

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

September 30, 2011

LIFE AND ACCIDENT AND HEALTH

2011



66850201120100103

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2011
OF THE CONDITION AND AFFAIRS OF THE

National Western Life Insurance Company

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

OFFICERS

Chairman of the Board and Chief Executive Officer
Robert Lee Moody

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

VICE-PRESIDENTS

Name	Title	Name	Title
Scott Ehrman Arendale	Sr. VP - International Marketing	Michael Patrick Hydanus	Sr. VP - Chief Administrative Officer
Stephen Christopher Johnson	Sr. VP - Chief Marketing Officer	Charles D Milos	Sr. VP - Mortgage Loans & Real Estate
Patricia Lubar Scheuer	Sr. VP - Chief Investment Officer	Charles Scott Blundo	VP - Marketing
Gary Lynn Fischer	VP - Marketing	Paul Timothy Garofoli	VP - Marketing
Mark Douglas Gulas	VP - Associate Actuary	Kitty Shelby Kennedy	VP - Valuation Actuary
Thomas Frank Kopetic	VP - Controller/Assistant Treasurer	Doris NMN Kruse	VP - Policy Benefits
Carlos Andres Martinez	VP - International Sales Development	Donna Lyn Richardson	VP - Client Services
Lawrence Gregory Scott	VP - Actuarial Services	Larry Dean White	VP - Policyowner Services
Linda Gay Wishard	VP - Human Resources		

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

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 November, 2011

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	7,670,774,453		7,670,774,453	7,035,620,454
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	241,692,925		241,692,925	231,895,218
3. Mortgage loans on real estate:				
3.1 First liens	144,920,770	620,000	144,300,770	119,964,691
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	672,286		672,286	672,286
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)	887,925		887,925	1,927,552
5. Cash (\$ (14,347,389)), cash equivalents (\$ 73,206,608), and short-term investments (\$ 103,579,841)	162,439,060		162,439,060	121,026,597
6. Contract loans (including \$ 0 premium notes)	74,222,719	180,038	74,042,681	78,377,077
7. Derivatives	17,769,405		17,769,405	80,283,658
8. Other invested assets	861,151		861,151	1,362,946
9. Receivables for securities	71,205		71,205	9,289
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	8,314,311,899	800,038	8,313,511,861	7,671,139,768
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	87,485,512		87,485,512	74,866,740
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	75,797		75,797	958,114
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	4,007,187		4,007,187	2,976,942
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,479,964		4,479,964	1,918,667
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	6,153,835		6,153,835	
18.2 Net deferred tax asset	64,604,123	40,174,941	24,429,182	26,117,868
19. Guaranty funds receivable or on deposit	1,244,995		1,244,995	1,225,409
20. Electronic data processing equipment and software	913,308		913,308	621,782
21. Furniture and equipment, including health care delivery assets (\$ 0)	710,669	710,669		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	50,000		50,000	100,750
24. Health care (\$ 0) and other amounts receivable	2,829,475	2,829,475		
25. Aggregate write-ins for other than invested assets	36,689,818	33,755,975	2,933,843	3,021,672
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	8,523,556,582	78,271,098	8,445,285,484	7,782,947,712
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	8,523,556,582	78,271,098	8,445,285,484	7,782,947,712

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	25,249,353	25,249,353		
2502. Assets of non-qualified deferred compensation trust	6,286,910	6,286,910		3,021,672
2503. Non-qualified defined benefit plan intangible asset	2,933,843		2,933,843	
2598. Summary of remaining write-ins for Line 25 from overflow page	2,219,712	2,219,712		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	36,689,818	33,755,975	2,933,843	3,021,672

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31 Prior Year
1. Aggregate reserve for life contracts \$ 7,179,025,305 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	7,179,025,305	6,554,758,382
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	62,385	62,385
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	146,591,029	135,286,283
4. Contract claims:		
4.1 Life	53,339,578	56,684,690
4.2 Accident and health	72,765	67,791
5. Policyholders' dividends \$ 296 and coupons \$ 507 due and unpaid	804	707
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ 0 Modco)	66,078	69,926
6.2 Dividends not yet apportioned (including \$ 0 Modco)		
6.3 Coupons and similar benefits (including \$ 0 Modco)	20,029	21,356
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	299,959	189,997
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including \$ 0 accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 2,363,478 ceded	2,363,478	
9.4 Interest Maintenance Reserve	6,296,296	3,948,736
10. Commissions to agents due or accrued-life and annuity contracts \$ 4,652,257, accident and health \$ 0 and deposit-type contract funds \$ 0	4,652,257	8,600,809
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	18,965,162	22,766,407
13. Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,775,215	2,875,119
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)		8,158,582
15.2 Net deferred tax liability		
16. Unearned investment income	3,554,454	3,187,319
17. Amounts withheld or retained by company as agent or trustee	6,105,075	4,536,524
18. Amounts held for agents' account, including \$ 3,522,315 agents' credit balances	3,522,315	3,127,229
19. Remittances and items not allocated	26,587,013	21,309,840
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	2,933,844	3,021,673
22. Borrowed money \$ 0 and interest thereon \$ 0		
23. Dividends to stockholders declared and unpaid	1,270,527	
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	64,759,081	62,047,153
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		36,989
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	8,977,340	6,799,497
24.10 Payable for securities lending		
24.11 Capital notes \$ 0 and interest thereon \$ 0		
25. Aggregate write-ins for liabilities	18,456,563	6,939,244
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,550,696,552	6,904,496,638
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	7,550,696,552	6,904,496,638
29. Common capital stock	3,634,766	3,629,241
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	37,376,621	36,181,114
34. Aggregate write-ins for special surplus funds	14,869,348	17,543,318
35. Unassigned funds (surplus)	838,708,197	821,097,401
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)	890,954,166	874,821,833
38. Totals of Lines 29, 30 and 37	894,588,932	878,451,074
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,445,285,484	7,782,947,712

DETAILS OF WRITE-IN LINES		
2501.	Minimum pension liability	17,152,887
2502.	Bills payable	1,303,676
2503.		
2598.	Summary of remaining write-ins for Line 25 from overflow page	
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	18,456,563
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.	SSAP 10R deferred tax adjustment	14,869,348
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)	14,869,348

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,183,135,147	1,128,465,281	1,587,591,085
2. Considerations for supplementary contracts with life contingencies	27,186	36,735	36,736
3. Net investment income	265,286,496	254,153,076	387,477,927
4. Amortization of Interest Maintenance Reserve (IMR)	1,086,383	993,642	1,257,743
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded		10,427	14,013
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	1,606	7,578	7,981
8.3 Aggregate write-ins for miscellaneous income	26,551,701	28,868,848	37,803,366
9. Totals (Lines 1 to 8.3)	1,476,088,519	1,412,535,587	2,014,188,851
10. Death benefits	27,193,714	28,250,931	39,618,074
11. Matured endowments (excluding guaranteed annual pure endowments)	643,218	755,711	1,081,609
12. Annuity benefits	209,130,705	170,717,912	228,813,530
13. Disability benefits and benefits under accident and health contracts	1,112,140	995,242	1,430,011
14. Coupons, guaranteed annual pure endowments and similar benefits	62,886	64,927	95,292
15. Surrender benefits and withdrawals for life contracts	392,745,431	307,925,094	432,699,883
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,972,296	979,423	1,344,706
18. Payments on supplementary contracts with life contingencies	102,500	103,351	134,432
19. Increase in aggregate reserves for life and accident and health contracts	624,266,923	686,592,049	975,103,745
20. Totals (Lines 10 to 19)	1,257,229,813	1,196,384,640	1,680,321,282
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	138,608,066	132,691,270	191,250,523
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	36,614,880	16,257,514	32,096,330
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,501,086	2,199,908	3,554,006
25. Increase in loading on deferred and uncollected premiums	(517,748)	71,048	(65,991)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	1,435,436,097	1,347,604,380	1,907,156,150
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	40,652,422	64,931,207	107,032,701
30. Dividends to policyholders	46,032	54,600	66,289
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	40,606,390	64,876,607	106,966,412
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	12,045,726	18,191,867	32,617,348
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)	28,560,664	46,684,740	74,349,064
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (2,281,628) (excluding taxes of \$ (2,281,628) transferred to the IMR)	(326,918)	(705,203)	2,605,185
35. Net income (Line 33 plus Line 34)	28,233,746	45,979,537	76,954,249
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	878,451,074	817,041,963	817,041,963
37. Net income (Line 35)	28,233,746	45,979,537	76,954,249
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 193,495	8,952,418	(4,017,047)	13,040,014
39. Change in net unrealized foreign exchange capital gain (loss)	106,000	(63,630)	(3,250,307)
40. Change in net deferred income tax	2,278,097	804,000	(10,200,352)
41. Change in nonadmitted assets and related items	(10,544,041)	(7,316,330)	(8,580,682)
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(2,711,928)	(5,640,494)	(8,779,018)
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	5,525	2,975	3,275
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	1,195,507	107,971	2,735,139
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	(1,270,527)	(1,269,789)	(1,270,418)
53. Aggregate write-ins for gains and losses in surplus	(10,106,939)		757,211
54. Net change in capital and surplus (Lines 37 through 53)	16,137,858	28,587,193	61,409,111
55. Capital and surplus as of statement date (Lines 36 + 54)	894,588,932	845,629,156	878,451,074

DETAILS OF WRITE-IN LINES			
08.301. Surrender charges	23,914,362	28,299,649	35,891,220
08.302. Lawsuit settlement	3,142,183	1,475,000	1,475,000
08.303. Miscellaneous income	(504,844)	(905,801)	437,146
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)	26,551,701	28,868,848	37,803,366
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. SSAP 10R deferred tax adjustment	(2,673,971)		707,001
5302. (Increase) decrease in minimum pension liability	(7,432,968)		50,210
5303.			
5398. Summary of write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(10,106,939)		757,211

CASH FLOW

Cash from Operations	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums collected net of reinsurance	1,185,603,471	1,134,703,775	1,587,612,428
2. Net investment income	321,770,899	305,823,191	400,213,296
3. Miscellaneous income	28,658,943	30,553,630	38,627,723
4. Total (Lines 1 to 3)	1,536,033,313	1,471,080,596	2,026,453,447
5. Benefit and loss related payments	637,636,804	512,950,688	692,399,207
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	184,275,665	173,688,452	239,440,275
8. Dividends paid to policyholders	49,778	59,984	73,233
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	28,329,825	34,013,145	43,293,183
10. Total (Lines 5 through 9)	850,292,072	720,712,269	975,205,898
11. Net cash from operations (Line 4 minus Line 10)	685,741,241	750,368,327	1,051,247,549
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	401,607,687	370,451,427	521,788,345
12.2 Stocks			11,605
12.3 Mortgage loans	7,911,885	17,568,065	21,770,662
12.4 Real estate	1,010,764		
12.5 Other invested assets		744,501	732,001
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	41,234,330	31,302,020	41,718,340
12.8 Total investment proceeds (Lines 12.1 to 12.7)	451,764,666	420,066,013	586,020,953
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,029,386,536	1,001,375,121	1,559,154,233
13.2 Stocks		24,300,000	32,711,604
13.3 Mortgage loans	32,020,453	26,478,856	27,387,288
13.4 Real estate	27,790		840,435
13.5 Other invested assets	150,000	60,000	60,000
13.6 Miscellaneous applications	50,238,845	41,234,330	54,254,280
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,111,823,624	1,093,448,307	1,674,407,840
14. Net increase (or decrease) in contract loans and premium notes	(4,225,444)	(2,372,164)	(2,789,130)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(655,833,514)	(671,010,130)	(1,085,597,757)
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	891,086	(1,789)	2,738,414
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	9,386,010	4,144,710	6,223,130
16.5 Dividends to stockholders			1,270,418
16.6 Other cash provided (applied)	1,227,640	8,431,524	(4,120,384)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	11,504,736	12,574,445	3,570,742
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)	41,412,463	91,932,642	(30,779,466)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	121,026,597	151,806,063	151,806,063
19.2 End of period (Line 18 plus Line 19.1)	162,439,060	243,738,705	121,026,597

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

20.0001	Real estate acquired in lieu of foreclosure		840,435
20.0002			
20.0003			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	160,519,549	143,981,732	197,625,304
3. Ordinary individual annuities	734,960,382	655,511,085	925,913,434
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	302,462,826	344,513,432	484,599,778
7. A & H - group			1,328,171
8. A & H - credit (group and individual)			
9. A & H - other	1,033,386	928,419	3,514
10. Aggregate of all other lines of business			
11. Subtotal	1,198,976,143	1,144,934,668	1,609,470,201
12. Deposit-type contracts	19,953,300	13,955,835	20,492,885
13. Total	1,218,929,443	1,158,890,503	1,629,963,086

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

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

(2) For the nine months ended September 30, 2011, 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:

	September 30, 2011	December 31, 2010
Statutory capital and surplus, Colorado basis	\$ 894,588,932	878,451,074
State prescribed practices:		
Valuation allowance for mortgage loans	620,000	620,000
Statutory capital and surplus, NAIC SAP	\$ 895,208,932	879,071,074

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Corrections of errors.

In preparation of our statutory audit and upon completion of a detailed review of the deferred tax items and current tax provision, the Company identified two errors in the Deferred Tax Assets balance and the Current Tax Liability balance presented in the 2010 Annual Statement. The errors, which occurred during the 2010 calendar year, were corrected during the 2010 Statutory Audit and resulted in a \$2,022,605 reduction to Current FIT Payable and Current Tax Expense and a decrease to the Net Admitted Deferred Tax Assets of \$1,688,686. These adjustments were not material to 2010 or any prior financial statements.

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

5. INVESTMENTS

A. Mortgage Loans

For the nine months ended September 30, 2011, an additional write-down of \$39,000 was taken on one mortgage loan. The impaired mortgage loan with a net book value of \$2,325,288 is net of a \$4,001,000 write-down and \$620,000 nonadmitted valuation allowance.

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.

NOTES TO FINANCIAL STATEMENTS

September 30, 2011					
(3)	Cusip	Amortized Cost Prior to Other-Than- Temporary Impairment	Other-Than- Temporary Impairment Recognized In Earnings	Fair Value	Amortized Cost Basis After Other- Than-Temporary Impairment
Aggregate based on cash flows	09774XAV4	\$ 1,641,186	1,737	1,637,931	1,639,449
expected to be collected being	12667FK95	4,545,300	2,859	4,262,610	4,542,441
less than amortized cost	61546JH0	4,924,679	4,654	3,480,500	4,920,025
	76110WMW3	1,011,363	51,686	709,003	959,677
	76110WUL8	2,953,938	342,907	1,620,000	2,611,031
		<u>\$ 15,076,466</u>	<u>403,843</u>	<u>11,710,044</u>	<u>14,672,623</u>

September 30, 2011		
(4)	Aggregate Unrealized Losses	Aggregate Fair Values
Less than 12 months in an unrealized loss position	\$	
Greater than 12 months in an unrealized loss position	\$ 11,210,515	41,174,810

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

E. Repurchase Agreements

None

F. Real Estate

(1) During the quarter the Company sold a property located in Ft. Smith, Arkansas with an impairment of \$173,603 and had an additional impairment on one property located in Steubenville, Ohio in the amount of \$20,895 for a net change of \$152,708.

(2) None

(3) None

(4) The Company does not engage in retail land sales operations.

(5) The Company does not hold real estate investments with participating mortgage loan features.

G. Investments In Low-Income Housing Tax Credits.

The Company had no investments in low-income housing tax credits.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No Change

7. INVESTMENT INCOME

No Change

8. DERIVATIVE INSTRUMENTS

As of September 30, 2011 the Company held \$8.5 million in collateral posted by counterparties.

9. INCOME TAXES

During the 2nd quarter of 2011, in preparation of our statutory audit and upon completion of a detailed review of the deferred tax items and current tax provision, the Company identified two errors in the Deferred Tax Assets balance and the Current Tax Liability balance presented in the 2010 Annual Statement. The errors, which occurred during the 2010 calendar year, were corrected during the 2010 Statutory Audit and resulted in a \$2,022,605 reduction to Current FIT Payable and Current Tax Expense and a decrease to the Net Admitted Deferred Tax Assets of \$1,688,686. These adjustments were not material to 2010 or any prior financial statements.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

No Change

NOTES TO FINANCIAL STATEMENTS

11. DEBT

No Change

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

The Company has contributed \$356,300 of its expected \$406,000 contribution to the Pension Plan for 2011. Additional amounts may be contributed.

