acquired	129,264,082	652,535,933
3. Accrual of discount	70,581	520,034
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	219,126,000	611,224,000
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)	62,982,452	152,773,789
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	62,982,452	152,773,789

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 Totals								

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisitions	Value of Land and Buildings
0239300	Lehigh	PA		01/22/2010	7.750		221,675	15,910,000
0239500	Richmond	TX		03/08/2010	10.000		31,399	8,900,000
0599999 Mortgages in good standing - Commercial mortgages - all other				X X X	X X X		253,074	24,810,000
0899999 Total Mortgages in good standing				X X X	X X X		253,074	24,810,000
3399999 Totals				X X X	X X X		253,074	24,810,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0240300	Brownsville	TX		04/13/2011	03/12/2013	7,822,066		74,410			74,410		7,823,256	7,896,475			
0236900	Conroe	TX		10/31/2005	01/25/2013	740,206		1,425			1,425		487,140	488,525			
0239900	Galveston	TX		07/15/2010	03/01/2013	173,384		779			779		170,136	170,898			
0239300	Lehigh	PA		01/22/2010	03/11/2013	5,710,644		10,000			10,000		5,942,319	5,942,319			
0199999 Mortgages closed by repayment						14,446,300		86,614			86,614		14,422,851	14,498,217			
0232700	Amarillo	TX		06/21/2000		1,589,972		2			2			37,546			
0237200	Amarillo	TX		02/10/2006		1,467,174		213			213			10,606			
0225700	Austin	TX		05/13/1996		2,132,653								56,747			
0230200	Austin	TX		04/15/1999		3,816,647		5			5			73,314			
0235200	Austin	TX		10/28/2002		1,515,164		62			62			14,436			
0216000	Chico	CA		09/27/1991		54,390		44			44			17,858			
0240700	Clarksville	TN		07/29/2011		4,939,674		2,545			2,545			23,422			
0236500	Columbus	OH		02/18/2005		319,980		62			62			2,543			
0209900	Conroe	TX		06/16/1989		365,257		22			22			1,992			
0236900	Conroe	TX		10/31/2005		740,206								253,066			
0240800	Conroe	TX		12/21/2011		465,010		62			62			9,293			
0235400	Dallas	TX		06/30/2003		92,031		150			150			39,181			
0239400	Decatur	AL		01/28/2010		5,321,273		694			694			20,564			
0237800	Dickinson	TX		01/12/2007		790,917		119			119			8,268			
0241500	El Paso	TX		11/29/2012		2,587,000		325			325			17,728			
0235800	Elizabeth	NJ		01/14/2004		2,103,389		689			689			24,610			
0238700	Flower Mound	TX		12/09/2008		2,088,214		281			281			11,346			
0238600	Fort Worth	TX		10/24/2008		1,710,928		231			231			9,434			
0236700	Galveston	TX		06/06/2005		2,120,302		306			306			14,727			
0239900	Galveston	TX		07/15/2010		173,384								3,265			
0235900	Grand Prairie	TX		04/05/2004		673,400		102			102			21,237			
0238900	Hammond	IN		06/05/2009		3,375,207		440			440			11,051			
0226600	Houston	TX		12/16/1996		440,836		588			588			13,213			
0237300	Houston	TX		07/14/2006		1,019,020		156			156			11,266			
0238100	Houston	TX		07/13/2007		541,398		80			80			5,358			
0238200	Houston	TX		07/13/2007		1,592,347		234			234			15,760			
0241100	Houston	TX		07/31/2012		1,295,755		164			164			6,035			
0237000	Hutto	TX		12/22/2005		893,338		130			130			6,559			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0240100	Katy	TX		03/14/2011		4,266,584		587			587			67,752			
0236100	Keller	TX		11/16/2004		983,164		125			125			14,017			
0233600	Kenner	LA		04/19/2001		333,977		75			75			21,539			
0237600	La Porte	TX		11/17/2006		661,473		100			100			7,044			
0238400	Lake Charles	LA		07/30/2008		787,847		113			113			7,232			
0238500	Mentor	OH		08/22/2008		645,064		88			88			3,610			
0240500	Mont Belvieu	TX		04/21/2011		960,902		110			110			15,899			
0237700	Pasadena	TX		01/12/2007		624,408		94			94			6,528			
0240600	Port Arthur	TX		05/23/2011		2,019,465		2,562			2,562			4,538			
0238000	Reno	NV		03/27/2007		7,344,049		1,067			1,067			64,187			
0239500	Richmond	TX		03/08/2010		3,572,125								673,754			
0237900	Rockford	IL		02/28/2007		5,408,057		1,887			1,887			56,122			
0241400	Saginaw	TX		11/29/2012		791,025		99			99			8,906			
0234800	San Antonio	TX		05/29/2002		772,173		77			77			7,152			
0237100	San Antonio	TX		12/22/2005		1,128,436		55			55			21,833			
0240200	San Antonio	TX		03/15/2011		439,427		66			66			13,526			
0236000	San Dimas	CA		04/19/2004		1,847,475		204			204			10,383			
0237500	Seabrook	TX		11/17/2006		549,850		83			83			5,856			
0234000	Show Low	AZ		10/25/2001		716,041		273			273			690,315			
0236400	Spring Lake	NC		01/27/2005		560,891		93			93			7,644			
0237400	The Woodlands	TX		11/14/2006		729,633		103			103			4,786			
0236300	Waco	TX		12/30/2004		627,068		105			105			8,631			
0241300	Wasilla	AK		09/25/2012		793,616		100			100			3,720			
0239000	Yerington	NV		12/01/2009		1,524,805		206			206			11,449			
0299999 Mortgages with partial repayments						82,312,421		15,978			15,978			2,476,848			
0599999 Totals						96,758,721		102,592			102,592		14,422,851	16,975,065			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Ident-ification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	VTK, LTD	Victoria	TX	Victec-K. Inc.	000	11/07/1991	1		15,254			50.000
1799999 Real Estate - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated									15,254			X X X
3999999 Subtotal Unaffiliated									15,254			X X X
4199999 Totals									15,254			X X X

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Ident-ification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Benbrook Properties, Ltd	Leander	TX	Principal payments	03/01/2012	03/12/2013	994,000		1,200			1,200		826,450	168,750				17,991
1999999 Other - Joint Venture/Partnership Interests - Unaffiliated							994,000		1,200			1,200		826,450	168,750				17,991
3999999 Total Unaffiliated							994,000		1,200			1,200		826,450	168,750				17,991
4199999 Totals							994,000		1,200			1,200		826,450	168,750				17,991

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)
04048R-HX-7	ARIZONA BRDOF RGTS ST UNIV SYS TEV 2.9		01/10/2013	Wells Fargo		500,000	500,000.00		1FE
602245-YV-8	MILWAUKEE CNTY WI 2.804% 12/01/24		01/25/2013	JP Morgan		3,000,000	3,000,000.00		1FE
602245-YW-6	MILWAUKEE CNTY WI 3.004% 12/01/25		01/25/2013	JP Morgan		4,000,000	4,000,000.00		1FE
2499999	U.S. Total Bonds Political Subdivisions of States, Territories and Possessions				X X X	7,500,000	7,500,000.00		X X X
3137AU-MZ-9	FHLMC 4102 MC 3.000% 04/15/41		02/20/2013	Goldman Sachs		16,397,590	16,109,001.00	32,218	1FE
3137AT-WV-0	FHLMC 4106 HB 2.500% 09/15/27		01/11/2013	Stifel Nicolaus		624,173	650,180.00	632	1FE
3137AV-7E-1	FHLMC 4120 AV 3.000% 07/15/31		01/09/2013	Stifel Nicolaus		7,740,759	7,580,850.00	8,213	1FE
3137AW-3V-5	FHLMC 4132 VB 3.000% 08/15/31		01/04/2013	Stifel Nicolaus		1,910,568	1,887,855.00	1,259	1FE
3137AW-MV-4	FHLMC 4136 TV 3.000% 08/15/25		01/23/2013	Deutsche Bank		12,537,788	12,180,000.00	27,405	1FE
3136A9-KR-8	FNMA 2012-114 MY 3.000% 10/25/32		01/02/2013	Stifel Nicolaus		5,291,943	5,216,146.00	1,304	1FE
3136AC-ZR-5	FNMA 2013-18 VB 3.000% 01/25/30		02/27/2013	Stifel Nicolaus		4,950,628	4,888,000.00	1,222	1FE
3136AD-CW-7	FNMA 2013-23 PY 3.000% 03/25/43		03/08/2013	Stifel Nicolaus		12,660,188	12,780,000.00	12,780	1FE
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	62,113,637	61,292,032.00	85,033	X X X
009158-AT-3	AIR PRODUCTS & CHEMICALS 2.750% 02/03/		01/30/2013	JP Morgan		9,959,300	10,000,000.00		1FE
025537-AG-6	AMERICAN ELECTRIC POWER 2.950% 12/15/2		02/05/2013	Various		4,964,270	5,000,000.00	19,257	2FE
025816-BD-0	AMERICAN EXPRESS CO 2.650% 12/02/22		02/06/2013	Wells Fargo		4,870,450	5,000,000.00	25,028	1FE
00206R-BN-1	AT&T INC 2.625% 12/01/22		01/29/2013	HSBC Securities Inc		5,352,435	5,500,000.00	20,052	1FE
053332-AN-2	AUTOZONE INC 2.875% 01/15/23		01/25/2013	Credit Suisse Intl		1,933,320	2,000,000.00	12,299	2FE
06366R-JJ-5	BANK OF MONTREAL 2.550% 11/06/22	A	02/21/2013	HSBC Securities Inc		9,753,350	10,000,000.00	76,500	1FE
05531G-AA-9	BB&T CORPORATION 3.950% 03/22/22		01/22/2013	Stifel Nicolaus		1,611,090	1,500,000.00	20,244	1FE
111013-AK-4	BRITISH SKY BROADCASTIN 3.125% 11/26/2	F	03/20/2013	Credit Suisse Intl		5,946,190	6,000,000.00	55,382	2FE
127055-AH-4	CABOT CORP 3.700% 07/15/22		03/20/2013	RBC Capital Markets		5,064,350	5,000,000.00	35,972	2FE
14149Y-AY-4	CARDINAL HEALTH INC 3.200% 03/15/23		02/20/2013	Various		10,013,950	10,000,000.00	1,333	2FE
14170T-AG-6	CAREFUSION CORP 3.300% 03/01/23		03/06/2013	JP Morgan		9,990,800	10,000,000.00		2FE
141781-AZ-7	CARGILL INC 3.250% 11/15/21		01/25/2013	Stifel Nicolaus		1,029,860	1,000,000.00	6,771	1FE
144285-AK-9	CARPENTER TECHNOLOGY CORP 4.450% 03/01		02/21/2013	Various		9,021,290	9,000,000.00		2FE
14912L-5Q-0	CATERPILLAR FINANCIAL SERV 2.625% 03/0		03/12/2013	Goldman Sachs		9,887,900	10,000,000.00	5,469	1FE
20030N-BF-7	COMCAST CORP 2.850% 01/15/23		03/04/2013	Various		9,467,955	9,515,000.00	13,835	1FE
205887-BR-2	CONAGRA FOODS INC 3.200% 01/25/23		01/15/2013	Banc of America		4,987,700	5,000,000.00		2FE
224044-BW-6	COX COMMUNICATIONS 3.250% 12/15/22		01/22/2013	Various		5,581,935	5,500,000.00	27,444	2FE
232820-AJ-9	CYTEC INDUSTRIES INC 3.500% 04/01/23		02/26/2013	Various		14,931,900	15,000,000.00		2FE
25470D-AH-2	DISCOVERY COMMUNICATIONS 3.250% 04/01/		03/12/2013	JP Morgan		1,996,760	2,000,000.00		2FE
263534-CK-3	E.I. DU PONT DE NEMOURS 2.800% 02/15/2		02/12/2013	Goldman Sachs		9,996,500	10,000,000.00		1FE
277432-AN-0	EASTMAN CHEMICAL 3.600% 08/15/22		01/23/2013	Deutsche Bank		4,722,525	4,500,000.00	104,850	2FE
900212-AH-4	EATON CORP 2.750% 11/02/22		01/28/2013	Various		8,359,370	8,500,000.00	39,951	2FE
34354P-AC-9	FLOWSERVE CORP 3.500% 09/15/22		02/25/2013	JP Morgan		10,046,000	10,000,000.00	162,361	2FE
30249U-AB-7	FMC TECHNOLOGIES INC 3.450% 10/01/22		02/26/2013	Cantor Fitzgerald		3,060,120	3,000,000.00	46,000	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