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

Prior year surplus would have increased by \$333,918 due to the change to net deferred taxes. This change is reflected in 2011 changes to surplus.

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 \$2.1 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 was a defendant in a class action lawsuit initially filed on September 17, 2004, in the Superior Court of the State of California for the County of Los Angeles. The California state court certified a class consisting of certain California policyholders age 65 and older alleging violations under California Business and Professions Code section 17200. The court additionally certified a subclass of 36 policyholders alleging fraud against their agent, and vicariously against the Company. The California Insurance Department intervened in this case asserting that the Company violated California insurance laws. The parties to this case became involved in court-ordered mediation and ongoing negotiations. On February 22, 2010, the Company reported in a Form 8-K filing a settlement agreement with the plaintiffs and plaintiff in intervention providing a settlement benefit of approximately \$17 million which was included in the Company's legal accrual provision at December 31, 2009. The settlement agreement was given final court approval at a Fairness Hearing on August 20, 2010. Including attorney's fees, policy benefits and other considerations, the Company paid out approximately \$22.4 million in the third and fourth quarters of 2010.

The Company is currently a defendant in a second 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. Therefore, no amounts have been provided in the consolidated financial statements of the Company as of September 30, 2011 for this matter.

In addition to the two class action lawsuits 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 is vigorously defending 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 with the Court of Appeals denied on October 27, 2011.

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.

NOTES TO FINANCIAL STATEMENTS

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

15. LEASES

No Change

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

None

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

Not applicable

17. (c) WASH SALES

None

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

Not applicable

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

Not applicable

20. FAIR VALUE MEASUREMENTS

(1)

A. Assets Measured at Fair Value on a Recurring Basis

Description	Level 1	Level 2	Level 3	Total
Assets at fair value				
Common stock	\$ 280,111		241,412,815	241,692,926
Derivative assets		17,769,405		17,769,405
Total assets at fair value	\$ 280,111	17,769,405	241,412,815	259,462,331
Liabilities at fair value				
Policyholder account balances	\$ 486,201			486,201
Other liabilities				
Total liabilities at fair value	\$ 486,201			486,201

NOTES TO FINANCIAL STATEMENTS

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

	<u>Total Gains or Losses (Realized/Unrealized)</u>					Balance at 9/30/11	Total Gains and (Losses) Included in Income Attributable to Instruments Held at the Reporting Date
	Balance at 12/31/10	Realized Gains or (Losses)	Unrealized Gains or (Losses)	Purchases, Issuances and Settlements	Transfers in (out of) Level 3		
Equity securities	\$ 231,616,212		9,796,603			241,412,815	-
Derivative assets	-						-
Total	\$ 231,616,212		9,796,603			241,412,815	-

21. OTHER ITEMS

No Change

22. EVENTS SUBSEQUENT

Subsequent events have been evaluated through November 11, 2011 and no reportable items have been identified.

23. REINSURANCE

No Change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

No Change

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves on accident and health contracts for incurred losses and loss adjustment expenses attributable to insured events of prior years developed as anticipated during the first half of 2011. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

26. INTERCOMPANY POOLING ARRANGEMENTS

None

27. STRUCTURED SETTLEMENTS

None

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

NOTES TO FINANCIAL STATEMENTS

34. SEPARATE ACCOUNTS

Not applicable

35. LOSS/CLAIM ADJUSTMENT EXPENSES

None

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change: _____

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
If yes, complete the Schedule Y – Part 1 – organizational chart.

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information
Puerto Rico - Late filing of renewal license fee. Certificate renewed as of August 8, 2011
.....
.....
.....

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

GENERAL INTERROGATORIES

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

.....

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

Yes [] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), 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 OTS	6 FDIC	7 SEC
.....
.....

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

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

Yes [X] No []

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

.....

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

Yes [] No [X]

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

.....

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

Yes [] No [X]

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

.....

FINANCIAL

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

Yes [X] No []

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

\$ _____ 0

INVESTMENT

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

Yes [] No [X]

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

.....

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

\$ _____ 861,151

GENERAL INTERROGATORIES

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ <u>0</u>	\$ <u>0</u>
14.22 Preferred Stock	\$ <u>0</u>	\$ <u>0</u>
14.23 Common Stock	\$ <u>224,051,243</u>	\$ <u>233,294,981</u>
14.24 Short-Term Investments	\$ <u>0</u>	\$ <u>0</u>
14.25 Mortgage Loans on Real Estate	\$ <u>24,384,967</u>	\$ <u>24,028,887</u>
14.26 All Other	\$ <u>1,205,278</u>	\$ <u>705,660</u>
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ <u>249,641,488</u>	\$ <u>258,029,528</u>
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ <u>0</u>	\$ <u>0</u>

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

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

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
.....
.....

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

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

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

GENERAL INTERROGATORIES

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

1 Central Registration Depository	2 Name(s)	3 Address
.....
.....

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

Yes [X] No []

17.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

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

		1 Amount
1.1 Long-Term Mortgages in Good Standing		
1.11 Farm Mortgages	\$	
1.12 Residential Mortgages	\$	2,228,921
1.13 Commercial Mortgages	\$	139,746,561
1.14 Total Mortgages in Good Standing	\$	141,975,482
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	\$	2,325,288
1.44 Total Mortgages in Process of Foreclosure	\$	2,325,288
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	144,300,770
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)
80659	38-0397420	01/01/2011	<p style="text-align: center;">Life and Annuity - Non-Affiliates</p> THE CANADA LIFE ASSURANCE COMPANY	TORONTO, ONTARIO, CANADA	YRT	YES

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	Active Status	Direct Business Only						
		Life Contracts		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	
		2 Life Insurance Premiums	3 Annuity Considerations					
1. Alabama	AL	L	302,576	2,697,873			3,000,449	280,697
2. Alaska	AK	L	9,370	1,028,089			1,037,459	
3. Arizona	AZ	L	671,673	93,753,145			94,424,818	717,582
4. Arkansas	AR	L	249,642	13,695,949			13,945,591	29,493
5. California	CA	L	2,507,386	124,948,911			127,456,297	1,640,058
6. Colorado	CO	L	725,419	34,582,640			35,308,059	200,000
7. Connecticut	CT	L	71,114	905,660			976,774	
8. Delaware	DE	L	106,903	1,828,551			1,935,454	
9. District of Columbia	DC	L	200,961	340,896			541,857	
10. Florida	FL	L	2,892,544	85,915,642	2,768		88,810,954	1,647,225
11. Georgia	GA	L	493,420	19,961,820			20,455,240	371,993
12. Hawaii	HI	L	248,721	4,180,934			4,429,655	
13. Idaho	ID	L	40,126	4,522,647			4,562,773	
14. Illinois	IL	L	561,498	17,605,136			18,166,634	589,470
15. Indiana	IN	L	1,058,805	16,525,405			17,584,210	1,014,205
16. Iowa	IA	L	157,727	7,046,687			7,204,414	130,391
17. Kansas	KS	L	382,143	14,831,183			15,213,326	486,434
18. Kentucky	KY	L	702,074	12,731,578			13,433,652	285,741
19. Louisiana	LA	L	1,783,043	18,013,699			19,796,742	150,000
20. Maine	ME	L	9,000	778,902			787,902	
21. Maryland	MD	L	936,075	13,678,643			14,614,718	
22. Massachusetts	MA	L	30,795	7,933,369			7,964,164	
23. Michigan	MI	L	1,152,208	100,063,953			101,216,161	1,459,346
24. Minnesota	MN	L	1,658,579	1,660,082			3,318,661	140,000
25. Mississippi	MS	L	691,589	1,598,066			2,289,655	
26. Missouri	MO	L	518,839	27,875,775			28,394,614	623,905
27. Montana	MT	L	141,688	1,352,793			1,494,481	
28. Nebraska	NE	L	51,629	5,064,301			5,115,930	
29. Nevada	NV	L	49,374	6,764,552			6,813,926	
30. New Hampshire	NH	L	3,742	4,272,981			4,276,723	
31. New Jersey	NJ	L	85,363	18,146,585			18,231,948	
32. New Mexico	NM	L	45,010	6,312,881			6,357,891	
33. New York	NY	N	576,820	5,438,356			6,015,176	
34. North Carolina	NC	L	900,231	25,329,049			26,229,280	267,293
35. North Dakota	ND	L	96,090	2,782,457			2,878,547	
36. Ohio	OH	L	1,109,418	76,981,713			78,091,131	1,076,855
37. Oklahoma	OK	L	601,593	14,214,482			14,816,075	198,327
38. Oregon	OR	L	30,600	421,836			452,436	295,904
39. Pennsylvania	PA	L	826,484	35,028,273			35,854,757	1,514,877
40. Rhode Island	RI	L	169,132	3,694,097			3,863,229	529,944
41. South Carolina	SC	L	472,361	9,234,750			9,707,111	121,413
42. South Dakota	SD	L	222,023	3,719,966			3,941,989	
43. Tennessee	TN	L	2,000,049	28,247,049			30,247,098	737,472
44. Texas	TX	L	7,153,151	79,783,355	1,025,436	2,350	87,964,292	4,365,514
45. Utah	UT	L	71,323	1,730,894			1,802,217	
46. Vermont	VT	L	3,107	624,313			627,420	24,998
47. Virginia	VA	L	440,636	11,021,108			11,461,744	18,846
48. Washington	WA	L	80,373	3,296,051			3,376,424	295,447
49. West Virginia	WV	L	309,905	5,645,569			5,955,474	
50. Wisconsin	WI	L	227,499	18,009,138			18,236,637	443,107
51. Wyoming	WY	L	23,385	3,907,929			3,931,314	
52. American Samoa	AS	L	537,483	16,322			553,805	
53. Guam	GU	L	54,760	303			55,063	
54. Puerto Rico	PR	L	510,614	29,374,478			29,885,092	236,490
55. US Virgin Islands	VI	L	215,841	126,588			342,429	
56. Northern Mariana Islands	MP	L	4,183				4,183	
57. Canada	CN	N	84,342				84,342	
58. Aggregate Other Alien	OT	X X X	125,366,069	7,023,088			132,389,157	60,273
59. Subtotal	(a) 55		160,626,508	1,036,270,492	1,028,204	2,350	1,197,927,554	19,953,300
90. Reporting entity contributions for employee benefits plans		X X X						
91. Dividends or refunds applied to purchase paid-up additions and annuities		X X X						
92. Dividends or refunds applied to shorten endowment or premium paying period		X X X						
93. Premium or annuity considerations waived under disability or other contract provisions		X X X						
94. Aggregate other amounts not allocable by State		X X X						
95. Totals (Direct Business)		X X X	160,626,508	1,036,270,492	1,028,204	2,350	1,197,927,554	19,953,300
96. Plus Reinsurance Assumed		X X X						
97. Totals (All Business)		X X X	160,626,508	1,036,270,492	1,028,204	2,350	1,197,927,554	19,953,300
98. Less Reinsurance Ceded		X X X	13,102,567				13,102,567	
99. Totals (All Business) less Reinsurance Ceded		X X X	147,523,941	1,036,270,492	1,028,204	2,350	1,184,824,987	19,953,300

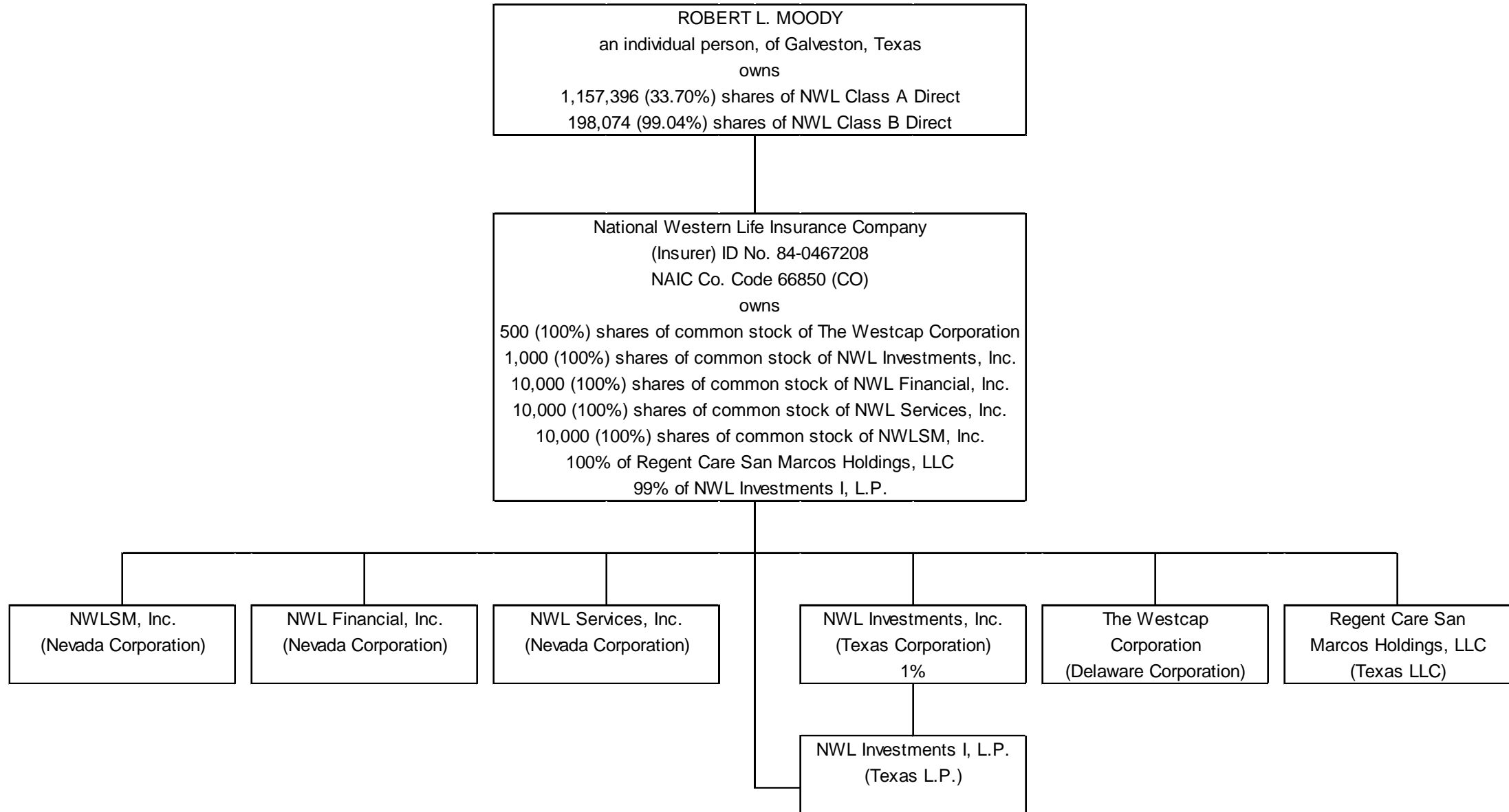
DETAILS OF WRITE-INS								
5801. BRAZIL		X X X	44,550,868	80,000			44,630,868	10,000
5802. TAIWAN		X X X	15,821,871	150,000			15,971,871	
5803. VENEZUELA		X X X	11,334,378	275,243			11,609,621	
5898. Summary of remaining write-ins for Line 58		X X X	53,658,952	6,517,845			60,176,797	50,273
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)		X X X	125,366,069	7,023,088			132,389,157	60,273
9401.		X X X						
9402.		X X X						
9403.		X X X						
9498. Summary of remaining write-ins for Line 94		X X X						
9499. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)		X X X						

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

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

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

PART 1 - ORGANIZATIONAL CHART



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Not applicable

Not applicable

Not applicable

Not applicable

Bar Code:



OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

	Current Year			Prior Year
	1	2	3	4
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. Non-vested defined contribution plan contribution	1,455,263	1,455,263		
2505. Prepaid general expenses	517,035	517,035		
2506. Other assets nonadmitted	119,553	119,553		
2507. Returned checks and collection items	76,080	76,080		
2508. Notes receivable	51,511	51,511		
2509. Cash advances	270	270		
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	2,219,712	2,219,712		

OVERFLOW PAGE FOR WRITE-INS

Page 11 - Continuation

	1	Direct Business Only					7
		Life Contracts		4	5	6	
		2	3				
REMAINING WRITE-INS AGGREGATED AT LINE 58 FOR OTHER ALIEN	Active Status	Life Insurance Premiums	Annuity Considerations				Deposit-Type Contracts
5804. ARGENTINA	X X X	8,150,607	630,889			8,781,496	
5805. COLOMBIA	X X X	8,311,852	249,000			8,560,852	45,000
5806. CHILE	X X X	7,599,531	599,666			8,199,197	900
5807. PERU	X X X	6,765,239	197,060			6,962,299	
5808. ECUADOR	X X X	5,377,628	15,000			5,392,628	
5809. EUROPEAN MILITARY	X X X	670,098	4,601,806			5,271,904	
5810. HAITI	X X X	3,869,321	6,463			3,875,784	
5811. EL SALVADOR	X X X	1,641,153				1,641,153	
5812. DOMINICAN REPUBLIC	X X X	1,172,428				1,172,428	
5813. RUSSIA	X X X	1,162,041				1,162,041	
5814. PHILIPPINES	X X X	1,148,984				1,148,984	
5815. KAZAKHSTAN	X X X	1,022,211				1,022,211	
5816. GUATEMALA	X X X	749,493				749,493	
5817. NICARAGUA	X X X	730,989				730,989	
5818. HONDURAS	X X X	680,386				680,386	
5819. MEXICO	X X X	655,184				655,184	
5820. COSTA RICA	X X X	593,402				593,402	
5821. URUGUAY	X X X	591,000				591,000	
5822. BOLIVIA	X X X	590,431				590,431	
5823. JAPAN	X X X	480,516	12,539			493,055	
5824. MAINLAND CHINA	X X X	258,540				258,540	
5825. ITALY	X X X	25,988	149,731			175,719	
5826. PARAGUAY	X X X	170,495				170,495	
5827. SWITZERLAND	X X X	135,983				135,983	
5828. UKRAINE	X X X	109,880				109,880	
5829. SPAIN	X X X	99,726				99,726	
5830. INDONESIA	X X X	91,577				91,577	
5831. KIRGHIZIA	X X X	91,364				91,364	
5832. BELGIUM	X X X	86,819				86,819	
5833. REPUBLIC OF PANAMA	X X X	74,870				74,870	
5834. GERMANY	X X X	59,834	14,950			74,784	
5835. BRITISH VIRGIN ISLANDS	X X X	60,321				60,321	
5836. JAMAICA	X X X	54,601				54,601	
5837. FRANCE	X X X	40,427				40,427	4,373
5838. WESTERN SAMOA	X X X	33,497				33,497	
5839. PORTUGAL	X X X	33,065				33,065	
5840. MICRONESIA/MARSHALL ISLAND	X X X	30,518				30,518	
5841. GREECE	X X X	27,518				27,518	
5842. AUSTRALIA	X X X	24,153				24,153	
5843. TADZHIKISTAN	X X X	21,548				21,548	
5844. NETHERLANDS ANTILLES	X X X	(14,788)	35,741			20,953	
5845. STAVROPOL	X X X	19,263				19,263	
5846. REPUBLIC OF TATARSTAN	X X X	14,100	5,000			19,100	
5847. GREAT BRITAIN	X X X	18,484				18,484	
5848. GUYANA	X X X	14,789				14,789	
5849. SINGAPORE	X X X	13,182				13,182	
5850. BOSNIA	X X X	12,926				12,926	
5851. MOLDOVA	X X X	12,425				12,425	
5852. BELARUS	X X X	10,952				10,952	
5853. CROATIA	X X X	8,195				8,195	
5854. FRENCH WEST INDIES	X X X	6,344				6,344	
5855. THAILAND	X X X	5,873				5,873	
5856. CANAL ZONE	X X X	5,859				5,859	
5857. SWEDEN	X X X	5,685				5,685	
5858. NETHERLANDS	X X X	3,810				3,810	
5859. ISRAEL	X X X	3,804				3,804	
5860. CHINA	X X X	3,063				3,063	
5861. UZBEKISTAN	X X X	3,018				3,018	
5862. FINLAND	X X X	3,000				3,000	
5863. INDIA	X X X	2,780				2,780	
5864. DENMARK	X X X	2,029				2,029	
5865. KRASNODAR	X X X	2,021				2,021	
5866. ARMENIA	X X X	1,700				1,700	
5867. ROMANIA	X X X	1,656				1,656	
5868. BELIZE	X X X	1,209				1,209	
5869. CHANNEL ISLANDS	X X X	1,053				1,053	
5870. KRASNOYARSK	X X X	1,012				1,012	
5871. SERBIA	X X X	825				825	
5872. SOUTH KOREA	X X X	651				651	
5873. NEW ZEALAND	X X X	424				424	
5874. ALBANIA	X X X	240				240	
5875. ESTONIA	X X X	150				150	
5897. Totals (Lines 5804 through 5896) (Page 11, Line 5898)	X X X	53,658,952	6,517,845			60,176,797	50,273

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	2,599,838	1,960,105
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		840,435
2.2 Additional investment made after acquisition	27,790	
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	(29,467)	
5. Deduct amounts received on disposals	1,010,764	
6. Total foreign exchange change in book/adjusted carrying value	(20,895)	
7. Deduct current year's other than temporary impairment recognized	6,291	178,038
8. Deduct current year's depreciation		22,664
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	1,560,211	2,599,838
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	1,560,211	2,599,838

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	120,584,691	113,676,676
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	27,595,066	25,137,842
2.2 Additional investment made after acquisition	4,425,387	2,249,446
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	7,911,885	21,770,662
8. Deduct amortization of premium and mortgage interest points and commitment fees	(266,511)	(220,389)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized	39,000	(1,071,000)
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	144,920,770	120,584,691
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	144,920,770	120,584,691
14. Deduct total nonadmitted amounts	620,000	620,000
15. Statement value at end of current period (Line 13 minus Line 14)	144,300,770	119,964,691

SCHEDULE BA - VERIFICATION**Other Long-Term Invested Assets**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,362,946	2,550,093
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	150,000	60,000
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(651,795)	(515,146)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		732,001
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)	861,151	1,362,946
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	861,151	1,362,946

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	7,267,515,672	6,175,870,332
2. Cost of bonds and stocks acquired	1,029,386,536	1,591,865,837
3. Accrual of discount	5,465,813	7,045,366
4. Unrealized valuation increase (decrease)	9,797,707	13,599,744
5. Total gain (loss) on disposals	5,875,888	6,189,175
6. Deduct consideration for bonds and stocks disposed of	401,607,687	521,799,950
7. Deduct amortization of premium	3,562,708	4,991,864
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	403,843	262,968
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	7,912,467,378	7,267,515,672
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	7,912,467,378	7,267,515,672

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)	4,917,912,488	893,521,752	702,350,624	9,957,159	4,705,050,007	4,917,912,488	5,119,040,775	4,565,093,360
2. Class 2 (a)	2,508,112,442	128,306,633	43,781,604	(8,511,569)	2,485,294,243	2,508,112,442	2,584,125,902	2,454,553,681
3. Class 3 (a)	91,578,217		442,027	1,922,271	117,822,569	91,578,217	93,058,461	106,011,737
4. Class 4 (a)	44,534,659		50,056	(1,903,851)	41,703,005	44,534,659	42,580,752	44,693,741
5. Class 5 (a)	8,303,171	243,930	49,665	(1,407,402)	11,943,464	8,303,171	7,090,034	8,755,222
6. Class 6 (a)	1,655,654			9,327	1,646,841	1,655,654	1,664,981	1,638,513
7. Total Bonds	7,572,096,631	1,022,072,315	746,673,976	65,935	7,363,460,129	7,572,096,631	7,847,560,905	7,180,746,254
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	7,572,096,631	1,022,072,315	746,673,976	65,935	7,363,460,129	7,572,096,631	7,847,560,905	7,180,746,254

(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 \$ 93,582,241; NAIC 2 \$ 83,204,208; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	103,579,841	X X X	103,573,603	414,169	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	145,125,801	115,160,941
2. Cost of short-term investments acquired	1,412,026,204	170,936,645
3. Accrual of discount	28,652	372,692
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	453	1,239
6. Deduct consideration received on disposals	1,453,516,089	140,827,312
7. Deduct amortization of premium	85,180	518,404
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)	103,579,841	145,125,801
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	103,579,841	145,125,801

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)	80,283,658
2.	Cost (Paid)/Consideration Received on additions	50,238,845
3.	Unrealized Valuation increase/(decrease)	(71,518,768)
4.	Total gain (loss) on termination recognized	32,745,633
5.	Considerations received/(paid) on terminations	73,979,963
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)	17,769,405
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	17,769,405

SCHEDULE DB - PART B - VERIFICATION

Future Contracts

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

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
NONE																		
9999999	Totals					XXX	XXX	XXX				XXX	XXX	XXX				

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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	17,769,405	
2. Part B, Section 1, Column 14	0	
3. Total (Line 1 plus Line 2)		17,769,405
4. Part D, Column 5	17,769,405	
5. Part D, Column 6	0	
6. Total (Line 3 minus Line 4 minus Line 5)		0

Fair Value Check

7. Part A, Section 1, Column 16	17,769,405	
8. Part B, Section 1, Column 13	0	
9. Total (Line 7 plus Line 8)		17,769,405
10. Part D, Column 8	17,769,405	
11. Part D, Column 9	0	
12. Total (Line 9 minus Line 10 minus Line 11)		0

Potential Exposure Check

13. Part A, Section 1, Column 21	0	
14. Part B, Section 1, Column 19	0	
15. Part D, Column 11	0	
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	48,517,074
2. Cost of cash equivalents acquired	73,158,578	222,594,311
3. Accrual of discount	48,030	121,285
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	271,193,000
7. Deduct amortization of premium	0	39,670
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	73,206,608	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	73,206,608	0

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Residential Property	Freeport	TX	09/03/2002	Various				5,700
0199999 Acquired by Purchase								5,700
0399999 Totals								5,700

EOI

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisitions	9 Value of Land and Buildings
	2 City	3 State						
0239800	Graford	TX		05/28/2010	9.000		36,937	3,569,403
0399999 Mortgages in good standing - Residential mortgages - all other				X X X	X X X		36,937	3,569,403
0240700	Clarksville	TN		07/29/2011	6.500	5,038,110		6,660,000
0239300	Lehigh	PA		01/22/2010	7.750		197,781	15,910,000
0240000	Oroville	CA		03/02/2011	9.000		69,952	4,520,000
0239500	Richmond	TX		03/08/2010	10.000		99,251	8,900,000
0599999 Mortgages in good standing - Commercial mortgages - all other				X X X	X X X	5,038,110	366,984	35,990,000
0899999 Total Mortgages in good standing				X X X	X X X	5,038,110	403,921	39,559,403
3399999 Totals				X X X	X X X	5,038,110	403,921	39,559,403

E02

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
0240400	Brownsville	TX		04/13/2011	08/17/2011			43,198				43,198		4,307,104	4,350,000			
0199999 Mortgages closed by repayment								43,198				43,198		4,307,104	4,350,000			
232700	Amarillo	TX		06/21/2000		1,867,101		2				2			33,688			
237200	Amarillo	TX		02/10/2006		1,544,411		213				213			9,624			
225700	Austin	TX		05/13/1996		2,357,120									18,729			
230200	Austin	TX		04/15/1999		4,359,256		5				5			66,026			
235200	Austin	TX		10/28/2002		1,589,273		62				62			13,001			
240300	Brownsville	TX		04/13/2011				1,786				1,786			674,704			
216000	Chico	CA		09/27/1991		186,219		44				44			16,083			
240700	Clarksville	TN		07/29/2011				848				848			6,267			
234900	Columbia	MD		06/19/2002		2,848,567		1,271				1,271			22,788			
236500	Columbus	OH		02/18/2005		338,414		62				62			2,307			
209900	Conroe	TX		06/16/1989		379,829		22				22			1,794			
236900	Conroe	TX		10/31/2005		808,083		119				119			8,391			
235400	Dallas	TX		06/30/2003		383,234		150				150			35,683			
239400	Decatur	AL		01/28/2010		5,467,513		694				694			18,451			
237800	Dickinson	TX		01/12/2007		851,167		119				119			7,447			
235800	Elizabeth	NJ		01/14/2004		2,280,032		689				689			22,164			
238700	Flower Mound	TX		12/09/2008		2,170,175		281				281			10,256			
238600	Fort Worth	TX		10/24/2008		1,779,100		231				231			8,528			
236700	Galveston	TX		06/06/2005		2,226,566		306				306			13,214			
239700	Galveston	TX		04/12/2010		4,866,216		1,238				1,238			17,137			
239900	Galveston	TX		07/15/2010		197,646		25				25			2,984			
239800	Graford	TX		05/28/2010		1,698,747		5,333				5,333			71,817			
235900	Grand Prairie	TX		04/05/2004		830,205		102				102			19,197			
238900	Hammond	IN		06/05/2009		3,453,486		440				440			9,953			
226600	Houston	TX		12/16/1996		533,929		588				588			11,900			
237300	Houston	TX		07/14/2006		1,101,179		156				156			10,146			
238100	Houston	TX		07/13/2007		580,421		80				80			4,826			
238200	Houston	TX		07/13/2007		1,707,120		234				234			14,193			
237000	Hutto	TX		12/22/2005		941,114		130				130			5,951			
240100	Katy	TX		03/14/2011				587				587			59,197			
236100	Keller	TX		11/16/2004		1,086,131		125				125			12,659			
233600	Kenner	LA		04/19/2001		491,069		75				75			19,111			

E02.1

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
237600	La Porte	TX		11/17/2006		712,814		100			100			6,344			
238400	Lake Charles	LA		07/30/2008		842,711		113			113			6,538			
236600	Lewisville	TX		04/28/2005		712,220		100			100			4,780			
238500	Mentor	OH		08/22/2008		671,157		88			88			3,263			
240500	Mont Belvieu	TX		04/21/2011				110			110			14,318			
217400	Palm Harbor	FL		01/22/1992		125,991		9			9			27,087			
237700	Pasadena	TX		01/12/2007		671,974		94			94			5,879			
240600	Port Arthur	TX		05/23/2011				2,563			2,563			4,027			
238000	Reno	NV		03/27/2007		7,800,351		1,067			1,067			56,109			
237900	Rockford	IL		02/28/2007		5,169,981		1,888			1,888			45,910			
234800	San Antonio	TX		05/29/2002		823,917		77			77			6,346			
237100	San Antonio	TX		12/22/2005		1,173,313		170			170			11,498			
240200	San Antonio	TX		03/15/2011				66			66			11,969			
236000	San Dimas	CA		04/19/2004		1,923,325		204			204			9,456			
239100	Scottsdale	AZ		12/10/2009		8,351,506		4,325			4,325			67,734			
239200	Scottsdale	AZ		12/10/2009		5,165,382		2,675			2,675			41,893			
237500	Seabrook	TX		11/17/2006		592,526		83			83			5,274			
234000	Show Low	AZ		10/25/2001		1,577,120		273			273			68,059			
236200	Shreveport	LA		11/30/2004		3,723,919								40,595			
236400	Spring Lake	NC		01/27/2005		617,036		93			93			6,936			
237400	The Woodlands	TX		11/14/2006		764,334		103			103			4,327			
236300	Waco	TX		12/30/2004		690,463		105			105			7,831			
239000	Yerington	NV		12/01/2009		1,607,670		206			206			10,273			
0299999 Mortgages with partial repayments						92,641,033		30,529			30,529			1,714,662			
0599999 Totals						92,641,033		73,727			73,727		4,307,104	6,064,662			

E022

SCHEDULE BA - PART 2

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
NONE												
4199999 Totals												X X X

EO3

SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
NONE																			
4199999 Totals																			