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)
36160B-AA-3	GDF SUEZ 2.875% 10/10/22	F	03/04/2013	JP Morgan		4,977,050	5,000,000.00	58,698	1FE
369550-AU-2	GENERAL DYNAMICS 2.250% 11/15/22		02/14/2013	Various		9,518,200	10,000,000.00	64,688	1FE
36962G-6S-8	GENERAL ELEC CAP CORP 3.100% 01/09/23		01/18/2013	Banc of America		3,981,280	4,000,000.00	5,511	1FE
377372-AH-0	GLAXOSMITHKLINE CAP INC 2.800% 03/18/2		03/13/2013	Various		9,911,050	10,000,000.00		1FE
45326T-AA-6	INCITEC PIVOT FIN LLC 6.000% 12/10/19		01/22/2013	Barclays Bank Plc		1,567,490	1,345,000.00	10,088	2FE
454889-AP-1	INDIANA MICHIGAN POWER 3.200% 03/15/23		03/13/2013	Ubs		2,995,170	3,000,000.00		2FE
46625H-JH-4	JP MORGAN CHASE & CO 3.200% 01/25/23		01/18/2013	JP Morgan		2,002,560	2,000,000.00		1FE
46625H-JE-1	JP MORGAN CHASE & CO 3.250% 09/23/22		01/04/2013	JP Morgan		3,076,170	3,000,000.00	28,438	1FE
488044-AL-2	KELLWOOD CO 12.875% 12/31/14		01/15/2013	Interest Capitalization		262,686	262,686.00		5
565849-AK-2	MARATHON OIL CORP 2.800% 11/01/22		02/04/2013	Credit Suisse Intl		4,844,510	5,000,000.00	37,411	2FE
58155Q-AG-8	MCKESSON CORP 2.850% 03/15/23		03/06/2013	Various		5,001,700	5,000,000.00	475	1FE
585055-AZ-9	MEDTRONIC		03/19/2013	Deutsche Bank		9,976,500	10,000,000.00		1FE
63254A-AE-8	NATIONAL AUSTRALIA BANK 3.000% 01/20/2	F	01/14/2013	Goldman Sachs		5,988,720	6,000,000.00		1FE
63307C-AB-7	NATIONAL BANK OF CANADA 3.040% 01/15/2	A	01/10/2013	RBC Capital Markets		25,000,000	25,000,000.00		1FE
636180-BL-4	NATIONAL FUEL GAS CO 3.750% 03/01/23		02/12/2013	JP Morgan		13,976,960	14,000,000.00		2FE
652482-CG-3	NEWS AMERICA INC 3.000% 09/15/22		01/31/2013	Wells Fargo		4,968,100	5,000,000.00	58,750	2FE
65364U-AB-2	NIAGARA MOHAWK POWER 2.721% 11/28/22		02/05/2013	Wells Fargo		4,962,000	5,000,000.00	26,454	1FE
65557F-AD-8	NORDEA BANK AB 4.250% 09/21/22	F	01/22/2013	Credit Suisse Intl		5,686,490	5,500,000.00	74,493	1FE
655844-BK-3	NORFOLK SOUTHERN 2.903% 02/15/23		01/30/2013	Banc of America		4,944,950	5,000,000.00	66,124	2FE
67103H-AC-1	O'REILLY AUTOMOTIVE INC 3.800% 09/01/2		02/21/2013	Stifel Nicolaus		1,517,728	1,460,000.00	28,511	2FE
705011-AA-2	PEARSON FUNDING FOUR PLC 3.750% 05/08/	F	02/21/2013	JP Morgan		3,065,310	3,000,000.00	33,750	2FE
713448-CG-1	PEPSICO INC 2.750% 03/01/23		02/25/2013	JP Morgan		9,990,400	10,000,000.00		1FE
71656L-AP-6	PETROLEOS MEXICANOS 3.500% 01/30/23	F	02/15/2013	JP Morgan		7,959,200	8,000,000.00	6,125	2FE
69349L-AK-4	PNC BANK NA 2.950% 01/30/23		01/23/2013	Morgan Stanley		2,989,170	3,000,000.00		1FE
74005P-BF-0	PRAXAIR INC 2.700% 02/21/23		02/13/2013	Banc of America		4,982,600	5,000,000.00		1FE
755111-BX-8	RAYTHEON COMPANY 2.500% 12/15/22		01/30/2013	Wells Fargo		4,847,800	5,000,000.00	20,833	1FE
775109-AW-1	ROGERS COMMUNICATIONS INC 3.000% 03/15	A	03/08/2013	Various		9,949,450	10,000,000.00	2,500	2FE
833636-AE-3	SOC QUIMICA Y MINERA 3.625% 04/03/23	F	03/26/2013	Various		11,615,998	11,700,000.00		2FE
790849-AJ-2	ST JUDE MEDICAL INC 3.250% 04/15/23		03/21/2013	Banc of America		19,904,800	20,000,000.00		1FE
854502-AD-3	STANLEY BLACK & DECKER 2.900% 11/01/22		02/04/2013	Credit Suisse Intl		5,537,175	5,500,000.00	38,707	1FE
865622-AZ-7	SUMITOMO MITSUI BANKING 3.000% 01/18/2	F	01/11/2013	Goldman Sachs		9,960,600	10,000,000.00		1FE
883556-BC-5	THERMO FISHER SCIENTIFIC 3.150% 01/15/		01/25/2013	Credit Suisse Intl		5,468,760	5,500,000.00	7,219	2FE
89233P-7F-7	TOYOTA MOTOR CREDIT CORP 2.625% 01/10/		02/20/2013	JP Morgan		8,864,820	9,000,000.00	29,531	1FE
908906-AC-4	UNIONBANCAL CORP 3.500% 06/18/22		02/05/2013	Stifel Nicolaus		2,076,560	2,000,000.00	9,722	1FE
91159J-AA-4	US BANCORP 2.950% 07/15/22		01/24/2013	US Bank		5,016,750	5,000,000.00	5,736	1FE
92553P-AR-3	VIACOM INC 3.350% 03/15/23		03/11/2013	Goldman Sachs		4,965,980	5,000,000.00		2FE
92857W-BC-3	VODAFONE GROUP PLC 2.950% 02/19/23	F	03/18/2013	JP Morgan		2,990,250	3,000,000.00	7,867	1FE
98978V-AA-1	ZOETIS INC 3.250% 02/01/23		01/18/2013	Various		24,198,400	24,000,000.00		2FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	432,092,657	433,282,686.00	1,294,379	X X X
8399997	Total Bonds Part 3				X X X	501,706,294	502,074,718	1,379,412	X X X