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)
3136FR-D7-5 3136FR-M4-2 3136FR-L7-6	FNMA Step Up 2.000% 07/26/21 FNMA Step Up 2.000% 08/17/21 FNMA Step Up 2.000% 08/24/21		07/13/2011 08/04/2011 08/09/2011	JP Morgan JP Morgan Stifel Nicolaus		20,000,000 25,000,000 10,000,000	20,000,000.00 25,000,000.00 10,000,000.00		1FE 1FE 1FE
0599999	Total Bonds U. S. Government				X X X	55,000,000	55,000,000.00		X X X
168863-AW-8	REPUBLIC OF CHILE NTS 3.250% 09/14/21	F	09/07/2011	HSBC Securities Inc		9,913,100	10,000,000.00		1FE
1099999	Total Bonds All Other Governments				X X X	9,913,100	10,000,000.00		X X X
052404-KV-1 052404-KW-9	AUSTIN TX CMNTY COLLEGE DIST REV 4.197 AUSTIN TX CMNTY COLLEGE DIST REV 4.347		07/14/2011 07/14/2011	JP Morgan JP Morgan		500,000 500,000	500,000.00 500,000.00		1FE 1FE
2499999	U.S. Total Bonds Political Subdivisions of States, Territories and Possessions				X X X	1,000,000	1,000,000.00		X X X
E4 3137A2-RM-5 3137A2-QP-9 3137AB-M9-9 3137AE-G5-8 3137AE-CD-5 3136A1-SS-5 3136A1-BU-8 3136A0-AZ-0 3136A0-DV-6	FHLMC 3760 GB 4.000% 03/15/39 FHLMC 3760 NB 4.000% 03/15/39 FHLMC 3883 VM 4.000% 05/15/38 FHLMC 3903 PV 4.000% 08/15/31 FHLMC 3912 VG 4.000% 12/15/21 FNMA 2011-102 VB 3.500% 12/25/28 FNMA 2011-103 VB 4.000% 04/25/30 FNMA 2011-69 GB 4.000% 07/25/31 FNMA 2011-77 VB 3.500% 01/25/31		09/28/2011 09/27/2011 07/21/2011 08/31/2011 09/15/2011 09/27/2011 09/20/2011 07/15/2011 07/27/2011	Wells Fargo Wells Fargo Stifel Nicolaus Stifel Nicolaus Wells Fargo Ubs Stifel Nicolaus Ubs Stifel Nicolaus		5,281,250 12,775,954 9,825,391 5,137,500 8,528,844 5,248,389 6,046,049 14,593,750 7,600,999	5,000,000.00 12,092,000.00 10,000,000.00 5,000,000.00 8,157,000.00 5,165,062.00 5,762,000.00 15,000,000.00 8,169,000.00	16,111 38,963 25,556 2,778 17,220 14,563 18,566 22,778 22,238	1FE 1FE 1FE 1FE 1FE 1FE 1FE 1FE 1FE
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	75,038,126	74,345,062.00	178,773	X X X
001192-AJ-2 02666Q-J7-9 02666Q-G7-2 06406H-BU-2 081437-AH-8 14040H-AY-1 15361G-AY-1 19122T-AE-9 21079V-AA-1 219023-AF-5 233851-AF-1 249030-AC-1 25179M-AK-9 343412-AB-8 35177P-AW-7	AGL CAPITAL CORP 3.500% 09/15/21 AMERICAN HONDA FINANCE 3.800% 09/20/21 AMERICAN HONDA FINANCE 3.875% 09/21/20 BANK OF NEW YORK MELLON 4.150% 02/01/2 BEMIS COMPANY INC 4.500% 10/15/21 CAPITAL ONE FINANCIAL 4.750% 07/15/21 CENTRAL HUDSON GAS & ELEC 3.378% 04/01 COCA COLA ENTERPRISES INC 3.250% 08/19 CONTINENTAL AIRLINES 2010-1A 4.750% 07 CORN PRODUCTS INTL INC 4.625% 11/01/20 DAIMLER FINANCE NA LLC 3.875% 09/15/21 DENTSPLY INTL 4.125% 08/15/21 DEVON ENERGY CORP 4.000% 07/15/21 FLUOR CORP 3.375% 09/15/21 FRANCE TELCOM 4.125% 09/14/21		09/15/2011 09/13/2011 07/01/2011 08/08/2011 09/28/2011 07/14/2011 09/27/2011 08/16/2011 08/11/2011 07/21/2011 09/07/2011 08/24/2011 07/07/2011 09/08/2011 09/07/2011	Goldman Sachs Banc of America JP Morgan Citigroup Various Barclays Bank Plc JP Morgan Various Stifel Nicolaus Wells Fargo Deutsche Bank Various Various Banc of America Banc of America		2,954,490 3,490,760 1,471,215 4,626,885 4,994,300 2,986,110 2,500,000 3,931,340 1,453,125 2,223,227 7,922,800 15,990,410 3,973,660 9,911,900 10,888,900	3,000,000.00 3,500,000.00 1,500,000.00 4,500,000.00 5,000,000.00 3,000,000.00 2,500,000.00 4,000,000.00 1,500,000.00 2,155,000.00 8,000,000.00 16,000,000.00 4,000,000.00 10,000,000.00 11,000,000.00	17,115 63,288 6,729 23,533 688	2FE 1FE 1FE 1FE 2FE 2FE 1FE 2FE 2FE 2FE 1FE 2FE 2FE 1FE 1FE

(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)
369550-AR-9	GENERAL DYNAMICS 3.875% 07/15/21		07/05/2011	Banc of America		4,991,750	5,000,000.00		1FE
437076-AW-2	HOME DEPOT INC 4.400% 04/01/21		07/21/2011	Various		3,086,190	3,000,000.00	42,533	2FE
44328M-AK-0	HSBC BANK PLC 4.750% 01/19/21	F	07/19/2011	JP Morgan		3,584,630	3,500,000.00	1,385	1FE
452308-AK-5	ILLINOIS TOOL WORKS INC 3.375% 09/15/2		08/24/2011	JP Morgan		4,977,600	5,000,000.00		1FE
487836-BD-9	KELLOGG CO 4.000% 12/15/20		07/21/2011	Various		11,023,357	10,841,000.00	45,457	1FE
488044-AL-2	KELLWOOD CO 12.875% 12/31/14		07/15/2011	Interest Capitalization		243,930	243,930.00		5
539830-AY-5	LOCKHEED MARTIN 3.350% 09/15/21		09/06/2011	Citigroup		4,986,500	5,000,000.00		1FE
579780-AH-0	MCCORMICK & CO 3.900% 07/15/21		07/05/2011	Wells Fargo		5,480,530	5,500,000.00		1FE
665859-AM-6	NORTHERN TRUST CORP 3.375% 08/23/21		08/17/2011	Morgan Stanley		3,982,520	4,000,000.00		1FE
674599-CC-7	OCCIDENTAL PETROLEUM CORP 3.125% 02/15		08/23/2011	Various		11,797,880	12,000,000.00	2,083	1FE
705010-AB-2	PEARSON DOLLAR FIN PLC 6.250% 05/06/18	F	08/11/2011	Goldman Sachs		1,396,224	1,200,000.00	20,833	2FE
743315-AN-3	PROGRESSIVE CORPORATION 3.750% 08/23/2		08/24/2011	Various		19,662,650	19,500,000.00	3,281	1FE
744538-AC-3	PUBLIC SERV CO OF NH 3.200% 09/01/21		09/06/2011	Banc of America		2,987,340	3,000,000.00		1FE
760759-AM-2	REPUBLIC SERVICES INC 4.750% 05/15/23		07/19/2011	JP Morgan		2,063,820	2,000,000.00	19,264	2FE
767201-AQ-9	RIO TINTO FIN USA LTD 3.750% 09/20/21	F	09/14/2011	Morgan Stanley		4,987,200	5,000,000.00		1FE
806854-AB-1	SCHLUMBERGER INVMT 3.300% 09/14/21	F	09/14/2011	Various		11,971,740	12,000,000.00	917	1FE
833636-AD-5	SOC QUIMICA Y MINERA 5.500% 04/21/20	F	07/21/2011	Deutsche Bank		2,085,000	2,000,000.00	29,028	2FE
883203-BS-9	TEXTRON INC 5.950% 09/21/21		09/14/2011	Citigroup		4,984,750	5,000,000.00		2FE
884903-BK-0	THOMSON CORPORATION 3.950% 09/30/21	A	09/28/2011	Deutsche Bank		3,983,040	4,000,000.00		1FE
89233P-5F-9	TOYOTA MOTOR CREDIT CORP 3.400% 09/15/		09/08/2011	BNP Paribas		4,987,400	5,000,000.00		1FE
89233P-4S-2	TOYOTA MOTOR CREDIT CORP 4.250% 01/11/		07/07/2011	Stifel Nicolaus		2,141,139	2,100,000.00	248	1FE
918204-AV-0	VF CORPORATION 3.500% 09/01/21		08/23/2011	Various		14,969,870	15,000,000.00	583	1FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	209,694,182	209,539,930.00	276,965	X X X
8399997	Total Bonds Part 3				X X X	350,645,408	349,884,992.00	455,738	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	350,645,408	349,884,992.00	455,738	X X X
9999999	Totals				X X X	350,645,408	X X X	455,738	X X X

E04.1

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
3136FR-CS-0	FNMA 2.250% 02/25/21	08/25/2011	Call	100,000		20,000,000	20,000,000.0	20,000,000						20,000,000			225,000	02/25/2021	1FE	
3136FR-CY-7	FNMA 4.250% 03/23/21	09/23/2011	Call	100,000		10,000,000	10,000,000.0	9,999,000		184,602			184,602	10,183,602		(183,602)	(183,602)	62,500	03/23/2021	1FE
3136FM-W7-5	FNMA Step Up 2.000% 07/27/20	07/27/2011	Call	100,000		5,555,000	5,555,000.00	5,549,445	5,549,662	290			290	5,549,952		5,048	5,048	111,100	07/27/2020	1FE
3136FP-LJ-4	FNMA STEP UP 2.000% 09/30/22	09/30/2011	Call	100,000		20,000,000	20,000,000.0	19,900,000	20,010,885	325,240			325,240	20,336,125		(336,124)	(336,124)	400,000	09/30/2022	1FE
3136FP-PC-5	FNMA STEP UP 2.250% 09/30/22	09/30/2011	Call	100,000		20,000,000	20,000,000.0	20,000,000	20,000,000					20,000,000				450,000	09/30/2022	1FE
362159-5X-9	GNMA POOL 158462 9.000% 10/15/1	09/01/2011	Paydown		1,792	1,792.00	1,744	1,764		28			28	1,792				107	10/15/2016	1FE
36217G-F2-8	GNMA POOL 192885 9.000% 12/15/1	09/01/2011	Paydown		177	177.00	171	173		3			3	177				10	12/15/2016	1FE
362173-ZL-3	GNMA POOL 211447 7.500% 08/15/1	08/01/2011	Paydown		19,327	19,327.00	18,899	19,113		214			214	19,327				965	08/15/2017	1FE
36218L-J4-8	GNMA POOL 225383 7.500% 06/15/2	09/01/2011	Paydown		1,613	1,613.00	1,577	1,593		20			20	1,613				81	06/15/2021	1FE
0599999	Total - Bonds - U.S. Governments			X X X		75,577,909	75,577,909.0	75,470,836	45,583,190	510,397			510,397	76,092,588		(514,678)	(514,678)	1,249,763	X X X	X X X
3133TC-ZY-7	FHLMC 2042 T 7.000% 03/15/28	09/01/2011	Paydown		6,433	6,433.00	6,470	6,466		(33)			(33)	6,433				304	10/15/2026	1FE
3133T9-NW-1	FHLMC 1948 PJ 6.650% 03/15/27	09/01/2011	Paydown		72,663	72,663.00	72,266	72,362		301			301	72,663				3,253	03/15/2027	1FE
312903-GL-5	FHLMC 1989-112-I 6.500% 01/15/21	09/15/2011	Paydown		10,906	10,906.00	9,270	10,337		569			569	10,906				466	01/15/2021	1FE
312904-SN-6	FHLMC 1990-1015-F 7.000% 11/15/20	09/01/2011	Paydown		33,314	33,314.00	30,347	32,356		958			958	33,314				1,553	11/15/2020	1FE
312903-VF-1	FHLMC 1990-139-G 7.000% 04/15/21	09/15/2011	Paydown		1,733	1,733.00	1,532	1,665		69			69	1,733				82	04/15/2021	1FE
312905-FG-2	FHLMC 1991-1053-G 7.000% 03/15/2	09/01/2011	Paydown		4,341	4,341.00	3,888	4,161		180			180	4,341				200	03/15/2021	1FE
312905-GM-8	FHLMC 1991-1055-H 7.000% 03/15/21	09/01/2011	Paydown		8,527	8,527.00	7,701	8,243		284			284	8,527				393	03/15/2021	1FE
312905-TW-2	FHLMC 1991-1069-J 6.950% 04/15/21	09/01/2011	Paydown		3,289	3,289.00	2,654	3,107		182			182	3,289				152	04/15/2021	1FE
312906-BR-0	FHLMC 1991-1094-K 7.000% 06/15/21	09/01/2011	Paydown		2,636	2,636.00	2,421	2,553		83			83	2,636				123	06/15/2021	1FE
312906-NM-8	FHLMC 1991-1109-I 6.950% 08/15/21	09/01/2011	Paydown		8,146	8,146.00	7,262	7,868		278			278	8,146				376	08/15/2021	1FE
312906-RX-0	FHLMC 1991-1119-H 7.750% 08/15/21	09/01/2011	Paydown		17,119	17,119.00	16,192	16,774		345			345	17,119				923	08/15/2021	1FE
312907-FV-5	FHLMC 1991-1142-IA 7.000% 10/15/2	09/01/2011	Paydown		12,012	12,012.00	10,683	11,458		553			553	12,012				594	10/15/2021	1FE
31339M-XX-1	FHLMC 2399 EN 6.500% 01/15/32	09/01/2011	Paydown		35,897	35,897.00	35,471	35,464		433			433	35,897				1,497	01/15/2032	1FE
31339W-GU-4	FHLMC 2424 OP 6.000% 03/15/32	09/01/2011	Paydown		173,202	173,202.00	173,581	173,148		54			54	173,202				6,704	07/15/2030	1FE
31392R-JK-8	FHLMC 2470-QG 6.000% 07/15/32	09/01/2011	Paydown		210,250	210,250.00	213,798	211,371		(1,121)			(1,121)	210,250				8,533	10/15/2030	1FE
31392W-UJ-7	FHLMC 2510-PE 5.500% 11/15/32	09/01/2011	Paydown		93,285	93,285.00	94,043	93,225		60			60	93,285				3,498	11/15/2012	1FE
31392W-DF-4	FHLMC 2514-MD 5.500% 03/15/31	09/01/2011	Paydown		317,066	317,066.00	320,038	316,675		391			391	317,066				11,610	11/15/2011	1FE
31392W-MR-8	FHLMC 2515-GP 5.500% 03/15/32	09/01/2011	Paydown		256,648	256,648.00	259,451	256,916		(268)			(268)	256,648				9,216	11/15/2015	1FE
31393F-5Y-8	FHLMC 2522-TC 5.500% 11/15/22	09/01/2011	Paydown		1,437,853	1,437,853.00	1,439,188	1,436,341		1,512			1,512	1,437,853				52,679	11/15/2022	1FE
31393G-VM-3	FHLMC 2533-TC 5.500% 12/15/22	09/01/2011	Paydown		724,110	724,110.00	729,993	725,448		(1,338)			(1,338)	724,110				26,620	04/15/2022	1FE
31393H-E8-1	FHLMC 2543-BL 5.500% 12/15/22	09/01/2011	Paydown		826,344	826,344.00	828,022	825,857		486			486	826,344				30,379	04/15/2022	1FE
31393F-RL-2	FHLMC 2544-AL 5.500% 05/15/32	09/01/2011	Paydown		754,614	754,614.00	748,134	751,507		3,107			3,107	754,614				28,377	05/15/2032	1FE
31393H-MZ-2	FHLMC 2547-BH 5.500% 03/15/32	09/01/2011	Paydown		378,847	378,847.00	378,048	378,330		518			518	378,847				14,289	03/15/2032	1FE
31393H-WS-7	FHLMC 2552-ND 5.500% 10/15/31	09/01/2011	Paydown		521,891	521,891.00	510,130	519,015		2,875			2,875	521,891				19,409	10/15/2031	1FE
31393J-DN-5	FHLMC 2553-BG 5.500% 10/15/32	09/01/2011	Paydown		878,439	878,439.00	866,875	873,990		4,449			4,449	878,439				32,531	10/15/2032	1FE