(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

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)
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	501,706,294	502,074,718.00	1,379,412	X X X
9999999	Totals				X X X	501,706,294	X X X	1,379,412	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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3837H0-QK-2	GNMA 1996-9-PG 7.000% 06/20/26		03/01/2013	Paydown		78,338	78,338.00	78,705	78,370		(32)		(32)		78,338				853	06/20/2026	1FE
3837H1-M4-0	GNMA 1998-26-B 7.000% 11/20/28		03/01/2013	Paydown		26,157	26,157.00	26,476	26,399		(242)		(242)		26,157				287	11/20/2028	1FE
38373S-Q6-7	GNMA 2003-33-PC 5.500% 04/20/32		03/01/2013	Paydown		588,606	588,606.00	587,135	586,909		1,698		1,698		588,606				5,198	04/20/2032	1FE
38373Y-D5-0	GNMA 2003-4-MD 5.500% 01/20/32		03/01/2013	Paydown		164,318	164,318.00	163,933	163,846		472		472		164,318				1,442	01/20/2032	1FE
38374G-M7-4	GNMA 2004-34-VK 5.000% 06/16/23		03/01/2013	Paydown		1,743,441	1,743,441.00	1,723,147	1,738,309		5,132		5,132		1,743,441				17,387	06/16/2023	1FE
38374H-UU-2	GNMA 2004-62-VB 5.500% 09/20/22		03/01/2013	Paydown		3,197,232	3,197,232.00	3,266,504	3,199,148		(1,916)		(1,916)		3,197,232				37,452	09/20/2022	1FE
38374H-W7-1	GNMA 2004-75-VB 5.500% 11/20/27		03/01/2013	Paydown		124,902	124,902.00	125,731	124,823		79		79		124,902				1,147	11/20/2027	1FE
38375J-NL-5	GNMA 2007-11-PD 5.500% 06/20/35		03/01/2013	Paydown		444,204	444,204.00	436,292	441,594		2,610		2,610		444,204				6,108	06/20/2035	1FE
362159-5X-9	GNMA POOL 158462 9.000% 10/15/1		03/01/2013	Paydown		2,098	2,098.00	2,042	2,072		26		26		2,098				32	10/15/2016	1FE
36217G-F2-8	GNMA POOL 192885 9.000% 12/15/1		03/01/2013	Paydown		60	60.00	58	59		1		1		60				1	12/15/2016	1FE
36218L-J4-8	GNMA POOL 225383 7.500% 06/15/2		03/01/2013	Paydown		1,125	1,125.00	1,100	1,111		14		14		1,125				14	06/15/2021	1FE
0599999	Total - Bonds - U.S. Governments				X X X	6,370,481	6,370,481.00	6,411,123	6,362,640		7,842		7,842		6,370,481				69,921	X X X	X X X
168863-AS-7	REPUBLIC OF CHILE BDS 5.500% 01	F	01/15/2013	Maturity		5,210,000	5,210,000.00	5,343,786	5,210,670		(670)		(670)		5,210,000				143,275	01/15/2013	1FE
1099999	Total - Bonds - All Other Governments				X X X	5,210,000	5,210,000.00	5,343,786	5,210,670		(670)		(670)		5,210,000				143,275	X X X	X X X
3133TC-ZY-7	FHLMC 2042 T 7.000% 03/15/28		03/01/2013	Paydown		8,424	8,424.00	8,473	8,473		(49)		(49)		8,424				117	03/15/2028	1FE
3133T9-NW-1	FHLMC 1948 PJ 6.650% 03/15/27		03/01/2013	Paydown		43,770	43,770.00	43,530	43,581		188		188		43,770				538	03/15/2027	1FE
312903-GL-5	FHLMC 1989-112-I 6.500% 01/15/21		03/15/2013	Paydown		32,112	32,112.00	27,295	30,523		1,588		1,588		32,112				410	01/15/2021	1FE
312904-SN-6	FHLMC 1990-1015-F 7.000% 11/15/20		03/01/2013	Paydown		8,718	8,718.00	7,941	8,478		239		239		8,718				92	11/15/2020	1FE
312903-VF-1	FHLMC 1990-139-G 7.000% 04/15/21		03/15/2013	Paydown		2,282	2,282.00	2,017	2,196		86		86		2,282				24	04/15/2021	1FE
312905-FG-2	FHLMC 1991-1053-G 7.000% 03/15/2		03/01/2013	Paydown		3,159	3,159.00	2,829	3,033		126		126		3,159				37	03/15/2021	1FE
312905-GM-8	FHLMC 1991-1055-H 7.000% 03/15/21		03/01/2013	Paydown		7,151	7,151.00	6,458	6,915		236		236		7,151				83	03/15/2021	1FE
312905-TW-2	FHLMC 1991-1069-J 6.950% 04/15/21		03/01/2013	Paydown		2,932	2,932.00	2,366	2,774		158		158		2,932				34	04/15/2021	1FE
312906-BR-0	FHLMC 1991-1094-K 7.000% 06/15/21		03/01/2013	Paydown		1,929	1,929.00	1,772	1,868		61		61		1,929				23	06/15/2021	1FE
312906-NM-8	FHLMC 1991-1109-I 6.950% 08/15/21		03/01/2013	Paydown		26,257	26,257.00	23,409	25,339		917		917		26,257				305	08/15/2021	1FE
312906-RX-0	FHLMC 1991-1119-H 7.750% 08/15/21		03/01/2013	Paydown		9,676	9,676.00	9,152	9,476		199		199		9,676				121	08/15/2021	1FE
312907-FV-5	FHLMC 1991-1142-IA 7.000% 10/15/2		03/01/2013	Paydown		5,840	5,840.00	5,194	5,567		273		273		5,840				67	10/15/2021	1FE
31339M-XX-1	FHLMC 2399 EN 6.500% 01/15/32		03/01/2013	Paydown		30,994	30,994.00	30,626	30,620		374		374		30,994				357	01/15/2032	1FE
31339W-GU-4	FHLMC 2424 OP 6.000% 03/15/32		03/01/2013	Paydown		38,020	38,020.00	38,103	38,017		3		3		38,020				492	03/15/2032	1FE
31392R-JK-8	FHLMC 2470-QG 6.000% 07/15/32		03/01/2013	Paydown		190,977	190,977.00	194,200	192,169		(1,192)		(1,192)		190,977				1,638	07/15/2032	1FE
31392W-MR-8	FHLMC 2515-GP 5.500% 03/15/32		03/01/2013	Paydown		151,611	151,611.00	153,267	151,539		72		72		151,611				1,398	03/15/2032	1FE
31393F-5Y-8	FHLMC 2522-TC 5.500% 11/15/22		03/01/2013	Paydown		1,109,290	1,109,290.00	1,110,320	1,108,031		1,259		1,259		1,109,290				9,879	11/15/2022	1FE
31392X-MQ-8	FHLMC 2523-ND 6.000% 11/15/22		03/01/2013	Paydown		543,030	543,030.00	556,945	546,745		(3,715)		(3,715)		543,030				5,169	11/15/2022	1FE
31393G-VM-3	FHLMC 2533-TC 5.500% 12/15/22		03/01/2013	Paydown		585,483	585,483.00	590,240	586,084		(601)		(601)		585,483				5,315	12/15/2022	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31393H-E8-1	FHLMC 2543-BL 5.500% 12/15/22		03/01/2013	Paydown		668,398	668,398.00	669,756	667,836		562		562		668,398				6,068	12/15/2022	1FE
31393F-RL-2	FHLMC 2544-AL 5.500% 05/15/32		03/01/2013	Paydown		895,156	895,156.00	887,470	892,102		3,054		3,054		895,156				8,371	05/15/2032	1FE
31393G-BH-6	FHLMC 2545-NB 5.500% 12/15/22		03/01/2013	Paydown		692,674	692,674.00	710,424	696,805		(4,131)		(4,131)		692,674				6,289	12/15/2022	1FE
31393H-MZ-2	FHLMC 2547-BH 5.500% 03/15/32		03/01/2013	Paydown		366,048	366,048.00	365,276	365,590		458		458		366,048				3,302	03/15/2032	1FE
31393J-DN-5	FHLMC 2553-BG 5.500% 10/15/32		03/01/2013	Paydown		1,158,488	1,158,488.00	1,143,237	1,152,565		5,923		5,923		1,158,488				10,905	10/15/2032	1FE
31393J-6E-3	FHLMC 2556-TC 5.500% 01/15/23		03/01/2013	Paydown		1,348,901	1,348,901.00	1,376,090	1,354,932		(6,031)		(6,031)		1,348,901				11,889	01/15/2023	1FE
31393L-NV-1	FHLMC 2564-QD 5.500% 02/15/23		03/01/2013	Paydown		615,830	615,830.00	620,834	616,380		(549)		(549)		615,830				6,350	02/15/2023	1FE
31393L-PQ-0	FHLMC 2564-VJ 5.500% 10/15/22		03/01/2013	Paydown		1,245,338	1,245,338.00	1,239,111	1,242,342		2,996		2,996		1,245,338				10,950	10/15/2022	1FE
31393L-B7-7	FHLMC 2571-VP 5.500% 07/15/21		01/01/2013	Paydown		172,049	172,049.00	173,797	171,767		283		283		172,049				789	07/15/2021	1FE
31393K-BX-2	FHLMC 2576-KL 5.500% 07/15/32		03/01/2013	Paydown		481,929	481,929.00	481,327	480,987		943		943		481,929				4,462	07/15/2032	1FE
31393M-YM-7	FHLMC 2583-MD 5.500% 05/15/32		03/01/2013	Paydown		533,655	533,655.00	544,828	533,841		(186)		(186)		533,655				4,921	05/15/2032	1FE
31393N-KH-1	FHLMC 2590-PE 5.500% 08/15/31		01/01/2013	Paydown		66,766	66,766.00	66,119	66,607		159		159		66,766				306	08/15/2031	1FE
31393N-N7-0	FHLMC 2590-WK 5.500% 03/15/33		03/01/2013	Paydown		629,628	629,628.00	643,157	634,399		(4,772)		(4,772)		629,628				8,148	03/15/2033	1FE
31393Q-2X-9	FHLMC 2594-TE 5.500% 12/15/31		03/01/2013	Paydown		485,669	485,669.00	481,552	484,141		1,529		1,529		485,669				4,371	12/15/2031	1FE
31393P-CJ-1	FHLMC 2595-CD 5.000% 04/15/23		03/01/2013	Paydown		1,132,123	1,132,123.00	1,116,910	1,126,147		5,977		5,977		1,132,123				8,354	04/15/2023	1FE
31393N-VV-8	FHLMC 2598-QD 5.500% 04/15/32		03/01/2013	Paydown		754,901	754,901.00	754,547	753,441		1,460		1,460		754,901				7,271	04/15/2032	1FE
31393P-AX-2	FHLMC 2604-YC 5.500% 04/15/33		03/01/2013	Paydown		795,951	795,951.00	814,358	798,502		(2,550)		(2,550)		795,951				7,108	04/15/2033	1FE
31393R-C9-9	FHLMC 2617-VU 5.000% 10/15/22		02/01/2013	Paydown		915,812	915,812.00	918,674	914,202		1,610		1,610		915,812				4,753	10/15/2022	1FE
31393V-ZN-4	FHLMC 2646-HY 5.000% 07/15/33		03/01/2013	Paydown		2,024,184	2,024,184.00	2,031,390	2,023,541		643		643		2,024,184				16,995	07/15/2033	1FE
31394G-NX-7	FHLMC 2659-NG 5.500% 09/15/32		03/01/2013	Paydown		2,007,146	2,007,146.00	1,983,499	1,999,785		7,361		7,361		2,007,146				18,998	09/15/2032	1FE
31394H-AY-7	FHLMC 2669-DG 4.500% 11/15/32		03/01/2013	Paydown		641,692	641,692.00	589,956	632,037		9,655		9,655		641,692				3,823	11/15/2032	1FE
31394J-BZ-9	FHLMC 2670-QG 5.500% 02/15/32		03/01/2013	Paydown		1,374,384	1,374,384.00	1,375,965	1,371,782		2,602		2,602		1,374,384				12,124	02/15/2032	1FE
31394H-V7-3	FHLMC 2671-LC 5.500% 05/15/32		03/01/2013	Paydown		343,649	343,649.00	342,333	342,846		803		803		343,649				3,256	05/15/2032	1FE
31394J-K9-7	FHLMC 2673-PD 5.500% 02/15/32		03/01/2013	Paydown		1,386,800	1,386,800.00	1,383,549	1,383,801		2,999		2,999		1,386,800				12,728	02/15/2032	1FE
31394J-KW-6	FHLMC 2673-QL 5.500% 09/15/23		03/01/2013	Paydown		630,307	630,307.00	628,386	628,766		1,540		1,540		630,307				5,660	09/15/2023	1FE
31394H-RX-1	FHLMC 2674-LG 5.500% 03/15/32		03/01/2013	Paydown		1,555,751	1,555,751.00	1,569,576	1,553,737		2,014		2,014		1,555,751				14,440	03/15/2032	1FE
31394J-V2-0	FHLMC 2677-VD 5.500% 03/15/33		03/01/2013	Paydown		2,531,329	2,531,329.00	2,494,545	2,520,540		10,788		10,788		2,531,329				24,439	03/15/2033	1FE
31394K-PV-0	FHLMC 2686-WG 5.500% 07/15/32		03/01/2013	Paydown		514,435	514,435.00	519,137	514,001		434		434		514,435				4,842	07/15/2032	1FE
31394K-AE-4	FHLMC 2687-PG 5.500% 03/15/32		03/01/2013	Paydown		1,838,942	1,838,942.00	1,837,908	1,835,249		3,693		3,693		1,838,942				16,538	03/15/2032	1FE
31394L-DV-1	FHLMC 2691-LE 5.500% 04/15/32		03/01/2013	Paydown		664,278	664,278.00	660,956	662,693		1,585		1,585		664,278				6,073	04/15/2032	1FE
31394K-F3-3	FHLMC 2693-MC 5.500% 07/15/32		03/01/2013	Paydown		350,447	350,447.00	354,499	350,324		123		123		350,447				3,084	07/15/2032	1FE
31394M-KM-1	FHLMC 2714-LV 5.500% 08/15/23		03/01/2013	Paydown		3,386,093	3,386,093.00	3,300,507	3,367,830		18,263		18,263		3,386,093				30,945	08/15/2023	1FE
31394M-P9-5	FHLMC 2715-QG 5.500% 05/15/32		03/01/2013	Paydown		566,817	566,817.00	569,210	565,864		953		953		566,817				4,463	05/15/2032	1FE
31394N-RP-5	FHLMC 2735-PG 5.500% 09/15/32		03/01/2013	Paydown		551,815	551,815.00	556,298	551,217		598		598		551,815				4,985	09/15/2032	1FE
31394Y-C8-5	FHLMC 2792-PD 5.500% 09/15/32		03/01/2013	Paydown		3,326,371	3,326,371.00	3,383,092	3,325,708		662		662		3,326,371				35,764	09/15/2032	1FE
31394X-VA-1	FHLMC 2797-VH 5.500% 07/15/24		03/01/2013	Paydown		134,137	134,137.00	131,424	133,327		810		810		134,137				1,231	07/15/2024	1FE
31395A-3G-8	FHLMC 2805-VB 5.500% 09/15/23		03/01/2013	Paydown		2,887,862	2,887,862.00	2,807,881	2,874,513		13,350		13,350		2,887,862				24,106	09/15/2023	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31395A-L8-6	FHLMC 2810-VH 5.500% 06/15/26		03/01/2013	Paydown		1,397,899	1,397,899.00	1,403,578	1,395,945		1,954		1,954		1,397,899				12,850	06/15/2026	1FE
31395A-2M-6	FHLMC 2811-VD 5.500% 07/15/24		03/01/2013	Paydown		129,821	129,821.00	130,698	129,773		48		48		129,821				1,192	07/15/2024	1FE
31395A-BR-5	FHLMC 2814-VD 5.500% 01/15/26		03/01/2013	Paydown		453,267	453,267.00	454,170	452,414		853		853		453,267				3,808	01/15/2026	1FE
31395C-QZ-7	FHLMC 2825-QN 5.500% 09/15/32		03/01/2013	Paydown		3,005,794	3,005,794.00	3,043,690	3,006,066		(271)		(271)		3,005,794				27,612	09/15/2032	1FE
31395E-K5-5	FHLMC 2833-JE 5.500% 05/15/33		03/01/2013	Paydown		1,800,140	1,800,140.00	1,816,735	1,800,732		(593)		(593)		1,800,140				16,310	05/15/2033	1FE
31395F-QC-1	FHLMC 2858-JN 5.500% 02/15/33		03/01/2013	Paydown		461,560	461,560.00	462,137	460,817		743		743		461,560				4,243	02/15/2033	1FE
31395H-H8-6	FHLMC 2869-NY 5.000% 10/15/24		03/01/2013	Paydown		876,584	876,584.00	864,343	871,143		5,441		5,441		876,584				9,535	10/15/2024	1FE
31395G-KH-4	FHLMC 2878-OW 5.500% 01/15/27		03/01/2013	Paydown		97,031	97,031.00	99,547	97,410		(380)		(380)		97,031				891	01/15/2027	1FE
31395R-5B-0	FHLMC 2947-DM 5.500% 07/15/33		03/01/2013	Paydown		3,042,535	3,042,535.00	3,040,833	3,036,866		5,669		5,669		3,042,535				28,493	07/15/2033	1FE
31395T-QW-7	FHLMC 2962-JQ 5.500% 01/15/34		03/01/2013	Paydown		1,425,303	1,425,303.00	1,432,334	1,424,493		811		811		1,425,303				12,690	01/15/2034	1FE
31395R-GT-9	FHLMC 2966-XD 5.500% 09/15/33		03/01/2013	Paydown		1,315,683	1,315,683.00	1,330,176	1,316,169		(485)		(485)		1,315,683				11,981	09/15/2033	1FE
31395U-DZ-1	FHLMC 2980-LD 5.500% 12/15/33		03/01/2013	Paydown		1,266,997	1,266,997.00	1,232,649	1,257,390		9,607		9,607		1,266,997				11,693	12/15/2033	1FE
31396E-K2-1	FHLMC 3078-BD 5.500% 02/15/34		03/01/2013	Paydown		515,176	515,176.00	496,843	509,534		5,642		5,642		515,176				6,493	02/15/2034	1FE
31396G-7D-7	FHLMC 3094-PC 5.500% 04/15/34		03/01/2013	Paydown		839,662	839,662.00	832,183	836,683		2,979		2,979		839,662				7,246	04/15/2034	1FE
31396H-VB-2	FHLMC 3117-LD 6.000% 02/15/25		03/01/2013	Paydown		2,548,132	2,548,132.00	2,583,567	2,546,660		1,473		1,473		2,548,132				25,694	02/15/2025	1FE
31396J-AE-5	FHLMC 3133-TD 6.000% 09/15/34		03/01/2013	Paydown		776,398	776,398.00	781,614	776,283		115		115		776,398				7,631	09/15/2034	1FE
31396N-5C-6	FHLMC 3135-VC 6.000% 11/15/23		03/01/2013	Paydown		1,959,612	1,959,612.00	1,953,084	1,954,841		4,771		4,771		1,959,612				19,436	11/15/2023	1FE
31396R-ET-0	FHLMC 3149-HD 6.000% 06/15/34		03/01/2013	Paydown		1,719,796	1,719,796.00	1,735,466	1,720,292		(496)		(496)		1,719,796				14,902	06/15/2034	1FE
31396R-HA-8	FHLMC 3149-PD 6.000% 10/15/34		03/01/2013	Paydown		2,447,177	2,447,177.00	2,424,999	2,437,675		9,502		9,502		2,447,177				24,824	10/15/2034	1FE
31396R-LB-1	FHLMC 3153-NE 5.500% 05/15/34		03/01/2013	Paydown		1,142,598	1,142,598.00	1,128,940	1,138,017		4,581		4,581		1,142,598				10,271	05/15/2034	1FE
31396N-VP-8	FHLMC 3161-PD 5.500% 10/15/34		03/01/2013	Paydown		1,212,519	1,212,519.00	1,189,026	1,204,178		8,341		8,341		1,212,519				11,288	10/15/2034	1FE
31396T-XE-8	FHLMC 3167-QG 6.000% 08/15/34		03/01/2013	Paydown		604,652	604,652.00	611,360	604,276		375		375		604,652				6,171	08/15/2034	1FE
31396T-GD-9	FHLMC 3169-VB 6.000% 11/15/26		03/01/2013	Paydown		3,946,796	3,946,796.00	3,958,698	3,943,176		3,620		3,620		3,946,796				42,565	11/15/2026	1FE
31396T-U9-2	FHLMC 3171-MG 6.000% 08/15/34		03/01/2013	Paydown		3,567,293	3,567,293.00	3,597,578	3,567,084		209		209		3,567,293				35,750	08/15/2034	1FE
31396R-YQ-4	FHLMC 3172-PD 6.000% 07/15/34		03/01/2013	Paydown		881,430	881,430.00	874,268	878,616		2,814		2,814		881,430				7,979	07/15/2034	1FE
31396U-DR-8	FHLMC 3192-GD 6.000% 08/15/35		03/01/2013	Paydown		1,591,795	1,591,795.00	1,600,777	1,592,423		(628)		(628)		1,591,795				16,187	08/15/2035	1FE
31397A-ZB-2	FHLMC 3213-JD 6.000% 02/15/35		03/01/2013	Paydown		3,065,287	3,065,287.00	3,099,480	3,065,663		(376)		(376)		3,065,287				30,605	02/15/2035	1FE
31397F-3R-1	FHLMC 3273-VB 5.500% 09/15/26		03/01/2013	Paydown		3,513,446	3,513,446.00	3,577,127	3,518,202		(4,757)		(4,757)		3,513,446				31,004	09/15/2026	1FE
31397G-6P-0	FHLMC 3287-PM 6.000% 10/15/35		03/01/2013	Paydown		974,692	974,692.00	969,705	971,726		2,966		2,966		974,692				9,978	10/15/2035	1FE
31397F-P4-8	FHLMC 3289-ND 5.500% 06/15/35		03/01/2013	Paydown		4,750,080	4,750,085.00	4,794,617	4,760,140		(10,056)		(10,056)		4,750,080				43,145	06/15/2035	1FE
31397F-SF-0	FHLMC 3294-ND 5.500% 05/15/35		03/01/2013	Paydown		2,366,394	2,366,394.00	2,377,893	2,365,276		1,118		1,118		2,366,394				22,675	05/15/2035	1FE
31397G-UD-0	FHLMC 3305-PD 5.500% 11/15/35		03/01/2013	Paydown		1,588,795	1,588,795.00	1,567,718	1,576,722		12,073		12,073		1,588,795				20,202	11/15/2035	1FE
31397J-2R-4	FHLMC 3331-EP 5.500% 02/15/36		03/01/2013	Paydown		1,865,067	1,865,067.00	1,870,140	1,862,691		2,376		2,376		1,865,067				16,089	02/15/2036	1FE
31397H-QY-7	FHLMC 3332-VB 6.000% 07/15/26		03/01/2013	Paydown		3,671,899	3,671,899.00	3,627,148	3,655,019		16,880		16,880		3,671,899				36,665	07/15/2026	1FE
31397H-N8-7	FHLMC 3337-MD 5.500% 06/15/27		03/01/2013	Paydown		1,362,549	1,362,549.00	1,368,508	1,362,586		(38)		(38)		1,362,549				12,529	06/15/2027	1FE
31397W-5E-1	FHLMC 3460-PE 5.000% 06/15/38		03/01/2013	Paydown		1,301,175	1,301,175.00	1,335,992	1,321,621		(20,445)		(20,445)		1,301,175				13,819	06/15/2038	1FE
3137A1-JE-4	FHLMC 3708 BP 4.500% 02/15/35		03/01/2013	Paydown		62,959	62,959.00	66,235	65,072		(2,112)		(2,112)		62,959				481	02/15/2035	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
313401-WS-6	FHLMC POOL 170208 9.000% 12/01/1		03/01/2013	Paydown		442	442.00	441	439		2		2		442				5	12/01/2016	1FE
31344P-Z2-3	FHLMC POOL 285261 8.500% 01/01/1		03/01/2013	Paydown		365	365.00	351	355		10		10		365				5	01/01/2017	1FE
31344Y-CK-9	FHLMC POOL 291874 8.000% 04/01/1		03/01/2013	Paydown		1,280	1,280.00	1,222	1,257		23		23		1,280				17	04/01/2017	1FE
3128F2-HR-9	FHLMC POOL D62940 GOLD 7.000%		03/01/2013	Paydown		868	868.00	848	855		13		13		868				10	08/01/2025	1FE
313603-NF-5	FNMA 1989-101-H 6.000% 12/15/19		03/01/2013	Paydown		8,223	8,223.00	7,390	7,965		258		258		8,223				81	12/15/2019	1FE
31358F-BC-2	FNMA 1990-108-G 7.000% 09/25/20		03/01/2013	Paydown		3,881	3,881.00	3,490	3,732		149		149		3,881				46	09/25/2020	1FE
31358F-RE-1	FNMA 1990-140-J 7.000% 12/25/20		03/01/2013	Paydown		51,962	51,962.00	46,376	50,063		1,900		1,900		51,962				823	12/25/2020	1FE
31358E-GR-7	FNMA 1990-58-J 7.000% 05/25/20		03/01/2013	Paydown		5,148	5,148.00	4,594	4,954		194		194		5,148				60	05/25/2020	1FE
31358E-KM-3	FNMA 1990-60-K 5.500% 06/25/20		03/01/2013	Paydown		3,868	3,868.00	3,343	3,667		201		201		3,868				37	06/25/2020	1FE
31358G-RA-7	FNMA 1991-43-J 7.000% 05/15/21		03/01/2013	Paydown		4,441	4,441.00	4,008	4,272		169		169		4,441				45	05/15/2021	1FE
31358G-U4-7	FNMA 1991-53-J 7.000% 05/25/21		03/01/2013	Paydown		11,793	11,793.00	10,879	11,458		335		335		11,793				134	05/25/2021	1FE
31358H-H4-0	FNMA 1991-98-J 8.000% 08/25/21		03/01/2013	Paydown		4,552	4,552.00	4,728	4,638		(86)		(86)		4,552				64	08/25/2021	1FE
31359S-HC-7	FNMA 2001-4-JB 6.500% 03/25/31		03/01/2013	Paydown		76,905	76,905.00	75,524	75,549		1,356		1,356		76,905				550	03/25/2031	1FE
31392C-PT-5	FNMA 2002-21-PE 6.500% 04/25/32		03/01/2013	Paydown		180,276	180,276.00	181,226	180,350		(74)		(74)		180,276				1,924	04/25/2032	1FE
31392E-5E-6	FNMA 2002-79-BD 5.500% 11/25/22		03/01/2013	Paydown		706,941	706,941.00	696,144	701,699		5,243		5,243		706,941				6,447	11/25/2022	1FE
31392F-WU-7	FNMA 2002-86-AL 5.500% 05/25/32		03/01/2013	Paydown		1,015,120	1,015,120.00	1,014,612	1,013,824		1,295		1,295		1,015,120				8,668	05/25/2032	1FE
31392F-XR-3	FNMA 2002-88-LX 5.500% 12/25/22		03/01/2013	Paydown		517,025	517,025.00	520,176	516,659		366		366		517,025				4,472	12/25/2022	1FE
31392H-AR-4	FNMA 2002-91-LE 5.500% 01/25/23		03/01/2013	Paydown		228,054	228,054.00	228,410	227,612		442		442		228,054				3,136	01/25/2023	1FE
31393U-LL-5	FNMA 2003-122-VD 5.500% 08/25/22		03/01/2013	Paydown		2,057,816	2,057,816.00	2,050,099	2,053,829		3,987		3,987		2,057,816				14,248	08/25/2022	1FE
31393A-NY-9	FNMA 2003-22-KL 5.500% 09/25/32		03/01/2013	Paydown		746,206	746,206.00	746,206	746,206						746,206				6,879	09/25/2032	1FE
31393A-E3-7	FNMA 2003-24 VM 5.500% 11/25/21		01/01/2013	Paydown		243,213	243,213.00	244,536	242,451		761		761		243,213				1,115	11/25/2021	1FE
31393A-GW-1	FNMA 2003-26-HB 5.000% 04/25/23		03/01/2013	Paydown		576,169	576,169.00	565,906	571,563		4,606		4,606		576,169				6,533	04/25/2023	1FE
31393B-LJ-2	FNMA 2003-32-BW 5.500% 03/25/32		03/01/2013	Paydown		465,989	465,989.00	462,931	464,096		1,893		1,893		465,989				4,235	03/25/2032	1FE
31393E-CV-9	FNMA 2003-74-VL 5.500% 11/25/22		03/01/2013	Paydown		4,813,222	4,813,222.00	4,815,029	4,798,227		14,995		14,995		4,813,222				49,141	11/25/2022	1FE
31393E-R4-3	FNMA 2003-86-DB 5.500% 03/25/31		03/01/2013	Paydown		969,504	969,504.00	953,598	965,403		4,101		4,101		969,504				9,376	03/25/2031	1FE
31394A-GJ-9	FNMA 2004-54-BL 5.000% 07/25/24		03/01/2013	Paydown		402,804	402,804.00	389,713	397,189		5,615		5,615		402,804				3,250	07/25/2024	1FE
31394A-YY-6	FNMA 2004-68-CB 4.500% 09/25/24		03/01/2013	Paydown		816,149	816,149.00	760,238	794,307		21,841		21,841		816,149				6,312	09/25/2024	1FE
31394C-3Q-3	FNMA 2005-23-VB 5.500% 01/25/24		03/01/2013	Paydown		2,317,131	2,317,131.00	2,346,005	2,313,752		3,379		3,379		2,317,131				20,633	01/25/2024	1FE
31394B-6W-9	FNMA 2005-6-VK 5.000% 07/25/23		03/01/2013	Paydown		2,538,609	2,538,609.00	2,540,988	2,532,355		6,254		6,254		2,538,609				26,263	07/25/2023	1FE
31395D-LB-3	FNMA 2006-37-DB 6.000% 04/25/35		03/01/2013	Paydown		679,035	679,035.00	671,290	674,561		4,474		4,474		679,035				6,554	04/25/2035	1FE
31395D-CP-2	FNMA 2006-41-VW 6.000% 12/25/24		03/01/2013	Paydown		1,893,112	1,893,112.00	1,870,436	1,881,699		11,413		11,413		1,893,112				18,174	12/25/2024	1FE
31396W-V9-4	FNMA 2007-76 PD 6.000% 03/25/36		03/01/2013	Paydown		2,206,691	2,206,691.00	2,211,757	2,201,916		4,775		4,775		2,206,691				20,674	03/25/2036	1FE
31396Q-Q9-3	FNMA 2009-66-JB 4.000% 09/25/29		03/01/2013	Paydown		2,702,369	2,702,369.00	2,556,220	2,615,749		86,621		86,621		2,702,369				18,868	09/25/2029	1FE
31371E-VY-8	FNMA POOL 250031 7.500% 05/01/24		03/01/2013	Paydown		1,874	1,874.00	1,866	1,865		9		9		1,874				27	05/01/2024	1FE
31373T-SS-0	FNMA POOL 303029 7.500% 10/01/24		03/01/2013	Paydown		513	513.00	511	510		2		2		513				7	10/01/2024	1FE
31373T-SU-5	FNMA POOL 303031 7.500% 10/01/24		03/01/2013	Paydown		946	946.00	944	943		3		3		946				12	10/01/2024	1FE
313610-RM-1	FNMA POOL 46392 8.500% 05/01/17		03/01/2013	Paydown		286	286.00	278	280		6		6		286				4	05/01/2017	1FE

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CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
313614-RV-3	FNMA POOL 50000 8.000% 05/01/17		03/01/2013	Paydown		2,305	2,305.00	2,181	2,239		66		66		2,305				22	05/01/2017	1FE
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	132,280,490	132,280,495.00	132,070,065	131,943,737		336,754		336,754		132,280,490				1,238,978	X X X	X X X
023654-AR-7	AMERICA WEST AIRLINES SER 1998-		01/02/2013	Redemption 100.000		26,045	26,045.00	26,045	26,045						26,045				895	01/02/2017	3FE
02635P-TG-8	AMERICAN GENERAL FINANCE 5.75		02/13/2013	Barclays Bank Plc		1,980,000	2,000,000.00	2,013,700	2,006,070		(199)		(199)		2,005,871		(25,871)	(25,871)	49,194	09/15/2016	5FE
039483-AK-8	ARCHER DANIELS MIDLAND 7.125%		03/01/2013	Maturity		15,000,000	15,000,000.00	15,017,200	15,000,267		(267)		(267)		15,000,000				534,375	03/01/2013	1FE
09774X-AV-4	BOMBARDIER CAPITAL 1999-A CL-A4		03/01/2013	Paydown		47,520	47,520.00	47,355	47,358		162		162		47,520				525	03/15/2029	4AM
12189P-AC-6	BURLINGTON NORTHERN EQUIP NT		01/02/2013	Redemption 100.000		324,180	324,180.00	324,180	324,180						324,180				10,082	01/02/2019	1FE
12189P-AD-4	BURLINGTON NORTHERN EQUIP NT		01/02/2013	Redemption 100.000		660,129	660,129.00	660,129	660,129						660,129				20,563	07/02/2018	1FE
16675H-AL-6	CHEVRON CORP 7.327% 01/01/14		01/01/2013	Redemption 100.000		227,031	227,031.00	227,031	227,031						227,031				10,742	01/01/2014	1FE
210805-CB-1	CONTINENTAL AIRLINES 1998-1A 6.		03/15/2013	Redemption 100.000		990,685	990,685.00	991,581	990,817		(132)		(132)		990,685				32,930	03/15/2019	2FE
21079V-AA-1	CONTINENTAL AIRLINES 2010-1A 4.		01/12/2013	Redemption 100.000		155,765	155,765.00	154,305	154,513		1,252		1,252		155,765				3,699	01/12/2021	2FE
126673-JA-1	COUNTRYWIDE 2004-10-AF5A 5.164		12/01/2012	Paydown		4,415	4,415.00	4,415	4,406		8		8		4,415				19	02/25/2035	1FM
126673-JA-1	COUNTRYWIDE 2004-10-AF5A 5.164		03/01/2013	Paydown		37,843	37,843.00	37,842	37,765		78		78		37,843				(27,301)	02/25/2035	2FM
12667F-K9-5	COUNTRYWIDE ALTNVT LOAN TR 20		03/01/2013	Paydown		188,827	188,827.00	178,328	178,328		10,499		10,499		188,827				1,969	02/25/2035	1FM
22540A-BE-7	CSFBMSC INDYMAC 1997-1 CL A5 6.		03/01/2013	Paydown		53,788	53,788.00	40,555	42,325		11,463		11,463		53,788				670	02/25/2028	5AM
232820-AE-0	CYTEC INDUSTRIES INC NTS 4.600		03/27/2013	Call 101.1250		15,168,750	15,000,000.00	15,008,250	15,000,515		(242)		(242)		15,000,273		168,477	168,477	509,835	07/01/2013	2FE
251547-AE-5	DEUTSCHE FINANCIAL CAP 1997-1-A		03/01/2013	Paydown		48,582	48,582.00	48,534	48,449		133		133		48,582				552	09/15/2027	1FE
31846L-BZ-8	FIRST ALLIANCE MTG LOAN HEL 199		03/01/2013	Paydown		64,966	64,966.00	64,966	64,966						64,966				472	12/20/2029	1FM
36157R-HU-2	GE CAPITAL MTG SERV HEL 98-2-A6		03/01/2013	Paydown		131,947	131,947.00	131,370	131,368		579		579		131,947				1,627	09/25/2028	2FM
393505-UU-4	GREEN TREE FINANCIAL CORP 1997-		03/15/2013	Paydown		101,365	101,365.00	100,932	101,360		5		5		101,365				1,177	02/15/2029	1FE
393505-VW-9	GREEN TREE FINANCIAL CORP 1997-		03/15/2013	Paydown		114,037	114,037.00	97,058	108,042		5,995		5,995		114,037				1,353	05/15/2029	1FE
41987Q-BB-8	HAWAIIAN ELECTRIC MTN 5.250% 0		03/07/2013	Maturity		5,000,000	5,000,000.00	5,051,550	5,001,164		(1,164)		(1,164)		5,000,000				131,250	03/07/2013	2FE
466247-JB-0	JP MORGAN MORTG TR 2004-S2-2A5		03/01/2013	Paydown		280,097	280,097.00	286,928	283,627		(3,531)		(3,531)		280,097				2,336	11/25/2034	2FM
466247-A2-9	JP MORGAN MORTG TR 2005-S3-1A1		03/01/2013	Paydown		220,543	220,543.00	208,729	208,812		11,732		11,732		220,543				1,990	01/25/2036	2FM
488044-AL-2	KELLWOOD CO 12.875% 12/31/14		03/05/2013	JP Morgan		7,660,000	9,000,000.00	5,919,568	5,919,568						5,919,568		1,740,432	1,740,432	552,945	12/31/2014	5
501044-CE-9	KROGER CO NOTES 5.500% 02/01/1		02/01/2013	Maturity		8,000,000	8,000,000.00	8,209,420	8,002,191		(2,191)		(2,191)		8,000,000				220,000	02/01/2013	2FE
50540R-AD-4	LABORATORY CORP OF AMERICA 5		02/01/2013	Various		9,000,000	9,000,000.00	9,033,890	9,000,418		(418)		(418)		9,000,000				247,500	02/01/2013	2FE
57643M-CX-0	MASTER ASSET 2004-6 5.250% 07/2		03/01/2013	Paydown		1,589,673	1,589,673.00	1,526,086	1,582,563		7,110		7,110		1,589,673				13,031	07/26/2023	1FM
55265K-MX-4	MASTR ASSET SEC TRUST 2002-7-3N		03/01/2013	Paydown		29,683	29,683.00	29,683	29,683						29,683				279	12/25/2032	1FM
55265K-U2-3	MASTR ASSET SEC TRUST 2003-10-3		03/01/2013	Paydown		217,848	217,848.00	214,444	216,284		1,564		1,564		217,848				2,067	11/25/2033	1FM
55263E-CH-6	MBNA CORP NTS 6.125% 03/01/13		03/01/2013	Maturity		1,683,000	1,683,000.00	1,832,582	1,686,107		(3,107)		(3,107)		1,683,000				51,542	03/01/2013	1FE
617446-HR-3	MORGAN STANLEY 5.300% 03/01/13		03/01/2013	Maturity		5,000,000	5,000,000.00	4,999,250	4,999,992		8		8		5,000,000				132,500	03/01/2013	1FE
674135-EJ-3	OAKWOOD MTG INVESTORS INC 199		03/01/2013	Paydown		118,521	118,521.00	118,503	118,290		231		231		118,521				1,375	04/15/2029	3AM
71343X-AD-6	PEPSIAMERICAS INC NTS 4.500% 0		03/15/2013	Maturity		3,000,000	3,000,000.00	2,968,500	2,999,220		780		780		3,000,000				67,500	03/15/2013	1FE
744448-BY-6	PUBLIC SERVICE CO OF COLORADO		03/01/2013	Various		13,000,000	13,000,000.00	12,801,850	12,995,746		4,255		4,255		13,000,000				316,875	03/01/2013	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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
760985-L6-6	RAMP 2003-RS11-AI6B 5.900% 12/25		03/01/2013	Paydown		32,321	32,321.00	32,320	32,254		66		66		32,321				312	12/25/2033	1FM
76111J-7K-4	RFMSI 2003-S10-A5 5.500% 06/25/33		03/01/2013	Paydown		766,502	766,502.00	796,523	773,962		(7,460)		(7,460)		766,502				7,734	06/25/2033	1FM
78442F-AG-3	SLM CORP MTN SER A 5.375% 01/15		01/15/2013	Maturity		5,000,000	5,000,000.00	5,106,200	5,000,507		(507)		(507)		5,000,000				134,375	01/15/2013	2FE
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1A 6.1		02/01/2013	Redemption 100.000		113,801	113,801.00	111,583	112,069		1,732		1,732		113,801				3,499	08/01/2022	1FE
84474W-AA-8	SOUTHWEST AIRLINES CO 1998-A 6		01/02/2013	Redemption 100.000		439,906	439,906.00	439,906	439,906						439,906				14,363	07/02/2019	2FE
89655V-AA-0	TRINITY RAIL LEASING 2003-1 5.640		03/12/2013	Redemption 100.000		84,360	84,360.00	84,360	84,360						84,360				795	10/12/2022	1FE
89655N-AA-8	TRINITY RAIL LEASING 2004-1A 5.27		03/14/2013	Redemption 100.000		102,820	102,820.00	102,820	102,820						102,820				905	08/14/2023	1FE
89655Y-AA-4	TRINITY RAIL LEASING 2009-1A 6.65		03/16/2013	Redemption 100.000		51,803	51,803.00	51,803	51,803						51,803				577	06/16/2029	1FE
89656C-AA-1	TRINITY RAIL LEASING 2010-1 5.194		03/16/2013	Redemption 100.000		68,916	68,916.00	70,245	70,216		(1,300)		(1,300)		68,916				598	01/16/2031	1FE
90263A-BA-7	UCFC FUNDING CORP 1997-3 CL A4		03/01/2013	Paydown		138,607	138,607.00	137,944	138,201		406		406		138,607				1,623	01/15/2029	1FE
90263B-GT-9	UCFC HEL 1998-C-A6 6.445% 11/15/2		03/01/2013	Paydown		143,562	143,562.00	142,773	142,775		787		787		143,562				1,751	11/15/2029	1FM
90263B-HA-9	UCFC HEL 1998-D- A6 6.660% 04/15/		03/01/2013	Paydown		115,140	115,140.00	115,140	115,140						115,140				1,384	04/15/2030	1FM
90783T-AA-8	UNION PACIFIC SER 2004-1 5.404%		01/02/2013	Redemption 100.000		16,660	16,660.00	16,660	16,660						16,660				450	07/02/2025	1FE
909279-AH-4	UNITED AIR LINES 1991-B CALLABLE		01/02/2013	Principal Reduction		55,993	55,993.00										55,993	55,993		02/19/2015	6
921796-HB-7	VANDERBILT MTG 1999-C-1A4 7.560		03/07/2013	Paydown		87,544	87,544.00	87,544	87,544						87,544				1,159	06/07/2026	1FE
92178P-AD-9	VANDERBILT MTG 2002-1-A4 6.570%		03/01/2013	Paydown		165,925	165,925.00	165,863	165,774		151		151		165,925				1,861	05/07/2027	1FE
921796-LW-6	VANDERBILT MTG 2002-A-A4 6.490		03/01/2013	Paydown		132,167	132,167.00	140,427	134,161		(1,995)		(1,995)		132,167				1,331	05/07/2026	1FE
921796-MP-0	VANDERBILT MTG 2002-C-A4 6.570		03/01/2013	Paydown		176,726	176,726.00	176,652	176,559		167		167		176,726				1,929	08/07/2024	1FE
921796-MZ-8	VANDERBILT MTG 2003-A-A4 6.210		03/01/2013	Paydown		87,903	87,903.00	87,868	87,825		78		78		87,903				891	05/07/2026	1FE
929227-T3-0	WASHINGTON MUTUAL 2003-S3-1A4		03/01/2013	Paydown		251,240	251,240.00	260,112	253,261		(2,021)		(2,021)		251,240				2,129	06/25/2033	1FM
929227-4U-7	WASHINGTON MUTUAL 2003-S4-2A2		03/01/2013	Paydown		820,913	820,913.00	848,427	827,698		(6,785)		(6,785)		820,913				7,199	06/25/2033	1FM
949757-AG-3	WELLS FARGO 2004-6-A7 5.500% 06		03/01/2013	Paydown		166,746	166,746.00	163,645	165,336		1,410		1,410		166,746				1,555	06/25/2034	1FM
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	99,144,795	100,336,045.00	97,513,574	97,176,430		29,332		29,332		97,205,764		1,939,031	1,939,031	3,080,988	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	243,005,766	244,197,021	241,338,548	240,693,477		373,258		373,258		241,066,735		1,939,031	1,939,031	4,533,162	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	243,005,766	244,197,021.00	241,338,548	240,693,477		373,258		373,258		241,066,735		1,939,031	1,939,031	4,533,162	X X X	X X X
9999999	Totals					243,005,766	X X X	241,338,548	240,693,477		373,258		373,258		241,066,735		1,939,031	1,939,031	4,533,162	X X X	X X X