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31393K-V8-5	FHLMC 2575 UW 5.500% 10/15/31	09/01/2011	Paydown		1,610,146	1,610,146.00	1,644,110	1,613,996		(3,850)		(3,850)		1,610,146			60,840	05/15/2013	1FE	
31393K-BX-2	FHLMC 2576-KL 5.500% 07/15/32	09/01/2011	Paydown		762,763	762,763.00	761,810	761,332		1,432		1,432		762,763			28,371	07/15/2032	1FE	
31393M-YM-7	FHLMC 2583-MD 5.500% 05/15/32	09/01/2011	Paydown		554,989	554,989.00	566,609	556,307		(1,318)		(1,318)		554,989			20,889	11/15/2015	1FE	
31393N-KH-1	FHLMC 2590-PE 5.500% 08/15/31	09/01/2011	Paydown		356,002	356,002.00	352,553	354,822		1,179		1,179		356,002			12,999	08/15/2031	1FE	
31393Q-2X-9	FHLMC 2594-TE 5.500% 11/12/31	09/01/2011	Paydown		641,851	641,851.00	636,410	639,601		2,250		2,250		641,851			23,645	11/12/2031	1FE	
31393N-VV-8	FHLMC 2598-QD 5.500% 04/15/32	09/01/2011	Paydown		832,049	832,049.00	831,659	830,537		1,512		1,512		832,049			30,672	12/15/2015	1FE	
31393Q-PE-6	FHLMC 2614-UD 5.500% 06/15/31	09/01/2011	Paydown		2,185,553	2,185,553.00	2,185,724	2,181,402		4,150		4,150		2,185,553			79,186	02/15/2013	1FE	
31394G-NX-7	FHLMC 2659-NG 5.500% 09/15/32	09/01/2011	Paydown		1,316,290	1,316,290.00	1,300,782	1,311,050		5,240		5,240		1,316,290			47,936	09/15/2032	1FE	
31394H-AY-7	FHLMC 2669-DG 4.500% 11/15/32	09/01/2011	Paydown		603,021	603,021.00	554,403	591,489		11,532		11,532		603,021			17,967	11/15/2032	1FE	
31394J-BZ-9	FHLMC 2670-QG 5.500% 02/15/32	09/01/2011	Paydown		1,408,903	1,408,903.00	1,410,524	1,406,585		2,319		2,319		1,408,903			51,206	09/15/2014	1FE	
31394H-V7-3	FHLMC 2671-LC PAC 5.500% 05/15/3	09/01/2011	Paydown		166,639	166,639.00	166,001	166,226		413		413		166,639			5,830	05/15/2032	1FE	
31394J-K9-7	FHLMC 2673-PD 5.500% 02/15/32	09/01/2011	Paydown		1,152,681	1,152,681.00	1,149,980	1,150,170		2,511		2,511		1,152,681			42,076	02/15/2032	1FE	
31394H-RX-1	FHLMC 2674-LG 5.500% 03/15/32	09/01/2011	Paydown		1,114,757	1,114,757.00	1,124,663	1,114,283		473		473		1,114,757			41,228	12/15/2014	1FE	
31394K-PV-0	FHLMC 2686-WG 5.500% 07/15/32	09/01/2011	Paydown		624,990	624,990.00	630,703	624,860		130		130		624,990			23,078	07/15/2015	1FE	
31394K-AE-4	FHLMC 2687-PG 5.500% 03/15/32	09/01/2011	Paydown		1,820,916	1,820,916.00	1,819,891	1,817,449		3,467		3,467		1,820,916			67,354	03/15/2032	1FE	
31394L-DV-1	FHLMC 2691-LE 5.500% 04/15/32	09/01/2011	Paydown		865,677	865,677.00	861,349	863,425		2,252		2,252		865,677			32,088	04/15/2032	1FE	
31394K-F3-3	FHLMC 2693-MC PAC 5.500% 07/15/	09/01/2011	Paydown		237,517	237,517.00	240,263	237,561		(44)		(44)		237,517			8,729	12/15/2015	1FE	
31394M-KM-1	FHLMC 2714-LV 5.500% 08/15/23	09/01/2011	Paydown		142,330	142,330.00	138,732	141,120		1,210		1,210		142,330			5,221	08/15/2023	1FE	
31394M-P9-5	FHLMC 2715-QG 5.500% 05/15/32	09/01/2011	Paydown		891,866	891,866.00	895,632	890,953		914		914		891,866			32,793	05/15/2032	1FE	
31394N-RP-5	FHLMC 2735-PG PAC 5.500% 09/15/3	09/01/2011	Paydown		756,001	756,001.00	762,144	755,799		202		202		756,001			27,473	09/15/2015	1FE	
31394R-CM-9	FHLMC 2750-GB 5.000% 07/15/31	09/01/2011	Paydown		945,718	945,718.00	922,894	939,870		5,848		5,848		945,718			33,785	07/15/2031	1FE	
31394R-T5-8	FHLMC 2766-BD 5.000% 08/15/31	09/01/2011	Paydown		3,923,041	3,923,041.00	3,894,844	3,911,575		11,466		11,466		3,923,041			131,934	08/15/2031	1FE	
31394Y-BA-1	FHLMC 2789-VN 5.500% 05/15/34	09/01/2011	Paydown		802,573	802,573.00	792,541	799,343		3,231		3,231		802,573			32,647	05/15/2034	1FE	
31394Y-C8-5	FHLMC 2792-PD 5.500% 09/15/32	09/01/2011	Paydown		1,140,375	1,140,375.00	1,159,820	1,144,000		(3,625)		(3,625)		1,140,375			47,040	07/15/2015	1FE	
31394X-VA-1	FHLMC 2797-VH 5.500% 07/15/24	09/01/2011	Paydown		123,538	123,538.00	121,039	122,724		814		814		123,538			4,532	07/15/2024	1FE	
31395A-2M-6	FHLMC 2811-VD 5.500% 07/15/24	09/01/2011	Paydown		119,563	119,563.00	120,371	119,553		10		10		119,563			4,386	03/15/2018	1FE	
31395A-BR-5	FHLMC 2814-VD 5.500% 01/15/26	09/01/2011	Paydown		483,043	483,043.00	484,005	482,338		705		705		483,043			18,104	06/15/2014	1FE	
31395C-5C-1	FHLMC 2822-VX 5.500% 03/15/22	09/01/2011	Paydown		1,351,826	1,351,826.00	1,345,701	1,348,436		3,390		3,390		1,351,826			47,179	03/15/2022	1FE	
31395F-QC-1	FHLMC 2858-JN 5.500% 02/15/33	09/01/2011	Paydown		516,338	516,338.00	516,984	515,778		560		560		516,338			19,532	08/15/2016	1FE	
31395G-KH-4	FHLMC 2878-OW 5.500% 01/15/27	09/01/2011	Paydown		89,364	89,364.00	91,682	89,806		(442)		(442)		89,364			3,278	03/15/2018	1FE	
31395R-2C-1	FHLMC 2949-GC 5.500% 12/15/30	09/01/2011	Paydown		3,084,375	3,084,375.00	3,080,912	3,078,332		6,043		6,043		3,084,375			115,519	12/15/2030	1FE	
31396C-JL-5	FHLMC 3047-NT 5.500% 08/15/32	09/01/2011	Paydown		2,457,760	2,457,760.00	2,402,077	2,440,588		17,172		17,172		2,457,760			92,647	08/15/2032	1FE	
31396E-WB-8	FHLMC 3061-KC 5.500% 04/15/31	09/01/2011	Paydown		931,278	931,278.00	916,581	928,430		2,848		2,848		931,278			34,306	04/15/2031	1FE	
31396T-5S-8	FHLMC 3166-GB 6.000% 06/15/21	09/01/2011	Paydown		5,688,323	5,688,323.00	5,679,658	5,675,898		12,426		12,426		5,688,323			226,936	08/15/2012	1FE	
31396T-XE-8	FHLMC 3167-QG 6.000% 08/15/34	09/01/2011	Paydown		486,186	486,186.00	491,580	487,546		(1,360)		(1,360)		486,186			21,389	11/15/2015	1FE	
31397G-6P-0	FHLMC 3287-PM 6.000% 10/15/35	09/01/2011	Paydown		638,800	638,800.00	635,531	636,931		1,869		1,869		638,800			25,677	10/15/2035	1FE	
313401-WS-6	FHLMC POOL 170208 9.000% 12/01/1	09/01/2011	Paydown		297	297.00	297	296		1		1		297			18	12/01/2016	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 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31344P-Z2-3	FHLMC POOL 285261 8.500% 01/01/11		09/01/2011	Paydown		354	354.00	341	343		11		11		354				20	01/01/2017	1FE
31344Y-CK-9	FHLMC POOL 291874 8.000% 04/01/11		09/01/2011	Paydown		2,933	2,933.00	2,799	2,853		81		81		2,933			156	04/01/2017	1FE	
3128F2-HR-9	FHLMC POOL D62940 GOLD 7.000%		09/01/2011	Paydown		801	801.00	782	787		13		13		801			37	08/01/2025	1FE	
313603-NF-5	FNMA 1989-101-H 6.000% 12/15/19		09/01/2011	Paydown		14,510	14,510.00	13,041	14,034		476		476		14,510			617	12/15/2019	1FE	
31358F-BC-2	FNMA 1990-108-G 7.000% 09/25/20		09/01/2011	Paydown		7,319	7,319.00	6,582	7,033		286		286		7,319			342	09/25/2020	1FE	
31358F-RE-1	FNMA 1990-140-J 7.000% 12/25/20		09/01/2011	Paydown		32,348	32,348.00	28,871	31,213		1,136		1,136		32,348			1,618	12/25/2020	1FE	
31358E-GR-7	FNMA 1990-58-J 7.000% 05/25/20		09/01/2011	Paydown		26,567	26,567.00	23,707	25,548		1,019		1,019		26,567			1,235	05/25/2020	1FE	
31358E-KM-3	FNMA 1990-60-K 5.500% 06/25/20		09/01/2011	Paydown		7,989	7,989.00	6,905	7,556		433		433		7,989			309	06/25/2020	1FE	
31358G-RA-7	FNMA 1991-43-J 7.000% 05/15/21		09/01/2011	Paydown		7,803	7,803.00	7,042	7,516		288		288		7,803			349	05/15/2021	1FE	
31358G-U4-7	FNMA 1991-53-J 7.000% 05/25/21		09/01/2011	Paydown		8,629	8,629.00	7,960	8,388		240		240		8,629			398	05/25/2021	1FE	
31358H-H4-0	FNMA 1991-98-J 8.000% 08/25/21		09/01/2011	Paydown		7,424	7,424.00	7,711	7,560		(135)		(135)		7,424			376	07/25/2020	1FE	
31359S-HC-7	FNMA 2001-4-JB 6.500% 03/25/31		09/01/2011	Paydown		124,335	124,335.00	122,101	122,272		2,062		2,062		124,335			5,171	03/25/2031	1FE	
31392C-PT-5	FNMA 2002-21-PE 6.500% 04/25/32		09/01/2011	Paydown		176,482	176,482.00	177,412	176,439		42		42		176,482			7,532	09/25/2030	1FE	
31392E-Q8-6	FNMA 2002-64-PE 5.500% 07/25/31		09/01/2011	Paydown		264,324	264,324.00	267,380	263,864		460		460		264,324			9,875	01/25/2013	1FE	
31392F-JK-4	FNMA 2002-73-PE 5.500% 10/25/31		09/01/2011	Paydown		1,660,070	1,660,070.00	1,659,971	1,654,983		5,087		5,087		1,660,070			61,424	10/25/2013	1FE	
31392E-5E-6	FNMA 2002-79-BD 5.500% 11/25/22		09/01/2011	Paydown		875,195	875,195.00	861,828	868,059		7,136		7,136		875,195			32,615	11/25/2022	1FE	
31392F-WU-7	FNMA 2002-86-AL 5.500% 05/25/32		09/01/2011	Paydown		1,417,647	1,417,647.00	1,416,938	1,415,945		1,702		1,702		1,417,647			52,675	05/25/2032	1FE	
31392H-BU-6	FNMA 2002-92-QR 5.500% 10/25/31		09/01/2011	Paydown		101,959	101,959.00	103,695	102,019		(60)		(60)		101,959			4,206	02/25/2013	1FE	
31393A-NY-9	FNMA 2003-22-KL 5.500% 09/25/32		09/01/2011	Paydown		866,131	866,131.00	866,131	866,131						866,131			34,277	09/25/2032	1FE	
31393B-LJ-2	FNMA 2003-32-BW 5.500% 03/25/32		09/01/2011	Paydown		422,698	422,698.00	419,924	420,914		1,784		1,784		422,698			15,459	03/25/2032	1FE	
31393B-DS-1	FNMA 2003-40-MH 5.500% 09/25/31		09/01/2011	Paydown		482,015	482,015.00	472,864	478,878		3,137		3,137		482,015			17,343	09/25/2031	1FE	
31393B-VZ-5	FNMA 2003-42-PE 5.500% 12/25/31		09/01/2011	Paydown		739,417	739,417.00	751,663	739,047		370		370		739,417			27,316	02/25/2014	1FE	
31393B-4F-9	FNMA 2003-51-PX 5.000% 10/25/31		09/01/2011	Paydown		889,481	889,481.00	894,068	887,487		1,995		1,995		889,481			29,116	07/25/2013	1FE	
31393E-R4-3	FNMA 2003-86-DB 5.500% 03/25/31		09/01/2011	Paydown		711,549	711,549.00	699,875	708,059		3,490		3,490		711,549			26,211	03/25/2031	1FE	
31393U-5N-9	FNMA 2004-13-AK 5.000% 08/25/31		09/01/2011	Paydown		1,100,703	1,100,703.00	1,062,952	1,090,367		10,336		10,336		1,100,703			38,488	08/25/2031	1FE	
31393Y-F4-2	FNMA 2004-37-GA 4.500% 05/25/34		09/01/2011	Paydown		546,973	546,973.00	524,069	528,165		18,808		18,808		546,973			17,103	05/25/2034	1FE	
31371E-VY-8	FNMA POOL 250031 7.500% 05/01/24		09/01/2011	Paydown		1,594	1,594.00	1,587	1,587		7		7		1,594			83	05/01/2024	1FE	
31373T-SS-0	FNMA POOL 303029 7.500% 10/01/24		09/01/2011	Paydown		940	940.00	936	936		4		4		940			45	10/01/2024	1FE	
31373T-SU-5	FNMA POOL 303031 7.500% 10/01/24		09/01/2011	Paydown		1,292	1,292.00	1,289	1,288		4		4		1,292			66	10/01/2024	1FE	
313610-JB-4	FNMA POOL 46158 8.000% 04/01/17		09/01/2011	Paydown		936	936.00	873	913		22		22		936			49	04/01/2017	1FE	
313610-RM-1	FNMA POOL 46392 8.500% 05/01/17		09/01/2011	Paydown		250	250.00	243	244		6		6		250			14	05/01/2017	1FE	
313614-RV-3	FNMA POOL 50000 8.000% 05/01/17		09/01/2011	Paydown		4,325	4,325.00	4,092	4,173		153		153		4,325			220	05/01/2017	1FE	
3837H0-QK-2	GNMA 1996-9-PG 7.000% 06/20/26		09/01/2011	Paydown		62,904	62,904.00	63,199	62,896		8		8		62,904			3,011	01/20/2025	1FE	
3837H1-M4-0	GNMA 1998-26-B 7.000% 11/20/28		09/01/2011	Paydown		24,683	24,683.00	24,983	24,868		(186)		(186)		24,683			1,143	05/20/2027	1FE	
3837S-Q6-7	GNMA 2003-33-PC 5.500% 04/20/32		09/01/2011	Paydown		507,549	507,549.00	506,280	506,097		1,452		1,452		507,549			18,787	04/20/2032	1FE	
3837Y-D5-0	GNMA 2003-4-MD 5.500% 01/20/32		09/01/2011	Paydown		164,497	164,497.00	164,112	164,031		466		466		164,497			6,088	01/20/2032	1FE	
38374C-H9-5	GNMA 2003-86-GC 5.000% 02/20/30		09/01/2011	Paydown		1,992,209	1,992,209.00	1,900,069	1,982,848		9,360		9,360		1,992,209			66,856	02/20/2030	1FE	