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/11/2012	04/12/2013	2,450	2,450	1387.57	183,260			159,826		159,826	(23,434)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/18/2012	04/19/2013	1,162	1,162	1376.92	86,560			100,314		100,314	13,754						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/25/2012	04/26/2013	786	786	1399.98	59,620			51,370		51,370	(8,250)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/10/2012	05/10/2013	3,768	3,768	1353.39	284,580			554,747		554,747	270,167						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/17/2012	05/17/2013	926	926	1295.22	74,400			204,110		204,110	129,710						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/24/2012	05/24/2013	1,669	1,669	1317.82	144,980			379,203		379,203	234,223						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/05/2012	06/06/2013	1,445	1,445	1315.13	134,140			377,076		377,076	242,936						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/12/2012	06/13/2013	1,445	1,445	1314.88	125,590			348,370		348,370	222,780						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/19/2012	06/20/2013	1,475	1,475	1355.69	121,200			332,583		332,583	211,383						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/26/2012	06/27/2013	1,126	1,126	1331.85	90,750			268,034		268,034	177,284						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/05/2012	07/05/2013	2,362	2,362	1354.68	179,200			492,637		492,637	313,437						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/12/2012	07/12/2013	1,400	1,400	1356.78	106,780			334,624		334,624	227,844						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/19/2012	07/19/2013	1,321	1,321	1362.66	93,420			335,289		335,289	241,869						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/26/2012	07/26/2013	1,443	1,443	1385.97	112,000			376,380		376,380	264,380						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/05/2012	09/06/2013	2,234	2,234	1432.12	173,440			596,833		596,833	423,393						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/11/2012	09/12/2013	766	766	1436.56	56,650			169,114		169,114	112,464						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/18/2012	09/19/2013	1,369	1,369	1461.05	100,400			259,024		259,024	158,624						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/25/2012	09/26/2013	1,116	1,116	1433.32	80,160			253,409		253,409	173,249						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/04/2012	10/04/2013	1,848	1,848	1460.93	128,250			421,686		421,686	293,436						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/11/2012	10/11/2013	1,680	1,680	1428.59	119,040			449,405		449,405	330,365						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/18/2012	10/18/2013	1,605	1,605	1433.19	111,550			357,305		357,305	245,755						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/25/2012	10/25/2013	1,275	1,275	1411.94	89,640			300,767		300,767	211,127						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/01/2012	11/01/2013	707	707	1414.2	50,100			156,234		156,234	106,134						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/05/2012	11/06/2013	1,470	1,470	1428.39	104,370			339,836		339,836	235,466						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/12/2012	11/13/2013	1,310	1,310	1374.53	88,740			374,676		374,676	285,936						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/19/2012	11/20/2013	1,441	1,441	1387.81	97,400			357,404		357,404	260,004						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/27/2012	11/28/2013	1,419	1,419	1409.93	94,000			316,152		316,152	222,152						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	12/04/2012	12/05/2013	1,206	1,206	1409.28	80,410			252,317		252,317	171,907						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	12/11/2012	12/12/2013	1,400	1,400	1428.48	94,800			278,404		278,404	183,604						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/18/2012	12/19/2013	1,045	1,045	1435.81	70,800			161,598		161,598	90,798						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/27/2012	12/27/2013	1,355	1,355	1402.43	95,760			192,976		192,976	97,216						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/03/2013	01/03/2014	1,909	1,909	1466.47		139,160		211,367		211,367	72,207						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/10/2013	01/10/2014	1,427	1,427	1472.05		93,030		158,411		158,411	65,381						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/17/2013	01/17/2014	673	673	1485.98		46,300		68,335		68,335	22,035						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/24/2013	01/24/2014	998	998	1502.96		64,650		95,526		95,526	30,876						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/05/2013	02/06/2014	926	926	1512.12		64,260		78,506		78,506	14,246						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/14/2013	02/14/2014	1,184	1,184	1519.79		84,780		123,846		123,846	39,066						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/21/2013	02/21/2014	792	792	1515.6		57,360		77,456		77,456	20,096						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/27/2013	02/28/2014	660	660	1514.68		50,200		59,418		59,418	9,218						100%/0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/05/2013	03/06/2014	649	649	1541.46		47,600		47,190		47,190	(410)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/07/2013	03/07/2014	645	645	1551.18		47,800		36,406		36,406	(11,394)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/12/2013	03/13/2014	643	643	1554.52		47,700		41,181		41,181	(6,519)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/14/2013	03/14/2014	705	705	1560.7		50,600		38,612		38,612	(11,988)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/19/2013	03/20/2014	1,091	1,091	1558.71		80,580		64,014		64,014	(16,566)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/26/2013	03/27/2014	640	640	1562.85		49,100		44,172		44,172	(4,928)						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/05/2012	04/05/2013	1,645	1,645	1398.08	54,050			75,453		75,453	21,403						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/10/2012	04/10/2013	515	515	1358.59	15,260			64,515		64,515	49,255						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/12/2012	04/12/2013	793	793	1387.57	25,630			70,503		70,503	44,873						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/19/2012	04/19/2013	2,469	2,469	1376.92	78,200			196,956		196,956	118,756						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/01/2012	05/31/2013	861	861	1278.04	20,900			119,911		119,911	99,011						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/10/2012	07/10/2013	224	224	1341.47	6,510			28,292		28,292	21,782						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/26/2012	07/26/2013	1,324	1,324	1360.02	43,020			139,633		139,633	96,613						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/03/2012	08/02/2013	1,510	1,510	1390.99	50,190			152,529		152,529	102,339						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/10/2012	08/09/2013	1,992	1,992	1405.87	69,440			228,794		228,794	159,354						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/17/2012	08/16/2013	1,340	1,340	1418.16	47,120			102,657		102,657	55,537						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/24/2012	08/23/2013	1,701	1,701	1411.13	57,600			171,948		171,948	114,348						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/06/2012	09/06/2013	2,584	2,584	1432.12	91,760			261,777		261,777	170,017						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/12/2012	09/12/2013	1,253	1,253	1436.56	44,100			103,802		103,802	59,702						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/02/2012	11/01/2013	2,051	2,051	1414.2	71,630			176,462		176,462	104,832						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/10/2013	01/10/2014	204	204	1472.12		2,880		5,400		5,400	2,520						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/18/2013	01/17/2014	1,009	1,009	1485.98		34,200		72,388		72,388	38,188						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/25/2013	01/24/2014	798	798	1502.96		26,280		34,315		34,315	8,035						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/01/2013	02/03/2014	991	991	1513.17		32,550		46,308		46,308	13,758						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/08/2013	02/10/2014	1,581	1,581	1517.93		53,520		82,822		82,822	29,302						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/15/2013	02/14/2014	987	987	1519.79		33,900		48,350		48,350	14,450						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/01/2013	03/03/2014	1,647	1,647	1518.2		56,750		73,272		73,272	16,522						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/08/2013	03/10/2014	1,354	1,354	1551.18		48,300		52,292		52,292	3,992						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/05/2012	04/05/2013	10,586	10,586	1398.08	565,360			364,497		364,497	(200,863)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/10/2012	04/10/2013	6,256	6,256	1358.59	368,050			467,928		467,928	99,878						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/12/2012	04/12/2013	5,405	5,405	1387.57	309,750			249,172		249,172	(60,578)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/19/2012	04/19/2013	9,006	9,006	1376.92	512,120			581,939		581,939	69,819						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/26/2012	04/26/2013	8,143	8,143	1399.98	428,640			279,522		279,522	(149,118)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/04/2012	05/03/2013	12,125	12,125	1369.1	665,660			935,017		935,017	269,357						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2012	05/10/2013	9,014	9,014	1353.39	486,780			878,742		878,742	391,962						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/18/2012	05/17/2013	11,427	11,427	1295.22	742,960			1,910,661		1,910,661	1,167,701						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/25/2012	05/24/2013	11,079	11,079	1317.82	703,720			1,491,054		1,491,054	787,334						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/01/2012	05/31/2013	6,886	6,886	1278.04	459,360			1,293,771		1,293,771	834,411						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/06/2012	06/06/2013	7,452	7,452	1315.13	480,200			1,194,344		1,194,344	714,144						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/08/2012	06/07/2013	5,356	5,356	1325.66	330,860			785,778		785,778	454,918						100%/0001

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S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/15/2012	06/14/2013	9,532	9,532	1342.84	596,480			1,246,464		1,246,464	649,984						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/22/2012	06/21/2013	11,161	11,161	1335.02	652,620			1,611,795		1,611,795	959,175						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/27/2012	06/27/2013	6,232	6,232	1331.85	364,370			917,077		917,077	552,707						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/06/2012	07/05/2013	13,804	13,804	1354.68	776,050			1,900,306		1,900,306	1,124,256						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/10/2012	07/10/2013	9,169	9,169	1341.47	510,450			1,349,081		1,349,081	838,631						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/12/2012	07/12/2013	8,541	8,541	1334.76	481,080			1,326,823		1,326,823	845,743						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/19/2012	07/19/2013	11,406	11,406	1376.51	596,600			1,370,447		1,370,447	773,847						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/26/2012	07/26/2013	12,426	12,426	1360.02	689,520			1,640,715		1,640,715	951,195						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/03/2012	08/02/2013	15,097	15,097	1390.99	808,500			1,636,905		1,636,905	828,405						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/10/2012	08/09/2013	11,808	11,808	1405.87	627,480			1,138,524		1,138,524	511,044						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/17/2012	08/16/2013	11,071	11,071	1418.16	595,030			999,997		999,997	404,967						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/24/2012	08/23/2013	15,519	15,519	1411.13	880,380			1,504,515		1,504,515	624,135						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/06/2012	09/06/2013	15,013	15,013	1432.12	829,900			1,298,129		1,298,129	468,229						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/12/2012	09/12/2013	9,606	9,606	1436.56	510,600			758,572		758,572	247,972						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/19/2012	09/19/2013	9,719	9,719	1461.05	487,060			580,283		580,283	93,223						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/26/2012	09/26/2013	11,023	11,023	1433.32	578,280			928,565		928,565	350,285						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	14,306	14,306	1460.93	708,510			951,761		951,761	243,251						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2012	10/10/2013	7,190	7,190	1432.56	372,860			670,319		670,319	297,459						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/12/2012	10/11/2013	8,470	8,470	1428.59	429,550			832,922		832,922	403,372						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	9,350	9,350	1433.19	473,020			900,835		900,835	427,815						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2012	10/25/2013	10,199	10,199	1411.94	522,720			1,200,428		1,200,428	677,708						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/02/2012	11/01/2013	7,283	7,283	1414.2	357,410			877,775		877,775	520,365						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2012	11/06/2013	5,741	5,741	1428.39	286,180			636,977		636,977	350,797						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/09/2012	11/08/2013	9,276	9,276	1379.85	490,240			1,480,464		1,480,464	990,224						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/16/2012	11/15/2013	5,368	5,368	1359.88	283,240			974,919		974,919	691,679						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/20/2012	11/20/2013	6,197	6,197	1387.81	304,440			962,524		962,524	658,084						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/28/2012	11/27/2013	7,447	7,447	1409.93	369,600			989,906		989,906	620,306						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/05/2012	12/05/2013	10,360	10,360	1409.28	522,680			1,460,729		1,460,729	938,049						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/12/2012	12/12/2013	9,311	9,311	1428.48	461,510			1,171,232		1,171,232	709,722						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/19/2012	12/19/2013	9,960	9,960	1435.81	503,360			1,200,731		1,200,731	697,371						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/28/2012	12/27/2013	9,983	9,983	1402.43	562,800			1,529,031		1,529,031	966,231						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/04/2013	01/03/2014	8,797	8,797	1466.47		424,410		852,181		852,181	427,771						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/10/2013	01/10/2014	7,676	7,676	1472.12		369,510		728,503		728,503	358,993						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/11/2013	01/10/2014	5,435	5,435	1472.05		259,200		527,386		527,386	268,186						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/18/2013	01/17/2014	7,604	7,604	1485.98		351,430		645,421		645,421	293,991						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/25/2013	01/24/2014	6,454	6,454	1502.96		273,540		464,363		464,363	190,823						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/01/2013	02/03/2014	5,750	5,750	1513.17		248,820		385,639		385,639	136,819						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2013	02/06/2014	5,754	5,754	1512.12		257,520		409,696		409,696	152,176						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/08/2013	02/10/2014	7,576	7,576	1517.93		333,500		515,672		515,672	182,172						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/15/2013	02/14/2014	7,896	7,896	1519.79		342,000		539,894		539,894	197,894						100%/0001

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S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/22/2013	02/24/2014	9,171	9,171	1515.6		417,000		653,905		653,905	236,905						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/01/2013	03/03/2014	5,533	5,533	1518.2		266,280		400,990		400,990	134,710						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/06/2013	03/06/2014	4,995	4,995	1541.46		231,770		287,507		287,507	55,737						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/08/2013	03/10/2014	6,318	6,318	1551.18		289,100		323,758		323,758	34,658						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/15/2013	03/17/2014	9,739	9,739	1560.7		431,680		468,996		468,996	37,316						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/22/2013	03/24/2014	7,130	7,130	1556.89		339,660		367,351		367,351	27,691						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/27/2013	03/27/2014	8,382	8,382	1562.85		393,000		407,700		407,700	14,700						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/10/2012	04/10/2013	1,693	1,693	1358.59	91,310			188,992		188,992	97,682						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/10/2012	07/10/2013	1,715	1,715	1341.47	73,140			138,299		138,299	65,159						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/10/2012	07/10/2013	895	895	1341.47	46,200			90,559		90,559	44,359						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2012	10/10/2013	1,955	1,955	1432.56	81,760			130,646		130,646	48,886						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2012	10/10/2013	1,326	1,326	1432.56	57,380			91,801		91,801	34,421						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/10/2013	01/10/2014	3,804	3,804	1472.12		159,600		222,196		222,196	62,596						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/06/2012	07/05/2013	1,033	1,033	1354.68	29,120			52,206		52,206	23,086						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/19/2012	07/19/2013	581	581	1376.51	16,480			28,922		28,922	12,442						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/03/2012	08/02/2013	216	216	1390.99	6,240			10,548		10,548	4,308						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2012	11/06/2013	280	280	1428.39	6,200			9,261		9,261	3,061						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2012	11/06/2013	210	210	1428.39	5,280			7,942		7,942	2,662						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/09/2012	11/08/2013	217	217	1379.85	4,770			7,845		7,845	3,075						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/20/2012	11/20/2013	288	288	1387.81	6,280			10,273		10,273	3,993						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/28/2012	11/27/2013	284	284	1409.93	6,520			9,886		9,886	3,366						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/05/2012	12/05/2013	213	213	1409.28	4,560			7,050		7,050	2,490						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/12/2012	12/12/2013	280	280	1428.48	6,360			9,442		9,442	3,082						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/19/2012	12/19/2013	209	209	1435.81	4,590			6,706		6,706	2,116						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/28/2012	12/27/2013	214	214	1402.43	4,920			7,372		7,372	2,452						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/04/2013	01/03/2014	1,568	1,568	1466.47		35,420		47,993		47,993	12,573						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/04/2013	01/03/2014	205	205	1466.47		5,220		7,146		7,146	1,926						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/18/2013	01/17/2014	202	202	1485.98		4,740		6,166		6,166	1,426						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/22/2013	02/24/2014	264	264	1515.6		6,040		7,109		7,109	1,069						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/15/2013	03/17/2014	192	192	1560.7		4,650		4,746		4,746	96						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/15/2013	03/17/2014	192	192	1560.7		4,470		4,540		4,540	70						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/27/2013	03/27/2014	192	192	1562.85		4,770		4,569		4,569	(201)						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/05/2012	04/05/2013	858	858	1398.08	25,440			47,974		47,974	22,534						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/19/2012	04/19/2013	654	654	1376.92	19,170			35,709		35,709	16,539						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/26/2012	04/26/2013	714	714	1399.98	20,900			38,977		38,977	18,077						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/04/2012	05/03/2013	292	292	1369.1	8,400			15,695		15,695	7,295						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2012	05/10/2013	739	739	1353.39	20,900			39,226		39,226	18,326						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/18/2012	05/17/2013	232	232	1295.22	6,450			11,843		11,843	5,393						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/25/2012	05/24/2013	304	304	1317.82	8,560			15,676		15,676	7,116						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/06/2012	06/06/2013	304	304	1315.13	8,520			15,556		15,556	7,036						100%/0001

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S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/15/2012	06/14/2013	298	298	1342.84	8,720			15,222		15,222	6,502						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/22/2012	06/21/2013	225	225	1335.02	6,420			11,447		11,447	5,027						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/26/2012	07/26/2013	294	294	1360.02	8,360			14,587		14,587	6,227						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/10/2012	08/09/2013	213	213	1405.87	6,240			10,255		10,255	4,015						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/24/2012	08/23/2013	992	992	1411.13	29,120			46,887		46,887	17,767						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/06/2012	09/06/2013	698	698	1432.12	20,800			31,805		31,805	11,005						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/12/2012	09/12/2013	209	209	1436.56	6,060			9,445		9,445	3,385						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/19/2012	09/19/2013	753	753	1461.05	22,000			32,630		32,630	10,630						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/26/2012	09/26/2013	209	209	1433.32	6,060			9,396		9,396	3,336						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	274	274	1460.93	8,040			11,668		11,668	3,628						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/12/2012	10/11/2013	700	700	1428.59	19,800			31,199		31,199	11,399						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2012	10/25/2013	212	212	1411.94	5,970			9,544		9,544	3,574						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/02/2012	11/01/2013	212	212	1414.2	6,000			9,425		9,425	3,425						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/09/2012	11/08/2013	435	435	1379.85	11,820			19,775		19,775	7,955						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/05/2012	12/05/2013	568	568	1409.28	15,600			24,798		24,798	9,198						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/12/2012	12/12/2013	350	350	1428.48	9,800			14,824		14,824	5,024						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/19/2012	12/19/2013	209	209	1435.81	5,910			8,823		8,823	2,913						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/28/2012	12/27/2013	285	285	1402.43	8,080			12,373		12,373	4,293						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/04/2013	01/03/2014	205	205	1466.47		5,970		8,207		8,207	2,237						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/11/2013	01/10/2014	204	204	1472.05		5,880		8,042		8,042	2,162						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/01/2013	02/03/2014	264	264	1513.17		7,800		9,447		9,447	1,647						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2013	02/06/2014	397	397	1512.12		11,820		14,356		14,356	2,536						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/08/2013	02/10/2014	593	593	1517.93		17,460		20,797		20,797	3,337						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/22/2013	02/24/2014	264	264	1515.6		7,720		9,264		9,264	1,544						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/06/2013	03/06/2014	195	195	1541.46		5,910		6,415		6,415	505						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/02/2012	08/02/2013	2,157	2,157	1390.99	168,000			524,884		524,884	356,884						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/09/2012	08/09/2013	1,565	1,565	1405.87	117,260			321,864		321,864	204,604						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/16/2012	08/16/2013	1,410	1,410	1418.16	102,800			249,702		249,702	146,902						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/23/2012	08/23/2013	2,055	2,055	1411.13	160,080			428,681		428,681	268,601						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/04/2012	05/03/2013	292	292	1369.1	7,320			15,425		15,425	8,105						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/22/2012	06/21/2013	375	375	1335.02	9,500			42,519		42,519	33,019						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/27/2012	06/27/2013	300	300	1331.85	6,880			33,152		33,152	26,272						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/11/2013	01/10/2014	476	476	1472.05		9,590		17,883		17,883	8,293						100%/0001
S&P 500 Option - Global N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/05/2012	04/05/2013	215	215	1398.08	6,210			6,558		6,558	348						100%/0001
S&P 500 Option - Global N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/26/2012	04/26/2013	214	214	1399.98	6,090			8,603		8,603	2,513						100%/0001
S&P 500 Option - Global N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/15/2012	06/14/2013	223	223	1342.84	5,010			16,709		16,709	11,699						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/05/2012	04/05/2013	429	429	1398.08	8,700						(8,700)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/19/2012	04/19/2013	291	291	1376.92	5,480			5,415		5,415	(65)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/06/2012	07/05/2013	369	369	1354.68	8,850			46,948		46,948	38,098						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/12/2012	07/12/2013	225	225	1334.76	5,280			24,586		24,586	19,306						100%/0001

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S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/19/2012	07/19/2013	291	291	1376.51	7,760			23,009		23,009	15,249						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/05/2012	10/04/2013	548	548	1460.93	10,960			16,797		16,797	5,837						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/12/2012	10/11/2013	210	210	1428.59	4,110			8,700		8,700	4,590						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	209	209	1433.19	4,200			9,326		9,326	5,126						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/09/2012	11/08/2013	507	507	1379.85	9,380			33,103		33,103	23,723						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/28/2012	11/27/2013	213	213	1409.93	4,080			7,710		7,710	3,630						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2012	12/12/2013	210	210	1428.48	3,960			10,712		10,712	6,752						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/19/2012	12/19/2013	209	209	1435.81	4,020			10,005		10,005	5,985						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/28/2012	12/27/2013	285	285	1402.43	5,440			11,733		11,733	6,293						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/04/2013	01/03/2014	341	341	1466.47		6,850		15,373		15,373	8,523						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/18/2013	01/17/2014	202	202	1485.98		3,480		5,540		5,540	2,060						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2013	02/06/2014	397	397	1512.12		6,960		9,195		9,195	2,235						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/15/2013	02/14/2014	395	395	1519.79		7,140		7,769		7,769	629						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/22/2013	02/24/2014	462	462	1515.6		8,330		9,017		9,017	687						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/06/2013	03/06/2014	519	519	1541.46		9,600		8,836		8,836	(764)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/08/2013	03/10/2014	193	193	1551.18		3,390		3,340		3,340	(50)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/22/2013	03/24/2014	578	578	1556.89		9,810		9,078		9,078	(732)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2013	03/27/2014	512	512	1562.85		8,960		7,733		7,733	(1,227)						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/10/2012	04/10/2013	294	294	1358.59	6,880			11,982		11,982	5,102						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2012	05/10/2013	222	222	1353.39	5,580			10,307		10,307	4,727						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/25/2012	05/24/2013	379	379	1317.82	8,900			15,942		15,942	7,042						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/25/2012	05/24/2013	379	379	1317.82	9,500			17,160		17,160	7,660						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/15/2012	06/14/2013	223	223	1342.84	5,400			9,302		9,302	3,902						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/27/2012	06/27/2013	225	225	1331.85	5,670			9,965		9,965	4,295						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/12/2012	07/12/2013	300	300	1334.76	7,040			12,189		12,189	5,149						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/19/2012	07/19/2013	218	218	1376.51	5,520			9,523		9,523	4,003						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/10/2012	08/09/2013	356	356	1405.87	8,050			12,951		12,951	4,901						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/17/2012	08/16/2013	423	423	1418.16	9,900			15,907		15,907	6,007						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/24/2012	08/23/2013	213	213	1411.13	5,460			8,718		8,718	3,258						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/06/2012	09/06/2013	209	209	1432.12	4,830			7,254		7,254	2,424						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/06/2012	09/06/2013	209	209	1432.12	5,040			7,602		7,602	2,562						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/19/2012	09/19/2013	205	205	1461.05	4,650			6,795		6,795	2,145						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/19/2012	09/19/2013	205	205	1461.05	4,860			7,116		7,116	2,256						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	205	205	1460.93	4,890			6,998		6,998	2,108						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/12/2012	10/11/2013	350	350	1428.59	7,600			11,854		11,854	4,254						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	209	209	1433.19	5,250			8,024		8,024	2,774						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	698	698	1433.19	15,400			23,392		23,392	7,992						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2012	10/25/2013	212	212	1411.94	4,800			7,589		7,589	2,789						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/05/2012	04/05/2013	358	358	1398.08	16,250			32,533		32,533	16,283						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/19/2012	04/19/2013	363	363	1376.92	16,000			52,252		52,252	36,252						100%/0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/04/2012	05/03/2013	292	292	1369.1	12,440			30,050		30,050	17,610						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/18/2012	05/17/2013	386	386	1295.22	14,100			75,516		75,516	61,416						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/25/2012	05/24/2013	228	228	1317.82	8,970			33,493		33,493	24,523						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/15/2012	06/14/2013	447	447	1342.84	17,220			68,047		68,047	50,827						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/22/2012	06/21/2013	375	375	1335.02	14,850			66,840		66,840	51,990						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/27/2012	06/27/2013	300	300	1331.85	11,760			49,255		49,255	37,495						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/19/2012	07/19/2013	218	218	1376.51	9,570			32,891		32,891	23,321						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/10/2012	08/09/2013	285	285	1405.87	12,680			38,611		38,611	25,931						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/24/2012	08/23/2013	283	283	1411.13	13,440			37,163		37,163	23,723						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/12/2012	09/12/2013	278	278	1436.56	14,640			31,588		31,588	16,948						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/26/2012	09/26/2013	209	209	1433.32	10,920			16,469		16,469	5,549						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2012	10/25/2013	496	496	1411.94	24,710			49,051		49,051	24,341						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/06/2012	11/06/2013	210	210	1428.39	10,920			23,983		23,983	13,063						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/16/2012	11/15/2013	294	294	1359.88	14,040			44,896		44,896	30,856						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/05/2012	12/05/2013	426	426	1409.28	20,880			58,464		58,464	37,584						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2012	12/12/2013	210	210	1428.48	10,410			27,842		27,842	17,432						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/28/2012	12/27/2013	428	428	1402.43	20,340			46,644		46,644	26,304						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/04/2013	01/03/2014	273	273	1466.47		14,120		26,588		26,588	12,468						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/25/2013	01/24/2014	266	266	1502.96		13,720		17,092		17,092	3,372						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/06/2013	02/06/2014	198	198	1512.12		10,740		14,378		14,378	3,638						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/15/2013	02/14/2014	329	329	1519.79		15,650		20,637		20,637	4,987						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/22/2013	02/24/2014	198	198	1515.6		9,510		12,687		12,687	3,177						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/06/2013	03/06/2014	195	195	1541.46		10,050		10,495		10,495	445						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/15/2013	03/17/2014	256	256	1560.7		12,640		11,637		11,637	(1,003)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2013	03/27/2014	192	192	1562.85		10,080		10,859		10,859	779						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/26/2012	04/26/2013	214	214	1399.98	4,140			3,252		3,252	(888)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/25/2012	05/24/2013	228	228	1317.82	3,660			15,386		15,386	11,726						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/19/2012	07/19/2013	218	218	1376.51	3,000			5,858		5,858	2,858						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/24/2012	08/23/2013	213	213	1411.13	3,060			6,323		6,323	3,263						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	349	349	1433.19	5,100			10,389		10,389	5,289						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2012	12/12/2013	210	210	1428.48	2,850			6,535		6,535	3,685						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/06/2012	06/11/2013	228	228	1315.13	7,110			42,010		42,010	34,900						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/11/2013	01/10/2014	1,291	1,291	1472.05		36,670		79,859		79,859	43,189						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/18/2013	01/17/2014	1,884	1,884	1485.98		54,040		118,946		118,946	64,906						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/25/2013	01/24/2014	1,796	1,796	1502.96		53,460		67,387		67,387	13,927						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/26/2012	04/26/2013	12,357	12,357	1399.98	281,990			341,033		341,033	59,043						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/01/2012	05/31/2013	10,720	10,720	1278.04	189,060			1,136,616		1,136,616	947,556						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	06/08/2012	06/12/2013	6,563	6,563	1325.66	131,370			670,021		670,021	538,651						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/10/2012	07/10/2013	1,267	1,267	1341.47	26,520			114,354		114,354	87,834						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/10/2012	10/10/2013	838	838	1432.56	20,160			41,176		41,176	21,016						100%/0001