E05.2

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
38374H-W7-1	GNMA 2004-75-VB 5.500% 11/20/27		09/01/2011	Paydown		115,033	115,033.00	115,796	114,936		97		97		115,033				4,220	09/20/2018	1FE
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	60,988,772	60,988,772.0	60,647,988	60,805,325		183,447		183,447		60,988,772				2,257,101	X X X	X X X
023654-AR-7	AMERICA WEST AIRLINES SER 1998-		07/02/2011	Redemption 100.000		237,033	237,033.00	237,033	237,033						237,033				16,284	01/02/2017	3FE
075811-AF-6	BECKMAN COULTER INC 7.000% 06/		08/10/2011	Call 131.1890		14,037,223	10,700,000.0	10,983,886	10,957,875		(14,712)		(14,712)		10,943,162		3,094,061	3,094,061	518,062	06/01/2019	2FE
09774X-AV-4	BOMBARDIER CAPITAL 1999-A CL-A4		09/01/2011	Paydown		50,056	50,056.00	49,894	49,933		162	39	123		50,056				2,109	03/15/2029	4FE
12189P-AC-6	BURLINGTON NORTHERN EQUIP NT		07/02/2011	Redemption 100.000		8,534	8,534.00	8,534	8,534						8,534				531	01/02/2019	1FE
12189P-AD-4	BURLINGTON NORTHERN EQUIP NT		07/02/2011	Redemption 100.000		8,596	8,596.00	8,596	8,596						8,596				536	07/02/2018	1FE
126673-JA-1	COUNTRYWIDE 2004-10-AF5A 5.164		09/01/2011	Paydown		155,942	155,942.00	155,938	155,699		243		243		155,942				5,568	02/25/2035	1Z*
126673-FZ-0	COUNTRYWIDE 2004-9-AF5 5.297%		09/01/2011	Paydown		207,724	207,724.00	207,715	207,388		337		337		207,724				7,498	01/25/2035	1Z*
12667F-K9-5	COUNTRYWIDE ALTNVT LOAN TR 20		09/01/2011	Paydown		89,438	89,438.00	89,948	89,611		(173)		(173)		89,438				3,480	01/25/2035	3Z*
22540A-BE-7	CSFBMSC INDMAC 1997-1 CL A5 6.		09/01/2011	Paydown		49,666	49,666.00	37,447	37,672		11,994		11,994		49,666				2,236	02/25/2028	5FE
126410-LM-9	CXS TRANSPORTATION INC 6.251%		07/15/2011	Redemption 100.000		201,302	201,302.00	201,302	201,302						201,302				12,583	01/15/2023	1FE
251547-AE-5	DEUTSCHE FINANCIAL CAP 1997-1-A		09/01/2011	Paydown		66,838	66,838.00	66,772	66,674		164		164		66,838				3,206	09/15/2027	1FE
31331F-AE-1	FEDERAL EXPRESS ETC 93-C1 SF 7		09/28/2011	Redemption 100.000		61,297	61,297.00	61,297	61,297						61,297				4,383	09/28/2012	2FE
31846L-BZ-8	FIRST ALLIANCE MTG LOAN HEL 199		09/01/2011	Paydown		96,493	96,493.00	96,493	96,493						96,493				4,855	12/20/2029	1Z*
36157R-HU-2	GE CAPITAL MTG SERV HEL 98-2-A6		09/01/2011	Paydown		16,670	16,670.00	16,597	16,596		74		74		16,670				768	09/25/2028	1Z*
393505-UU-4	GREEN TREE FINANCIAL CORP 1997-		09/15/2011	Paydown		113,787	113,787.00	113,301	113,780		7		7		113,787				5,324	02/15/2029	1FE
393505-VW-9	GREEN TREE FINANCIAL CORP 1997-		09/15/2011	Paydown		139,930	139,930.00	119,096	124,547		15,383		15,383		139,930				6,366	05/15/2029	1FE
466247-JB-0	JP MORGAN MORTG TR 2004-S2-2A5		09/01/2011	Paydown		191,848	191,848.00	196,527	194,319		(2,472)		(2,472)		191,848				6,928	08/25/2034	2Z*
466247-A2-9	JP MORGAN MORTG TR 2005-S3-1A1		09/01/2011	Paydown		94,586	94,586.00	89,169	89,332		5,254		5,254		94,586				3,351	01/25/2036	1Z*
55265K-MX-4	MASTR ASSET SEC TRUST 2002-7-3N		09/01/2011	Paydown		48,823	48,823.00	48,823	48,823						48,823				1,717	12/25/2032	1Z*
55265K-U2-3	MASTR ASSET SEC TRUST 2003-10-3		09/01/2011	Paydown		153,082	153,082.00	150,690	151,627		1,454		1,454		153,082				5,709	10/01/2033	1Z*
637432-CU-7	NATIONAL RURAL UTILITIES 7.250%		08/19/2011	Call 103.6830		1,728,396	1,667,000.00	1,672,901	1,667,924		(489)		(489)		1,667,435		60,961	60,961	116,829	03/01/2012	1FE
674135-CL-0	OAKWOOD MTG INVESTORS INC 199		08/01/2011	Paydown		33,069	33,069.00	33,054	32,988		81		81		33,069				1,418	11/15/2027	1FE
674135-EJ-3	OAKWOOD MTG INVESTORS INC 199		09/01/2011	Paydown		118,754	118,754.00	118,735	118,550		204		204		118,754				5,262	04/15/2029	3FE
760759-AC-4	REPUBLIC SERVICES INC 6.750% 08		08/15/2011	Maturity		9,490,000	9,490,000.00	9,788,466	9,531,300		(41,300)		(41,300)		9,490,000				640,575	08/15/2011	2FE
76111J-7K-4	RFMSI 2003-S10-A5 5.500% 06/25/33		09/01/2011	Paydown		475,268	475,268.00	493,883	482,609		(7,341)		(7,341)		475,268				17,307	04/25/2033	1Z*
76111X-NY-5	RFMSI 2004-S8-A8 5.500% 09/25/34		09/01/2011	Paydown		532,180	532,180.00	534,426	531,146		1,034		1,034		532,180				19,186	04/25/2012	1Z*
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1A 6.1		08/01/2011	Redemption 100.000		116,740	116,740.00	114,464	114,685		2,054		2,054		116,740				7,179	08/01/2022	1FE
844741-AL-2	SOUTHWEST AIRLINES CO 1994-A3		07/01/2011	Redemption 100.000		136,518	136,518.00	136,518	136,518						136,518				11,877	07/01/2011	2FE
893570-BR-1	TRANSCONTINENTAL GAS PIPELINE		08/15/2011	Maturity		9,000,000	9,000,000.00	9,042,830	9,003,654		(3,654)		(3,654)		9,000,000				630,000	08/15/2011	2FE
89655V-AA-0	TRINITY RAIL LEASING 2003-1 5.640		09/12/2011	Redemption 100.000		74,737	74,737.00	74,737	74,737						74,737				2,812	11/12/2026	1FE
89655N-AA-8	TRINITY RAIL LEASING 2004-1A 5.27		09/14/2011	Redemption 100.000		94,940	94,940.00	94,940	94,940						94,940				3,337	08/14/2027	1FE
89655Y-AA-4	TRINITY RAIL LEASING 2009-1A 6.65		09/16/2011	Redemption 100.000		56,881	56,881.00	56,881	56,881						56,881				2,538	11/16/2039	1FE
89656C-AA-1	TRINITY RAIL LEASING 2010-1 5.194		09/16/2011	Redemption 100.000		44,245	44,245.00	44,245	44,245						44,245				1,533	10/16/2040	1FE

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
90263A-BA-7	UCFC FUNDING CORP 1997-3 CL A4		09/01/2011	Paydown		115,557	115,557.00	115,003	115,190		366		366		115,557				5,236	08/15/2014	3FE	
90263B-GT-9	UCFC HEL 1998-C-A6 6.445% 11/15/2		09/01/2011	Paydown		126,980	126,980.00	126,283	126,299		681		681		126,980				6,166	11/15/2029	1Z*	
90263B-HA-9	UCFC HEL 1998-D-A6 6.660% 04/15/		09/01/2011	Paydown		124,543	124,543.00	124,543	124,543						124,543				5,871	04/15/2030	1Z*	
90783T-AA-8	UNION PACIFIC SER 2004-1 5.404%		07/02/2011	Redemption 100.000		88,556	88,556.00	88,556	88,556						88,556				4,786	07/02/2025	1FE	
909279-AH-4	UNITED AIR LINES 1991-B CALLABLE		07/01/2011	Principal Reduction		55,993	55,993.00									55,992	55,992			02/19/2015	6	
921796-HB-7	VANDERBILT MTG 1999-C-1A4 7.560		09/07/2011	Paydown		87,265	87,265.00	87,265	87,265						87,265				4,441	06/07/2026	1FE	
921796-HP-6	VANDERBILT MTG 1999-D-1A4 7.320		09/07/2011	Paydown		135,536	135,536.00	135,536	135,536						135,536				6,546	01/07/2030	1FE	
92178P-AD-9	VANDERBILT MTG 2002-1-A4 6.570%		09/01/2011	Paydown		204,342	204,342.00	204,266	204,167		174		174		204,342				9,018	05/07/2027	1FE	
921796-LW-6	VANDERBILT MTG 2002-A-A4 6.490		09/01/2011	Paydown		173,896	173,896.00	184,764	177,624		(3,728)		(3,728)		173,896				7,458	01/01/2017	1FE	
921796-MP-0	VANDERBILT MTG 2002-C-A4 6.570		09/01/2011	Paydown		202,079	202,079.00	201,993	201,900		179		179		202,079				8,728	08/07/2024	1FE	
921796-MZ-8	VANDERBILT MTG 2003-A-A4 6.210		09/01/2011	Paydown		89,748	89,748.00	89,712	89,673		75		75		89,748				3,732	05/07/2026	1FE	
929227-T3-0	WASHINGTON MUTUAL 2003-S3-1A4		09/01/2011	Paydown		295,280	295,280.00	305,707	298,577		(3,297)		(3,297)		295,280				11,092	01/25/2033	2Z*	
929227-4U-7	WASHINGTON MUTUAL 2003-S4-2A2		09/01/2011	Paydown		559,158	559,158.00	577,899	564,618		(5,460)		(5,460)		559,158				21,104	03/25/2033	1Z*	
94978R-AK-7	WELLS FARGO 2003-4-A10 5.500% 0		09/01/2011	Paydown		161,124	161,124.00	164,850	161,030		93		93		161,124				5,896	12/25/2011	1Z*	
94978R-AM-3	WELLS FARGO 2003-4-A12 5.500% 0		09/01/2011	Paydown		489,579	489,579.00	507,786	495,725		(6,143)		(6,143)		489,579				17,926	12/25/2032	1Z*	
949780-AG-5	WELLS FARGO 2003-6-2A3 5.500% 0		09/01/2011	Paydown		5,553,599	5,553,599.00	5,763,595	5,622,281		(68,681)		(68,681)		5,553,599				226,219	11/25/2032	2Z*	
949757-AG-3	WELLS FARGO 2004-6-A7 5.500% 06		09/01/2011	Paydown		130,033	130,033.00	127,615	128,580		1,453		1,453		130,033				4,875	06/25/2034	1Z*	
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	46,523,864	43,125,245.0	43,950,511	43,428,872		(115,984)	39	(116,023)		43,312,849			3,211,014	3,211,014	2,420,441	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	183,090,545	179,691,926.	180,069,335	149,817,387		577,860	39	577,821		180,394,209			2,696,336	2,696,336	5,927,305	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	X X X
8399999	Total Bonds				X X X	183,090,545	179,691,926.	180,069,335	149,817,387		577,860	39	577,821		180,394,209			2,696,336	2,696,336	5,927,305	X X X	X X X
9999999	Totals					183,090,545	X X X	180,069,335	149,817,387		577,860	39	577,821		180,394,209			2,696,336	2,696,336	5,927,305	X X X	X X X