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S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/16/2012	11/15/2013	7,207	7,207	1359.88	157,780			541,700		541,700	383,920						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/01/2013	03/03/2014	7,641	7,641	1518.2		165,880		211,091		211,091	45,211						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/19/2012	07/19/2013	10,970	10,970	1376.51	241,600			767,369		767,369	525,769						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/26/2012	07/26/2013	13,382	13,382	1360.02	323,960			1,097,046		1,097,046	773,086						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/06/2012	09/06/2013	18,504	18,504	1432.12	492,900			1,478,557		1,478,557	985,657						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/12/2012	09/12/2013	11,207	11,207	1436.56	307,510			729,074		729,074	421,564						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/05/2012	10/04/2013	16,154	16,154	1460.93	389,400			683,978		683,978	294,578						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/12/2012	10/11/2013	9,380	9,380	1428.59	222,440			520,989		520,989	298,549						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	11,443	11,443	1433.19	272,240			617,739		617,739	345,499						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/26/2012	10/25/2013	12,678	12,678	1411.94	288,190			631,193		631,193	343,003						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/02/2012	11/01/2013	10,677	10,677	1414.2	249,150			614,880		614,880	365,730						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2012	11/06/2013	7,071	7,071	1428.39	167,660			428,987		428,987	261,327						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/09/2012	11/08/2013	12,755	12,755	1379.85	283,360			1,041,876		1,041,876	758,516						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/20/2012	11/20/2013	8,070	8,070	1387.81	183,680			598,232		598,232	414,552						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/28/2012	11/27/2013	10,568	10,568	1409.93	244,360			482,121		482,121	237,761						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/05/2012	12/05/2013	11,069	11,069	1409.28	248,040			765,788		765,788	517,748						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2012	12/12/2013	9,451	9,451	1428.48	214,650			608,983		608,983	394,333						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/19/2012	12/19/2013	11,352	11,352	1435.81	264,060			671,734		671,734	407,674						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/28/2012	12/27/2013	14,404	14,404	1402.43	327,240			735,788		735,788	408,548						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/04/2013	01/03/2014	9,138	9,138	1466.47		221,100		523,506		523,506	302,406						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/18/2013	01/17/2014	9,691	9,691	1485.98		197,280		366,147		366,147	168,867						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/25/2013	01/24/2014	7,186	7,186	1502.96		153,360		166,730		166,730	13,370						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/01/2013	02/03/2014	7,005	7,005	1513.17		151,580		191,095		191,095	39,515						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2013	02/06/2014	3,836	3,836	1512.12		82,360		122,758		122,758	40,398						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/08/2013	02/10/2014	10,145	10,145	1517.93		218,680		303,889		303,889	85,209						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/15/2013	02/14/2014	7,304	7,304	1519.79		158,730		199,693		199,693	40,963						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/22/2013	02/24/2014	9,963	9,963	1515.6		214,420		271,125		271,125	56,705						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/06/2013	03/06/2014	3,892	3,892	1541.46		85,800		92,176		92,176	6,376						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/08/2013	03/10/2014	8,316	8,316	1551.18		181,890		194,584		194,584	12,694						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/15/2013	03/17/2014	10,764	10,764	1560.7		238,560		231,796		231,796	(6,764)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/22/2013	03/24/2014	8,157	8,157	1556.89		173,990		174,888		174,888	898						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2013	03/27/2014	4,671	4,671	1562.85		100,740		96,480		96,480	(4,260)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/27/2012	06/27/2013	2,102	2,102	1331.85	69,720			311,488		311,488	241,768						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/06/2012	07/05/2013	1,329	1,329	1354.68	46,080			225,139		225,139	179,059						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/12/2012	07/12/2013	1,124	1,124	1334.76	38,250			172,670		172,670	134,420						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/19/2012	07/19/2013	872	872	1376.51	30,840			109,372		109,372	78,532						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/26/2012	07/26/2013	1,250	1,250	1360.02	43,860			140,573		140,573	96,713						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/03/2012	08/02/2013	1,654	1,654	1390.99	58,880			180,304		180,304	121,424						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/10/2012	08/09/2013	1,280	1,280	1405.87	48,240			155,729		155,729	107,489						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/17/2012	08/16/2013	2,962	2,962	1418.16	111,720			254,318		254,318	142,598						100%/0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/24/2012	08/23/2013	780	780	1411.13	28,490			84,576		84,576	56,086						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/06/2012	09/09/2013	2,374	2,374	1432.12	91,120			254,945		254,945	163,825						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/12/2012	09/12/2013	1,392	1,392	1436.56	52,400			124,590		124,590	72,190						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/19/2012	09/19/2013	2,396	2,396	1461.05	90,300			165,739		165,739	75,439						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/26/2012	09/26/2013	767	767	1433.32	28,930			47,052		47,052	18,122						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	479	479	1460.93	17,850			34,794		34,794	16,944						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	279	279	1433.19	10,960			25,954		25,954	14,994						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/06/2012	11/06/2013	2,450	2,450	1428.39	86,450			219,149		219,149	132,699						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/25/2013	01/24/2014	399	399	1502.96		14,940		19,329		19,329	4,389						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/06/2013	02/06/2014	2,050	2,050	1512.12		61,380		106,021		106,021	44,641						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/08/2013	02/10/2014	1,054	1,054	1517.93		32,160		49,221		49,221	17,061						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/15/2013	02/14/2014	1,184	1,184	1519.79		36,900		51,298		51,298	14,398						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/22/2013	02/24/2014	660	660	1515.6		20,800		28,764		28,764	7,964						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/06/2013	03/06/2014	2,011	2,011	1541.46		63,550		75,350		75,350	11,800						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/15/2013	03/17/2014	1,666	1,666	1560.7		53,040		54,075		54,075	1,035						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/22/2013	03/24/2014	1,413	1,413	1556.89		44,000		47,958		47,958	3,958						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2013	03/27/2014	1,024	1,024	1562.85		32,320		33,533		33,533	1,213						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/26/2012	07/26/2013	588	588	1360.02	16,640			55,171		55,171	38,531						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/03/2012	08/02/2013	1,510	1,510	1390.99	45,360			132,388		132,388	87,028						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/10/2012	08/09/2013	925	925	1405.87	28,080			96,977		96,977	68,897						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/17/2012	08/16/2013	494	494	1418.16	15,470			30,240		30,240	14,770						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/24/2012	08/23/2013	850	850	1411.13	25,080			75,412		75,412	50,332						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/06/2012	09/06/2013	1,327	1,327	1432.12	41,230			120,556		120,556	79,326						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/12/2012	09/12/2013	557	557	1436.56	17,600			39,990		39,990	22,390						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/19/2012	09/19/2013	274	274	1461.05	8,800			14,391		14,391	5,591						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/26/2012	09/26/2013	488	488	1433.32	15,680			24,277		24,277	8,597						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	342	342	1460.93	10,800			20,210		20,210	9,410						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/12/2012	10/11/2013	210	210	1428.59	5,790			13,323		13,323	7,533						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/12/2012	10/11/2013	210	210	1428.59	6,480			15,958		15,958	9,478						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	279	279	1433.19	8,840			21,014		21,014	12,174						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/16/2012	11/15/2013	294	294	1359.88	7,720			27,511		27,511	19,791						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/20/2012	11/20/2013	576	576	1387.81	15,440			53,796		53,796	38,356						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/28/2012	11/27/2013	284	284	1409.93	7,720			16,415		16,415	8,695						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2012	12/12/2013	1,260	1,260	1428.48	34,020			98,591		98,591	64,571						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/18/2013	01/17/2014	202	202	1485.98		5,040		10,738		10,738	5,698						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/25/2013	01/24/2014	998	998	1502.96		26,100		30,581		30,581	4,481						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/06/2013	02/06/2014	794	794	1512.12		20,760		35,188		35,188	14,428						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/08/2013	02/10/2014	527	527	1517.93		14,320		21,311		21,311	6,991						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/15/2013	02/14/2014	526	526	1519.79		14,640		19,747		19,747	5,107						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/22/2013	02/24/2014	990	990	1515.6		25,650		34,984		34,984	9,334						100%/0001