E05.4

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)	
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	10/05/2010	10/05/2011	13,784	13,784	1160.75	824,000			1,424,872		1,424,872	600,872						100%/0001	
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Bank of Ameri	10/12/2010	10/12/2011	12,823	12,823	1169.77	753,000			1,111,996		1,111,996	358,996							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	10/19/2010	10/19/2011	7,634	7,634	1165.9	435,210			680,204		680,204	244,994							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	10/26/2010	10/26/2011	10,712	10,712	1185.64	588,010			796,174		796,174	208,164							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	11/03/2010	11/03/2011	11,102	11,102	1197.96	631,750			724,730		724,730	92,980							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	11/10/2010	11/10/2011	8,534	8,534	1218.71	461,760			246,550		246,550	(215,210)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	11/17/2010	11/17/2011	8,739	8,739	1178.59	494,400			664,704		664,704	170,304							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	11/24/2010	11/23/2011	8,762	8,762	1198.35	465,150			457,782		457,782	(7,368)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	12/03/2010	12/02/2011	8,982	8,982	1224.71	492,800			294,269		294,269	(198,531)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	12/10/2010	12/09/2011	9,271	9,271	1240.4	477,250			91,548		91,548	(385,702)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	12/17/2010	12/16/2011	9,004	9,004	1243.91	465,920			121,549		121,549	(344,371)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	12/28/2010	12/28/2011	9,694	9,694	1258.51	529,480			69,082		69,082	(460,398)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	01/04/2011	01/04/2012	7,400	7,400	1270.2		407,020		24,112		24,112	(382,908)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	01/11/2011	01/11/2012	9,808	9,808	1274.48		513,750		17,630		17,630	(496,120)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	01/18/2011	01/18/2012	6,255	6,255	1295.02		311,040		2,774		2,774	(308,266)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	01/25/2011	01/25/2012	5,809	5,809	1291.18		295,500		5,428		5,428	(290,072)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	02/03/2011	02/03/2012	9,946	9,946	1307.1		481,000		6,679		6,679	(474,321)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	02/10/2011	02/10/2012	6,355	6,355	1321.87		297,360		801		801	(296,559)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	02/17/2011	02/17/2012	7,311	7,311	1340.43		352,800		617		617	(352,183)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	02/24/2011	02/24/2012	7,963	7,963	1306.1		455,520		6,728		6,728	(448,792)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Bank of Ameri	03/03/2011	03/02/2012	9,617	9,617	1330.97		522,240		3,423		3,423	(518,817)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Barclays	03/10/2011	03/09/2012	9,111	9,111	1295.11		522,740		18,375		18,375	(504,365)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	03/17/2011	03/16/2012	10,599	10,599	1273.72		642,600		59,661		59,661	(582,939)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Bank of Ameri	03/24/2011	03/23/2012	11,072	11,072	1309.66		591,600		15,800		15,800	(575,800)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	04/05/2011	04/05/2012	12,457	12,457	1332.63		632,460		7,705		7,705	(624,755)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	04/08/2011	04/05/2012	7,454	7,454	1328.17		394,020		4,808		4,808	(389,212)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Barclays	04/12/2011	04/12/2012	11,110	11,110	1314.16		605,900		23,193		23,193	(582,707)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	04/19/2011	04/19/2012	12,723	12,723	1312.62		657,980		26,307		26,307	(631,673)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	04/26/2011	04/26/2012	8,313	8,313	1347.24		409,920		5,036		5,036	(404,884)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	05/04/2011	05/04/2012	13,731	13,731	1347.32		721,500		9,784		9,784	(711,716)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	05/11/2011	05/11/2012	10,953	10,953	1342.08		579,180		9,336		9,336	(569,844)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Bank of Ameri	05/18/2011	05/18/2012	14,023	14,023	1340.68		723,800		19,257		19,257	(704,543)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	05/25/2011	05/25/2012	13,026	13,026	1320.47		675,960		33,363		33,363	(642,597)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	06/03/2011	06/01/2012	13,306	13,306	1300.16		669,510		76,908		76,908	(592,602)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	06/06/2011	06/06/2012	4,587	4,587	1286.17		231,280		33,557		33,557	(197,723)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	06/10/2011	06/08/2012	10,150	10,150	1270.98		518,580		94,076		94,076	(424,504)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Bank of Ameri	06/13/2011	06/13/2012	3,224	3,224	1271.83		168,100		32,832		32,832	(135,268)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Barclays	06/17/2011	06/15/2012	12,741	12,741	1271.5		712,800		161,607		161,607	(551,193)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Bank of Ameri	06/24/2011	06/22/2012	13,481	13,481	1268.45		747,270		167,954		167,954	(579,316)							100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)	
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	07/06/2011	07/06/2012	18,966	18,966	1339.22		957,580		59,504		59,504	(898,076)						100%/0001	
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	07/08/2011	07/06/2012	8,930	8,930	1343.8		453,600		23,546		23,546	(430,054)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Bank of Ameri	07/12/2011	07/12/2012	11,799	11,799	1313.64		633,950		69,568		69,568	(564,382)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Bank of Ameri	07/19/2011	07/19/2012	16,507	16,507	1326.73		917,610		85,873		85,873	(831,737)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	BNP Paribas	07/26/2011	07/26/2012	12,313	12,313	1331.4		670,760		64,235		64,235	(606,525)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	08/03/2011	08/03/2012	17,932	17,932	1260.34		1,050,900		330,251		330,251	(720,649)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	08/10/2011	08/10/2012	15,525	15,525	1120.76		1,120,560		1,198,113		1,198,113	77,553							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	08/17/2011	08/17/2012	13,904	13,904	1193.89		919,640		629,688		629,688	(289,952)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	08/24/2011	08/24/2012	19,786	19,786	1177.6		1,445,765		1,016,583		1,016,583	(429,182)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Barclays	09/02/2011	08/31/2012	6,389	6,389	1173.97		453,750		352,873		352,873	(100,877)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Bank of Ameri	09/06/2011	09/06/2012	13,130	13,130	1165.24		994,500		790,516		790,516	(203,984)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	09/12/2011	09/12/2012	11,873	11,873	1162.27		968,760		756,369		756,369	(212,391)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Wells Fargo	09/19/2011	09/19/2012	10,547	10,547	1204.09		820,420		500,284		500,284	(320,136)							100%/0001
S&P 500 Option - Asian	Equity Return	N/A	Equity ind	Credit Suisse	09/26/2011	09/26/2012	12,038	12,038	1162.95		1,008,000		812,011		812,011	(195,989)							100%/0001
S&P 500 Option - 1 Yr Accu	Equity Return	N/A	Equity ind	Credit Suisse	10/26/2010	10/26/2011	1,856	1,856	1185.64	63,800						(63,800)							100%/0001
S&P 500 Option - 1 Yr Accu	Equity Return	N/A	Equity ind	Barclays	11/03/2010	11/03/2011	3,589	3,589	1197.96	118,680			6,992		6,992	(111,688)							100%/0001
S&P 500 Option - 1 Yr Accu	Equity Return	N/A	Equity ind	Barclays	11/10/2010	11/10/2011	2,051	2,051	1218.71	70,500						(70,500)							100%/0001
S&P 500 Option - 1 Yr Accu	Equity Return	N/A	Equity ind	Credit Suisse	11/17/2010	11/17/2011	1,867	1,867	1178.59	65,560			5,666		5,666	(59,894)							100%/0001
S&P 500 Option - 1 Yr Accu	Equity Return	N/A	Equity ind	Bank of Ameri	11/24/2010	11/23/2011	2,337	2,337	1198.35	78,960						(78,960)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	JP Morgan	12/03/2010	12/02/2011	3,021	3,021	1224.71	105,450			2,006		2,006	(103,444)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	JP Morgan	12/10/2010	12/09/2011	1,371	1,371	1240.4	48,620						(48,620)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	JP Morgan	12/17/2010	12/16/2011	2,171	2,171	1243.91	78,300			2,273		2,273	(76,027)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	12/28/2010	12/28/2011	3,576	3,576	1258.51	139,500						(139,500)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	01/04/2011	01/04/2012	2,283	2,283	1270.2		88,740		1,958		1,958	(86,782)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Barclays	01/11/2011	01/11/2012	2,040	2,040	1274.48		75,400					(75,400)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Bank of Ameri	01/18/2011	01/18/2012	1,622	1,622	1295.02		60,900		234		234	(60,666)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	JP Morgan	01/25/2011	01/25/2012	1,472	1,472	1291.18		55,480					(55,480)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Barclays	02/03/2011	02/03/2012	1,607	1,607	1307.1		61,110		210		210	(60,900)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	JP Morgan	02/10/2011	02/10/2012	2,421	2,421	1321.87		95,040					(95,040)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	BNP Paribas	02/17/2011	02/17/2012	1,268	1,268	1340.43		51,510		38		38	(51,472)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	BNP Paribas	02/24/2011	02/24/2012	2,756	2,756	1306.1		110,880					(110,880)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	BNP Paribas	03/03/2011	03/02/2012	3,306	3,306	1330.97		133,320					(133,320)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	JP Morgan	03/10/2011	03/09/2012	2,085	2,085	1295.11		81,540		234		234	(81,306)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	03/17/2011	03/16/2012	1,256	1,256	1273.72		50,880		5,137		5,137	(45,743)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	03/17/2011	03/16/2012	236	236	1273.72		8,370					(8,370)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	JP Morgan	03/24/2011	03/23/2012	2,062	2,062	1309.66		73,170					(73,170)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Wells Fargo	04/05/2011	04/05/2012	1,951	1,951	1332.63		72,800		1,817		1,817	(70,983)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Wells Fargo	04/08/2011	04/05/2012	2,259	2,259	1328.17		64,800		35		35	(64,765)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Wells Fargo	04/08/2011	04/05/2012	376	376	1328.17		14,000		83		83	(13,917)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	04/12/2011	04/12/2012	1,750	1,750	1314.16		66,700		1,432		1,432	(65,268)							100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)	
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	04/19/2011	04/19/2012	3,428	3,428	1312.62		131,850		1,186		1,186	(130,664)						100%/0001	
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	04/26/2011	04/26/2012	7,348	7,348	1347.24		208,890					(208,890)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	04/26/2011	04/26/2012	1,559	1,559	1347.24		61,530		212		212	(61,318)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	05/04/2011	05/04/2012	2,598	2,598	1347.32		99,050		1,164		1,164	(97,886)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	05/11/2011	05/11/2012	2,533	2,533	1342.08		96,900		990		990	(95,910)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	05/18/2011	05/18/2012	2,163	2,163	1340.68		82,650		1,178		1,178	(81,472)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	05/25/2011	05/25/2012	2,045	2,045	1320.47		75,060		1,814		1,814	(73,246)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Wells Fargo	06/03/2011	06/01/2012	2,615	2,615	1300.16		95,200		7,869		7,869	(87,331)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Wells Fargo	06/10/2011	06/08/2012	3,147	3,147	1270.98		111,600		10,849		10,849	(100,751)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Wells Fargo	06/17/2011	06/15/2012	1,494	1,494	1271.5		51,300		10,509		10,509	(40,791)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Wells Fargo	06/24/2011	06/22/2012	1,892	1,892	1268.45		66,240		5,762		5,762	(60,478)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	JP Morgan	07/06/2011	07/06/2012	2,091	2,091	1339.22		77,280		1,051		1,051	(76,229)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	BNP Paribas	07/08/2011	07/06/2012	223	223	1343.8		8,460		18		18	(8,442)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	JP Morgan	07/12/2011	07/12/2012	1,066	1,066	1313.64		38,780		1,302		1,302	(37,478)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	JP Morgan	07/19/2011	07/19/2012	2,789	2,789	1326.73		101,750		1,407		1,407	(100,343)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	JP Morgan	07/26/2011	07/26/2012	976	976	1331.94		35,490		817		817	(34,673)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	08/03/2011	08/03/2012	1,984	1,984	1260.34		68,750		10,464		10,464	(58,286)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Bank of Ameri	08/10/2011	08/10/2012	2,766	2,766	1120.76		75,330		74,054		74,054	(1,276)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Credit Suisse	08/17/2011	08/17/2012	1,675	1,675	1193.89		51,200		28,912		28,912	(22,288)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Bank of Ameri	08/24/2011	08/24/2012	2,717	2,717	1177.6		79,680		38,739		38,739	(40,941)							100%/0001
S&P 500 Option - 1 Yr Libert	Equity Return	N/A	Equity ind	Bank of Ameri	09/06/2011	09/06/2012	257	257	1165.24		7,320		4,724		4,724	(2,596)							100%/0001
S&P 500 Option -Ultra Third	Equity Return	N/A	Equity ind	Credit Suisse	10/05/2010	10/05/2011	4,221	4,221	1160.75	139,160			2,168		2,168	(136,992)							100%/0001
S&P 500 Option -Ultra Third	Equity Return	N/A	Equity ind	JP Morgan	10/12/2010	10/12/2011	2,736	2,736	1169.77	88,640			2,731		2,731	(85,909)							100%/0001
S&P 500 Option -Ultra Third	Equity Return	N/A	Equity ind	Barclays	10/19/2010	10/19/2011	1,973	1,973	1165.9	62,790						(62,790)							100%/0001
S&P 500 Option -Ultra Third	Equity Return	N/A	Equity ind	Bank of Ameri	09/06/2011	09/06/2012	5,235	5,235	1165.24		131,150		78,517		78,517	(52,633)							100%/0001
S&P 500 Option -Ultra Third	Equity Return	N/A	Equity ind	Credit Suisse	09/12/2011	09/12/2012	2,065	2,065	1162.27		48,720		32,057		32,057	(16,663)							100%/0001
S&P 500 Option -Ultra Third	Equity Return	N/A	Equity ind	Credit Suisse	09/19/2011	09/19/2012	2,658	2,658	1204.09		67,200		32,236		32,236	(34,964)							100%/0001
S&P 500 Option -Ultra Third	Equity Return	N/A	Equity ind	Credit Suisse	09/26/2011	09/26/2012	1,204	1,204	1162.95		28,560		19,042		19,042	(9,518)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	JP Morgan	12/17/2010	12/16/2011	1,447	1,447	1243.91	18,360						(18,360)							100%/0001
S&P 500 Option - Impact	Equity Return	N/A	Equity ind	Credit Suisse	09/19/2011	09/19/2012	332	332	1204.09		4,840		1,566		1,566	(3,274)							100%/0001
S&P 500 Option - Impact	Equity Return	N/A	Equity ind	Credit Suisse	09/26/2011	09/26/2012	344	344	1162.95		4,800		2,218		2,218	(2,582)							100%/0001
S&P 500 Option - Global Re	Equity Return	N/A	Equity ind	Credit Suisse	09/26/2011	09/26/2012	258	258	1162.95		7,110		5,089		5,089	(2,021)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	JP Morgan	10/12/2010	10/12/2011	6,070	6,070	1169.77	255,600			77,420		77,420	(178,180)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Wells Fargo	04/08/2011	04/05/2012	5,722	5,722	1328.17		313,880		14,041		14,041	(299,839)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	BNP Paribas	07/08/2011	07/06/2012	7,739	7,739	1343.8		416,000		6,544		6,544	(409,456)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Bank of Ameri	08/10/2011	08/10/2012	268	268	1120.76		10,650		12,169		12,169	1,519							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Bank of Ameri	08/24/2011	08/24/2012	255	255	1177.6		10,920		7,019		7,019	(3,901)							100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	10/05/2010	10/05/2011	689	689	1160.75	7,440						(7,440)							100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Barclays	10/19/2010	10/19/2011	343	343	1165.9	5,000						(5,000)							100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	10/26/2010	10/26/2011	253	253	1185.64	2,940						(2,940)							100%/0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Barclays	11/03/2010	11/03/2011	584	584	1197.96	8,190						(8,190)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Barclays	11/10/2010	11/10/2011	492	492	1218.71	7,320						(7,320)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	11/17/2010	11/17/2011	424	424	1178.59	5,050						(5,050)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Bank of Ameri	11/24/2010	11/23/2011	250	250	1198.35	3,660						(3,660)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	JP Morgan	12/03/2010	12/02/2011	572	572	1224.71	8,400						(8,400)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	12/28/2010	12/28/2011	1,112	1,112	1258.51	11,760						(11,760)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Barclays	01/11/2011	01/11/2012	1,412	1,412	1274.48		18,360					(18,360)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Bank of Ameri	01/18/2011	01/18/2012	232	232	1295.02		3,060					(3,060)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Barclays	02/03/2011	02/03/2012	230	230	1307.1		3,240					(3,240)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Barclays	02/17/2011	02/17/2012	298	298	1340.43		6,320					(6,320)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	BNP Paribas	02/24/2011	02/24/2012	230	230	1306.1		4,740					(4,740)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	03/17/2011	03/16/2012	236	236	1273.72		2,550		641		641	(1,909)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	JP Morgan	03/24/2011	03/23/2012	305	305	1309.66		4,240					(4,240)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	04/12/2011	04/12/2012	304	304	1314.16		3,560					(3,560)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	05/04/2011	05/04/2012	297	297	1347.32		3,480					(3,480)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	05/18/2011	05/18/2012	224	224	1340.68		2,640					(2,640)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Wells Fargo	06/13/2011	06/13/2012	315	315	1271.83		3,800		117		117	(3,683)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	06/17/2011	06/15/2012	393	393	1271.5		4,300		30		30	(4,270)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	06/24/2011	06/22/2012	315	315	1268.45		3,560					(3,560)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	07/06/2011	07/06/2012	747	747	1339.22		9,100					(9,100)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	07/19/2011	07/19/2012	528	528	1326.73		6,230					(6,230)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	07/26/2011	07/26/2012	375	375	1331.94		4,400					(4,400)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	08/17/2011	08/17/2012	419	419	1193.89		4,300		907		907	(3,393)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Bank of Ameri	09/06/2011	09/06/2012	257	257	1165.24		2,400		661		661	(1,739)						100%/0001