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S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/06/2013	03/06/2014	1,233	1,233	1541.46		32,680		37,764		37,764	5,084						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/15/2013	03/17/2014	256	256	1560.7		6,920		7,077		7,077	157						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/22/2013	03/24/2014	771	771	1556.89		20,040		21,261		21,261	1,221						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2013	03/27/2014	576	576	1562.85		15,210		15,317		15,317	107						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	628	628	1433.19	17,460			40,100		40,100	22,640						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2012	10/25/2013	779	779	1411.94	21,120			45,652		45,652	24,532						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/06/2012	11/06/2013	1,050	1,050	1428.39	30,300			74,428		74,428	44,128						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/09/2012	11/08/2013	580	580	1379.85	15,680			53,145		53,145	37,465						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/05/2012	12/05/2013	639	639	1409.28	16,920			52,813		52,813	35,893						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/19/2012	12/19/2013	1,045	1,045	1435.81	28,950			75,815		75,815	46,865						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/27/2012	06/27/2013	976	976	1331.85	26,000			122,242		122,242	96,242						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/06/2012	07/05/2013	2,362	2,362	1354.68	65,920			339,783		339,783	273,863						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/12/2012	07/12/2013	899	899	1334.76	24,720			116,158		116,158	91,438						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/19/2012	07/19/2013	2,325	2,325	1376.51	69,440			224,829		224,829	155,389						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/05/2012	04/05/2013	19,527	19,527	1398.08	466,830			284,843		284,843	(181,987)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/10/2012	04/10/2013	4,343	4,343	1358.59	92,630			390,339		390,339	297,709						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/12/2012	04/12/2013	9,153	9,153	1387.57	214,630			440,320		440,320	225,690						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/19/2012	04/19/2013	14,307	14,307	1376.92	323,080			544,863		544,863	221,783						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/28/2012	12/27/2013	998	998	1402.43	25,340			61,154		61,154	35,814						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/04/2013	01/03/2014	1,091	1,091	1466.47		30,880		77,681		77,681	46,801						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/04/2012	05/03/2013	14,024	14,024	1369.1	297,600			490,830		490,830	193,230						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2012	05/10/2013	17,807	17,807	1353.39	366,320			1,330,645		1,330,645	964,325						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/18/2012	05/17/2013	15,982	15,982	1295.22	285,660			1,557,250		1,557,250	1,271,590						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/25/2012	05/25/2013	14,873	14,873	1317.82	294,000			1,265,145		1,265,145	971,145						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	06/06/2012	06/06/2013	9,429	9,429	1315.13	192,200			1,107,413		1,107,413	915,213						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/15/2012	06/14/2013	11,170	11,170	1342.84	211,500			619,645		619,645	408,145						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/22/2012	06/22/2013	13,408	13,408	1335.02	268,500			1,221,617		1,221,617	953,117						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/27/2012	06/27/2013	6,382	6,382	1331.85	125,800			608,087		608,087	482,287						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/06/2012	07/05/2013	16,092	16,092	1354.68	329,180			1,690,942		1,690,942	1,361,762						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/03/2012	08/02/2013	17,038	17,038	1390.99	436,080			1,441,486		1,441,486	1,005,406						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/10/2012	08/09/2013	13,373	13,373	1405.87	349,680			1,224,554		1,224,554	874,874						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/17/2012	08/16/2013	14,173	14,173	1418.16	373,860			762,789		762,789	388,929						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/24/2012	08/23/2013	13,819	13,819	1411.13	351,000			1,053,105		1,053,105	702,105						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/12/2012	07/12/2013	11,238	11,238	1334.76	226,500			989,544		989,544	763,044						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2012	04/10/2013	10,820	10,820	1358.59	458,640			1,760,658		1,760,658	1,302,018						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/10/2012	07/10/2013	13,194	13,194	1341.47	548,700			2,127,512		2,127,512	1,578,812						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/10/2012	10/10/2013	2,862	2,862	1432.56	131,200			297,478		297,478	166,278						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/10/2013	01/10/2014	21,602	21,602	1472.12		1,122,540		2,081,189		2,081,189	958,649						100%/0001
S&P 500 Option ONE YEA	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/10/2012	10/10/2013	15,916	15,916	1432.56	798,000			1,767,629		1,767,629	969,629						100%/0001
S&P 500 Option -Ultra Thir	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/26/2012	04/26/2013	6,500	6,500	1399.98	207,480			346,258		346,258	138,778						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option -Ultra Thir	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/04/2012	05/03/2013	5,770	5,770	1369.1	169,060			377,618		377,618	208,558						100%/0001
S&P 500 Option -Ultra Thir	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2012	05/10/2013	4,581	4,581	1353.39	133,920			546,795		546,795	412,875						100%/0001
S&P 500 Option -Ultra Thir	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/18/2012	05/17/2013	5,636	5,636	1295.22	139,430			834,050		834,050	694,620						100%/0001
S&P 500 Option -Ultra Thir	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/25/2012	05/25/2013	4,401	4,401	1317.82	122,380			503,245		503,245	380,865						100%/0001
S&P 500 Option -Ultra Thir	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/06/2012	06/06/2013	3,574	3,574	1315.13	100,110			593,697		593,697	493,587						100%/0001
S&P 500 Option -Ultra Thir	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/08/2012	06/07/2013	1,810	1,810	1325.66	49,920			281,755		281,755	231,835						100%/0001
S&P 500 Option -Ultra Thir	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/15/2012	06/14/2013	3,649	3,649	1342.84	95,550			345,915		345,915	250,365						100%/0001
S&P 500 Option -Ultra Thir	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/22/2012	06/21/2013	3,221	3,221	1335.02	93,310			426,105		426,105	332,795						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/19/2012	09/19/2013	1,985	1,985	1461.05	69,890			124,802		124,802	54,912						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/26/2012	09/26/2013	2,093	2,093	1433.32	73,800			119,205		119,205	45,405						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	3,559	3,559	1460.93	123,760			240,474		240,474	116,714						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/10/2012	10/10/2013	209	209	1432.56	7,200			17,911		17,911	10,711						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/12/2012	10/11/2013	2,520	2,520	1428.59	85,680			219,362		219,362	133,682						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	2,233	2,233	1433.19	80,640			193,210		193,210	112,570						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2012	10/25/2013	2,833	2,833	1411.94	100,800			213,406		213,406	112,606						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/09/2012	11/08/2013	2,174	2,174	1379.85	75,300			255,372		255,372	180,072						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/16/2012	11/15/2013	1,250	1,250	1359.88	43,010			153,759		153,759	110,749						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/20/2012	11/20/2013	2,234	2,234	1387.81	78,430			263,751		263,751	185,321						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/28/2012	11/27/2013	1,844	1,844	1409.93	65,780			137,116		137,116	71,336						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/05/2012	12/05/2013	4,045	4,045	1409.28	143,070			431,519		431,519	288,449						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2012	12/12/2013	2,450	2,450	1428.48	87,850			252,171		252,171	164,321						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/19/2012	12/19/2013	2,856	2,856	1435.81	103,730			263,394		263,394	159,664						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/28/2012	12/27/2013	3,351	3,351	1402.43	113,740			273,605		273,605	159,865						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/04/2013	01/03/2014	2,318	2,318	1466.47		86,020		193,592		193,592	107,572						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/11/2013	01/10/2014	1,766	1,766	1472.05		65,780		141,566		141,566	75,786						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/18/2013	01/17/2014	606	606	1485.98		22,770		46,412		46,412	23,642						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/22/2013	02/24/2014	1,650	1,650	1515.6		57,500		81,518		81,518	24,018						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/15/2013	03/17/2014	1,025	1,025	1560.7		36,320		36,944		36,944	624						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/22/2013	03/24/2014	963	963	1556.89		34,950		38,854		38,854	3,904						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2013	03/27/2014	448	448	1562.85		16,450		17,444		17,444	994						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/19/2012	06/19/2013	10,472	10,472	1461.05	295,290			487,315		487,315	192,025						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/26/2012	09/26/2013	11,093	11,093	1433.32	303,690			471,864		471,864	168,174						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	684	684	1460.93	19,300			34,570		34,570	15,270						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/10/2013	01/10/2014	815	815	1472.12		20,400		42,683		42,683	22,283						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/11/2013	01/10/2014	8,831	8,831	1472.05		215,800		426,196		426,196	210,396						100%/0001
0089999 Call Options and Warrants - Hedging Other - Purchased Optio						XXX	XXX	XXX	XXX	45,835,000	11,636,410		130,967,000	XXX	130,967,000	73,495,590					XXX	XXX
0149999 Subtotal - Hedging Other - Purchased Options						XXX	XXX	XXX	XXX	45,835,000	11,636,410		130,967,000	XXX	130,967,000	73,495,590					XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0369999 Subtotal - Call Options and Warrants - Purchased Options						X X X	X X X	X X X	X X X	45,835,000	11,636,410		130,967,000	X X X	130,967,000	73,495,590					X X X	X X X
0429999 Subtotal - Total Purchased Options						X X X	X X X	X X X	X X X	45,835,000	11,636,410		130,967,000	X X X	130,967,000	73,495,590					X X X	X X X
1409999 Subtotal - Hedging Other - Totals						X X X	X X X	X X X	X X X	45,835,000	11,636,410		130,967,000	X X X	130,967,000	73,495,590					X X X	X X X
1449999 Total						X X X	X X X	X X X	X X X	45,835,000	11,636,410		130,967,000	X X X	130,967,000	73,495,590					X X X	X X X

SCHEDULE DB - PART A - SECTION 1

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness percentage is not calculated per option. The aggregate percentage at current statement date is 104.25%.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other		20	21	22
														15	16	17	18	19			
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX									XXX	

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	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	Potential Exposure	Off-Balance Sheet Exposure
Bank of America B4TYDEB6GKMZO031MB27	Y	Y	23,368,507	29,832,348		6,463,841	29,832,348		6,463,841		
Barclays G5GSEF7VJP5I7OUK5573	Y	Y	10,371,259	22,043,116		11,671,857	22,043,116		11,671,857		
BNP Paribas ROMUWSFPU8MPRO8K5P83	Y	Y	15,619,811	21,203,416		5,583,605	21,203,416		5,583,605		
Credit Suisse Int E58DKGMJYYYJLN8C3868	Y	Y	28,003,246	31,713,153		3,709,907	31,713,153		3,709,907		
JP Morgan 7H6GLXDRUGQFU57RNE97	Y	Y	1,950,736	7,845,255		5,894,519	7,845,255		5,894,519		
Wells Fargo KB1H1DSPRFMYMCUFXT09	Y	Y	7,811,931	18,329,712		10,517,781	18,329,712		10,517,781		
0299999 Total NAIC 1 Designation			87,125,490	130,967,000		43,841,510	130,967,000		43,841,510		
0899999 Aggregate Sum of Central Clearinghouses											
0999999 Total			87,125,490	130,967,000		43,841,510	130,967,000		43,841,510		

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
			NONE					
0199999 Total Collateral Pledged by Reporting Entity							X X X	X X X

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America B4TYDEB6GKMZO031MB27	Treasury	912795-6L-0	U S TREAS BILLS 5/02/13	5,029,800	5,030,000	X X X	5/2/2013	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	313371-W5-1	FHLB 1.250% 12/12/14	96,386	95,000	X X X	12/12/2014	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	3133XW-KV-0	FHLB 2.375% 3/14/14	2,327,790	2,280,000	X X X	3/14/2014	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	3133XH-W5-7	FHLB 4.875% 12/13/13	1,668,554	1,615,000	X X X	12/13/2013	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	3137EA-CH-0	FHLMC 2.875% 2/09/15	1,356,797	1,295,000	X X X	2/9/2015	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	3128PR-JS-9	FHLMC POOL #J12073F 4.000% 4/01/25	505,788	477,614	X X X	4/1/2025	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	31398A-4M-1	FNMA 1.625% 10/26/15	4,262,898	4,134,000	X X X	10/26/2015	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	31403T-S7-0	FNMA POOL #757542A 6.500% 9/01/33	389,111	344,121	X X X	9/1/2033	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	31410D-XV-7	FNMA POOL #886392A 5.000% 8/01/21	1,355,694	1,255,505	X X X	8/1/2021	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	31414L-JT-6	FNMA POOL #969274A 3.500% 7/01/38	962,587	910,868	X X X	7/1/2038	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	31416B-RB-6	FNMA POOL #995182A 5.500% 6/01/20	647,564	591,388	X X X	6/1/2020	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	31416B-SW-9	FNMA POOL #995233A 5.500% 10/01/21	697,552	637,039	X X X	10/1/2021	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	3138LQ-BE-3	FNMA POOL #AO0036A 3.500% 4/01/42	1,067,388	1,002,770	X X X	4/1/2042	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	3138MH-AG-8	FNMA POOL #AQ1806A 3.500% 10/01/42	1,277,550	1,195,648	X X X	10/1/2042	V
Bank of America B4TYDEB6GKMZO031MB27	U.S. Agency	3138NX-BR-7	FNMA POOL #AR0947A 2.500% 1/01/28	1,635,553	1,570,111	X X X	1/1/2028	V
Bank of America B4TYDEB6GKMZO031MB27	Accrued Income	000000-00-0	Accrued Income	87,495		X X X		V
Barclays G5GSEF7VJP5I7OUK5573	Treasury	912810-FB-9	U S TREAS BDS 6.125% 11/15/27	817,337	560,000	X X X	11/15/2027	V
Barclays G5GSEF7VJP5I7OUK5573	Treasury	912828-TA-8	U S TREAS NTS 0.250% 6/30/14	2,150,504	2,149,000	X X X	6/30/2014	V
Barclays G5GSEF7VJP5I7OUK5573	Treasury	912828-NN-6	U S TREAS NTS 1.000% 7/15/13	937,450	935,000	X X X	7/15/2013	V
Barclays G5GSEF7VJP5I7OUK5573	Treasury	912828-NL-0	U S TREAS NTS 1.875% 6/30/15	1,820,761	1,758,000	X X X	6/30/2015	V
Barclays G5GSEF7VJP5I7OUK5573	Treasury	912828-KQ-2	U S TREAS NTS 3.125% 5/15/19	1,336,100	1,186,000	X X X	5/15/2019	V
Barclays G5GSEF7VJP5I7OUK5573	Treasury	912833-4T-4	U S TREAS SEC STRIPPED 2/15/32	908,576	1,617,000	X X X	2/15/2032	V
Barclays G5GSEF7VJP5I7OUK5573	Treasury	912833-WQ-9	U S TREAS SEC STRIPPED 5/15/28	2,361,924	3,600,000	X X X	5/15/2028	V
Barclays G5GSEF7VJP5I7OUK5573	Accrued Income	000000-00-0	Accrued Income	38,607		X X X		V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912810-QT-8	U S TREAS BDS 3.125% 11/15/41	3,420,195	3,400,000	X X X	11/15/2041	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912810-PX-0	U S TREAS BDS 4.500% 5/15/38	1,713,194	1,345,000	X X X	5/15/2038	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912810-PT-9	U S TREAS BDS 4.750% 2/15/37	612,131	465,000	X X X	2/15/2037	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912810-FG-8	U S TREAS BDS 5.250% 2/15/29	2,505,566	1,847,000	X X X	2/15/2029	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912810-DT-2	U S TREAS BDS 9.875% 11/15/15	2,909,774	2,330,000	X X X	11/15/2015	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-BW-9	U S TREAS INFL IDX 2.000% 1/15/14	1,006,415	974,000	X X X	1/15/2014	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-JW-1	U S TREAS NTS 1.500% 12/31/13	1,939,354	1,920,000	X X X	12/31/2013	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-KD-1	U S TREAS NTS 2.750% 2/15/19	187,425	170,000	X X X	2/15/2019	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-LJ-7	U S TREAS NTS 3.625% 8/15/19	808,375	698,000	X X X	8/15/2019	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-EE-6	U S TREAS NTS 4.250% 8/15/15	335,711	307,000	X X X	8/15/2015	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Accrued Income	000000-00-0	Accrued Income	181,671		X X X		V
Credit Suisse Int E58DKGMJYYYJLN8C3868	Money Market	4812C2-68-4	JPMORGAN US GOVT MMKT INSTITUTION	28,003,033	28,003,033	X X X		V
Credit Suisse Int E58DKGMJYYYJLN8C3868	Accrued Income	000000-00-0	Accrued Income	213		X X X		V
JP Morgan 7H6GLXDRUGQFU57RNE97	Money Market	4812C2-68-4	JPMORGAN US GOVT MMKT INSTITUTION	1,950,723	1,950,723	X X X		V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JP Morgan	7H6GLXDRUGQFU57RNE97	Accrued Income	000000-00-0	Accrued Income	13		X X X		V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31412T-MT-7	FNMA POOL #934270A 5.000% 6/01/38	4,064,201	3,751,340	X X X	6/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31413R-3T-1	FNMA POOL #953610A 5.000% 3/01/38	161,598	149,158	X X X	3/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31414D-YA-8	FNMA POOL #963405A 5.000% 6/01/38	1,862,266	1,718,909	X X X	6/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31414M-CW-4	FNMA POOL #969985A 5.000% 5/01/38	536,833	495,508	X X X	5/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31414S-X2-4	FNMA POOL #975097A 5.000% 6/01/38	1,157,166	1,068,087	X X X	6/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Accrued Income	000000-00-0	Accrued Income	29,867		X X X		V
0299999 Total Collateral Pledged to Reporting Entity					87,125,490	84,831,822	X X X	X X X	X X X

NONE Schedule DL - Part 1

NONE Schedule DL - Part 2

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of	Amount of				
		Rate	Interest	Interest	6	7	8	
		of	Received	Accrued at				
			During Current	Current				
Depository	Code	Interest	Quarter	Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
JP Morgan Chase Austin, TX		0.200	32		373,876	362,948	346,843	
Moody National Bank Galveston, TX		0.600	444	153	(21,550,715)	(24,022,743)	(23,763,861)	
Sparkassee Bank Hartberg, Austria					852,587	979,555	1,072,547	
Capital Bank Haiti	0				1,058,560	1,074,254	1,096,193	
0199998 Deposits in (3) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX	378	76	186,419	113,609	140,780	XXX
0199999 Total - Open Depositories	XXX	XXX	854	229	(19,079,273)	(21,492,377)	(21,107,498)	XXX
Suspended Depositories								
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories	XXX	XXX						XXX
0299999 Total Suspended Depositories	XXX	XXX						XXX
0399999 Total Cash on Deposit	XXX	XXX	854	229	(19,079,273)	(21,492,377)	(21,107,498)	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX	7,243	7,243	7,243	XXX
0599999 Total	XXX	XXX	854	229	(19,072,030)	(21,485,134)	(21,100,255)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
CREDIT AGRI NORTH AMERICA ST		03/21/2013		06/17/2013	9,994,166		767
MARRIOTT INTERNATIONAL ST		02/08/2013		04/01/2013	13,000,000		5,633
SOCIETE GENERALE N AMER ST		03/06/2013		05/03/2013	19,996,020		3,109
BANCO DE CHILE ST		02/19/2013		05/15/2013	19,992,266		7,377
3299999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					62,982,452		16,886
3899999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotal					62,982,452		16,886
7799999 Total Bonds - Subtotals - Issuer Obligations					62,982,452		16,886
8399999 Total Bonds - Subtotals - Bonds					62,982,452		16,886
8699999 Total Cash Equivalents					62,982,452		16,886