One Year - Ultra - 1st Gener	Equity Return	N/A	Equity ind	Credit Suisse	09/19/2011	09/19/2012	249	249	1204.09		2,370		448		448	(1,922)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	JP Morgan	03/24/2011	03/23/2012	3,589	3,589	1309.66		114,210					(114,210)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Wells Fargo	04/05/2011	04/05/2012	7,204	7,204	1332.63		239,040		4,211		4,211	(234,829)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Wells Fargo	04/08/2011	04/05/2012	376	376	1328.17		12,500		27		27	(12,473)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Credit Suisse	04/12/2011	04/12/2012	3,500	3,500	1314.16		114,080		1,208		1,208	(112,872)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Credit Suisse	04/19/2011	04/19/2012	4,495	4,495	1312.62		148,680		522		522	(148,158)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Credit Suisse	04/26/2011	04/26/2012	4,082	4,082	1347.24		138,050		46		46	(138,004)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Credit Suisse	05/04/2011	05/04/2012	3,860	3,860	1347.32		126,880		762		762	(126,118)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Credit Suisse	05/11/2011	05/11/2012	5,663	5,663	1342.08		184,680		860		860	(183,820)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Credit Suisse	05/18/2011	05/18/2012	5,147	5,147	1340.68		170,430		1,227		1,227	(169,203)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Wells Fargo	05/25/2011	05/25/2012	3,181	3,181	1320.47		103,740		1,680		1,680	(102,060)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Wells Fargo	06/03/2011	06/01/2012	923	923	1300.16		30,480		1,949		1,949	(28,531)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Credit Suisse	06/06/2011	06/06/2012	7,697	7,697	1286.17		242,550		9,306		9,306	(233,244)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Wells Fargo	06/13/2011	06/13/2012	3,853	3,853	1271.83		119,070		16,100		16,100	(102,970)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Wells Fargo	06/17/2011	06/15/2012	4,090	4,090	1271.5		126,880		23,731		23,731	(103,149)						100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Wells Fargo	06/24/2011	06/22/2012	3,863	3,863	1268.45		118,090		8,168		8,168	(109,922)						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)	
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	JP Morgan	07/06/2011	07/06/2012	5,750	5,750	1339.22		190,190		1,616		1,616	(188,574)						100%/0001	
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	JP Morgan	07/12/2011	07/12/2012	3,426	3,426	1313.64		112,050		2,671		2,671	(109,379)							100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	JP Morgan	07/19/2011	07/19/2012	3,543	3,543	1326.73		114,680		931		931	(113,749)							100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	JP Morgan	07/26/2011	07/26/2012	3,754	3,754	1331.94		122,500		1,867		1,867	(120,633)							100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Credit Suisse	08/03/2011	08/03/2012	5,554	5,554	1260.4		165,900		20,537		20,537	(145,363)							100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Bank of Ameri	08/10/2011	08/10/2012	5,175	5,175	1120.76		125,280		113,849		113,849	(11,431)							100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Credit Suisse	08/17/2011	08/17/2012	3,183	3,183	1193.89		83,980		44,580		44,580	(39,400)							100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Credit Suisse	08/24/2011	08/24/2012	1,189	1,189	1177.6		22,120		6,669		6,669	(15,451)							100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Bank of Ameri	08/24/2011	08/24/2012	2,293	2,293	1177.6		59,940		25,913		25,913	(34,027)							100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Bank of Ameri	09/06/2011	09/06/2012	2,060	2,060	1165.24		45,360		24,429		24,429	(20,931)							100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Credit Suisse	09/12/2011	09/12/2012	516	516	1162.27		10,260		6,197		6,197	(4,063)							100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Credit Suisse	09/19/2011	09/19/2012	498	498	1204.09		10,680		4,621		4,621	(6,059)							100%/0001
One Year - Ultra - 3rd Gener	Equity Return	N/A	Equity ind	Credit Suisse	09/26/2011	09/26/2012	516	516	1162.95		10,380		6,330		6,330	(4,050)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	Credit Suisse	10/05/2010	10/05/2011	4,394	4,394	1160.75	112,200						(112,200)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	JP Morgan	10/12/2010	10/12/2011	3,163	3,163	1169.77	85,100						(85,100)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	Barclays	10/19/2010	10/19/2011	4,889	4,889	1165.9	129,960						(129,960)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	Credit Suisse	10/26/2010	10/26/2011	7,422	7,422	1185.64	204,160						(204,160)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	Barclays	11/03/2010	11/03/2011	9,433	9,433	1197.96	259,900			2,237		2,237	(257,663)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	Barclays	11/10/2010	11/10/2011	6,728	6,728	1218.71	190,240						(190,240)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	Credit Suisse	11/17/2010	11/17/2011	6,788	6,788	1178.59	187,200			1,399		1,399	(185,801)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	Bank of Ameri	11/24/2010	11/23/2011	4,923	4,923	1198.35	138,650						(138,650)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	JP Morgan	12/03/2010	12/02/2011	3,184	3,184	1224.71	92,820			148		148	(92,672)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	JP Morgan	12/10/2010	12/09/2011	1,532	1,532	1240.4	45,410						(45,410)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	JP Morgan	12/17/2010	12/16/2011	2,251	2,251	1243.91	67,760			18		18	(67,742)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	Bank of Ameri	11/24/2010	11/23/2011	1,502	1,502	1198.35	36,900						(36,900)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	JP Morgan	12/03/2010	12/02/2011	2,939	2,939	1224.71	74,160						(74,160)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	JP Morgan	12/10/2010	12/09/2011	3,064	3,064	1240.4	78,660						(78,660)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	JP Morgan	12/17/2010	12/16/2011	3,859	3,859	1243.91	100,800						(100,800)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	Credit Suisse	12/28/2010	12/28/2011	5,959	5,959	1258.51	150,000						(150,000)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	Credit Suisse	01/04/2011	01/04/2012	4,802	4,802	1270.2		119,560					(119,560)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	Barclays	01/11/2011	01/11/2012	5,336	5,336	1274.48		144,840					(144,840)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	Bank of Ameri	01/18/2011	01/18/2012	4,865	4,865	1295.02		132,300					(132,300)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	JP Morgan	01/25/2011	01/25/2012	5,809	5,809	1291.18		159,000					(159,000)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	Barclays	02/03/2011	02/03/2012	5,355	5,355	1307.1		149,800					(149,800)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	JP Morgan	02/10/2011	02/10/2012	3,631	3,631	1321.87		103,200					(103,200)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	BNP Paribas	02/17/2011	02/17/2012	2,984	2,984	1340.43		87,200					(87,200)							100%/0001
S&P 500 Option - ONE YEA	Equity Return	N/A	Equity ind	BNP Paribas	02/24/2011	02/24/2012	459	459	1306.1		13,680					(13,680)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	BNP Paribas	02/24/2011	02/24/2012	10,260	10,260	1306.1		332,320					(332,320)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Wells Fargo	03/03/2011	03/02/2012	12,848	12,848	1330.97		422,370		1,378		1,378	(420,992)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	03/10/2011	03/09/2012	12,972	12,972	1295.11		401,520		347		347	(401,173)							100%/0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	03/17/2011	03/16/2012	14,210	14,210	1273.72		436,210		23,750		23,750	(412,460)						100%/0001	
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	08/17/2011	08/17/2012	13,653	13,653	1193.89		312,960		150,841		150,841	(162,119)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	08/24/2011	08/24/2012	14,521	14,521	1177.6		323,190		116,061		116,061	(207,129)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Bank of Ameri	09/06/2011	09/06/2012	14,847	14,847	1165.24		271,610		133,714		133,714	(137,896)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	09/12/2011	09/12/2012	11,099	11,099	1162.27		183,180		98,785		98,785	(84,395)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	09/19/2011	09/19/2012	10,880	10,880	1204.09		193,880		73,909		73,909	(119,971)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	09/26/2011	09/26/2012	12,468	12,468	1162.95		210,250		113,847		113,847	(96,403)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	10/05/2010	10/05/2011	8,701	8,701	1160.75	215,130						(215,130)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	JP Morgan	10/12/2010	10/12/2011	6,155	6,155	1169.77	162,000						(162,000)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Barclays	10/19/2010	10/19/2011	5,918	5,918	1165.9	153,870						(153,870)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	10/26/2010	10/26/2011	6,916	6,916	1185.64	182,040						(182,040)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Barclays	11/03/2010	11/03/2011	8,348	8,348	1197.96	225,000			1,020		1,020	(223,980)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Barclays	11/10/2010	11/10/2011	6,728	6,728	1218.71	186,960						(186,960)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	11/17/2010	11/17/2011	5,091	5,091	1178.59	136,200			49		49	(136,151)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Bank of Ameri	11/24/2010	11/23/2011	7,093	7,093	1198.35	195,500						(195,500)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	JP Morgan	12/03/2010	12/02/2011	6,859	6,859	1224.71	195,720			147		147	(195,573)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	JP Morgan	12/10/2010	12/09/2011	5,079	5,079	1240.4	146,790						(146,790)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	JP Morgan	12/17/2010	12/16/2011	6,753	6,753	1243.91	198,240						(198,240)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	12/28/2010	12/28/2011	7,469	7,469	1258.51	220,900						(220,900)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	01/04/2011	01/04/2012	5,275	5,275	1270.2		154,770		460		460	(154,310)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Barclays	01/11/2011	01/11/2012	6,120	6,120	1274.48		186,420					(186,420)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Bank of Ameri	01/18/2011	01/18/2012	6,718	6,718	1295.02		205,320					(205,320)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	JP Morgan	01/25/2011	01/25/2012	6,661	6,661	1291.18		204,680					(204,680)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Barclays	02/03/2011	02/03/2012	7,345	7,345	1307.1		229,440		10		10	(229,430)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	JP Morgan	02/10/2011	02/10/2012	8,927	8,927	1321.87		285,560					(285,560)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	BNP Paribas	02/17/2011	02/17/2012	9,400	9,400	1340.43		309,960					(309,960)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	03/17/2011	03/16/2012	1,884	1,884	1273.72		48,960		1,722		1,722	(47,238)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	JP Morgan	03/24/2011	03/23/2012	7,025	7,025	1309.66		198,720					(198,720)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Wells Fargo	04/05/2011	04/05/2012	11,706	11,706	1332.63		340,080		3,858		3,858	(336,222)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	04/12/2011	04/12/2012	9,740	9,740	1314.16		270,080		874		874	(269,206)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	04/19/2011	04/19/2012	10,970	10,970	1312.62		305,280		83		83	(305,197)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	05/04/2011	05/04/2012	11,504	11,504	1347.32		322,400		743		743	(321,657)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	05/11/2011	05/11/2012	13,338	13,338	1342.08		372,320		410		410	(371,910)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	05/18/2011	05/18/2012	12,680	12,680	1340.68		357,000		993		993	(356,007)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	05/25/2011	05/25/2012	11,890	11,890	1320.47		324,990					(324,990)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	06/03/2011	06/01/2012	15,229	15,229	1300.16		415,800		7,696		7,696	(408,104)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	06/10/2011	06/08/2012	12,667	12,667	1270.98		333,270		5,906		5,906	(327,364)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	06/17/2011	06/15/2012	9,910	9,910	1271.5		262,080		24,938		24,938	(237,142)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	06/24/2011	06/22/2012	9,933	9,933	1268.45		263,340		3,230		3,230	(260,110)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	07/06/2011	07/06/2012	11,873	11,873	1339.22		341,850		4,503		4,503	(337,347)							100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)	
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	BNP Paribas	07/08/2011	07/06/2012	1,637	1,637	1343.8		48,840		11		11	(48,829)						100%/0001	
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	07/12/2011	07/12/2012	11,114	11,114	1313.64		310,980		9,151		9,151	(301,829)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	07/19/2011	07/19/2012	9,723	9,723	1326.73		273,480		2,860		2,860	(270,620)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	07/26/2011	07/26/2012	9,910	9,910	1331.94		278,520		6,048		6,048	(272,472)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	08/03/2011	08/03/2012	15,789	15,789	1260.34		399,990		38,446		38,446	(361,544)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Bank of Ameri	08/10/2011	08/10/2012	10,885	10,885	1120.76		229,360		190,672		190,672	(38,688)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	09/02/2011	08/31/2012	5,452	5,452	1173.97		99,840		31,347		31,347	(68,493)							100%/0001
S&P 500 Option ONE YEAR	Equity Return	N/A	Equity ind	Barclays	01/11/2011	01/11/2012	6,512	6,512	1274.48		315,400		5,196		5,196	(310,204)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Barclays	02/03/2011	02/03/2012	230	230	1307.1		11,580		151		151	(11,429)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	JP Morgan	03/24/2011	03/23/2012	382	382	1309.66		19,050		53		53	(18,997)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	04/19/2011	04/19/2012	381	381	1312.62		22,800		1,255		1,255	(21,545)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	05/04/2011	05/04/2012	371	371	1347.32		22,250		1,077		1,077	(21,173)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	05/18/2011	05/18/2012	298	298	1340.68		17,920		1,008		1,008	(16,912)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Wells Fargo	06/03/2011	06/01/2012	308	308	1300.16		16,760		2,462		2,462	(14,298)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Wells Fargo	06/13/2011	06/13/2012	315	315	1271.83		16,600		4,006		4,006	(12,594)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Wells Fargo	06/17/2011	06/15/2012	315	315	1271.5		16,760		4,607		4,607	(12,153)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Wells Fargo	06/24/2011	06/22/2012	237	237	1268.45		12,660		2,181		2,181	(10,479)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	JP Morgan	07/19/2011	07/19/2012	226	226	1326.73		11,850		545		545	(11,305)							100%/0001
S&P 500 Option - One Year	Equity Return	N/A	Equity ind	Credit Suisse	09/12/2011	09/12/2012	258	258	1162.27		11,490		9,689		9,689	(1,801)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Credit Suisse	10/04/2010	10/05/2011	1,895	1,895	1160.75	142,340			89,731		89,731	(52,609)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Bank of Ameri	10/18/2010	10/19/2011	1,715	1,715	1165.9	128,600			28,447		28,447	(100,153)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	BNP Paribas	10/25/2010	10/26/2011	843	843	1185.64	64,000			13,690		13,690	(50,310)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	11/09/2010	11/10/2011	1,641	1,641	1218.71	117,000			20		20	(116,980)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	11/16/2010	11/17/2011	1,697	1,697	1178.59	124,400			8,982		8,982	(115,418)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Bank of Ameri	12/02/2010	12/02/2011	1,388	1,388	1224.71	105,740			461		461	(105,279)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Bank of Ameri	12/16/2010	12/16/2011	1,286	1,286	1243.91	90,560			77		77	(90,483)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	01/04/2011	01/05/2012	2,115	2,115	1276.56		151,470		5		5	(151,465)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Bank of Ameri	01/11/2011	01/12/2012	1,089	1,089	1285.96		79,380		1		1	(79,379)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Bank of Ameri	01/24/2011	01/25/2012	1,007	1,007	1291.18		70,200		2		2	(70,198)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	02/09/2011	02/10/2012	1,513	1,513	1321.87		96,800		1		1	(96,799)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Credit Suisse	02/23/2011	02/24/2012	1,378	1,378	1306.1		92,700		83		83	(92,617)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	03/02/2011	03/02/2012	751	751	1330.97		53,100		7		7	(53,093)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	03/09/2011	03/09/2012	1,235	1,235	1295.11		85,760		11,635		11,635	(74,125)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Credit Suisse	03/16/2011	03/16/2012	1,413	1,413	1273.72		128,700		6,754		6,754	(121,946)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	03/23/2011	03/23/2012	916	916	1309.66		72,000		505		505	(71,495)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Credit Suisse	04/11/2011	04/12/2012	2,663	2,663	1314.16		187,950		1,104		1,104	(186,846)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	BNP Paribas	04/18/2011	04/19/2012	1,219	1,219	1312.62		87,200		874		874	(86,326)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	04/26/2011	04/27/2012	738	738	1355.66		52,800		213		213	(52,587)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	BNP Paribas	05/11/2011	05/11/2012	5,413	5,413	1348.65		394,200		2,220		2,220	(391,980)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	BNP Paribas	05/17/2011	05/18/2012	895	895	1340.68		68,400		677		677	(67,723)							100%/0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)	
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	05/24/2011	05/25/2012	1,590	1,590	1320.47		116,760		3,421		3,421	(113,339)						100%/0001	
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	BNP Paribas	06/10/2011	06/13/2012	3,853	3,853	1271.83		274,400		14,110		14,110	(260,290)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	06/17/2011	06/20/2012	2,112	2,112	1278.36		161,460		12,342		12,342	(149,118)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	BNP Paribas	06/24/2011	06/27/2012	1,875	1,875	1280.1		141,600		8,522		8,522	(133,078)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	07/06/2011	07/06/2012	3,473	3,473	1353.22		252,390		4,599		4,599	(247,791)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	07/12/2011	07/13/2012	2,277	2,277	1317.72		179,100		7,350		7,350	(171,750)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	BNP Paribas	07/19/2011	07/20/2012	2,112	2,112	1325.84		166,600		6,138		6,138	(160,462)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	07/26/2011	07/27/2012	1,916	1,916	1304.89		140,000		7,793		7,793	(132,207)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	BNP Paribas	08/03/2011	08/03/2012	2,916	2,916	1200.07		210,700		52,096		52,096	(158,604)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Credit Suisse	08/10/2011	08/10/2012	2,558	2,558	1172.64		246,000		124,524		124,524	(121,476)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	BNP Paribas	08/17/2011	08/17/2012	2,367	2,367	1140.65		186,300		130,937		130,937	(55,363)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Credit Suisse	08/24/2011	08/24/2012	3,537	3,537	1159.27		309,550		195,116		195,116	(114,434)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	09/06/2011	09/07/2012	3,337	3,337	1198.62		317,200		227,222		227,222	(89,978)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	Barclays	09/19/2011	09/20/2012	2,912	2,912	1202.09		278,950		227,501		227,501	(51,449)							100%/0001
S&P 500 Option - Global Lo	Equity Return	N/A	Equity ind	BNP Paribas	09/26/2011	09/27/2012	1,616	1,616	1175.38		166,250		182,373		182,373	16,123							100%/0001
S&P 500 Option - Point to P	Equity Return	N/A	Equity ind	Bank of Ameri	10/12/2010	10/12/2011	513	513	1169.77	19,200			6,741		6,741	(12,459)							100%/0001
S&P 500 Option - Point to P	Equity Return	N/A	Equity ind	Bank of Ameri	10/12/2010	10/12/2011	342	342	1169.77	15,800			4,704		4,704	(11,096)							100%/0001
S&P 500 Option - Point to P	Equity Return	N/A	Equity ind	Credit Suisse	12/03/2010	12/02/2011	408	408	1224.71	15,350			7,104		7,104	(8,246)							100%/0001
S&P 500 Option - Point to P	Equity Return	N/A	Equity ind	Wells Fargo	12/17/2010	12/16/2011	322	322	1243.91	12,280			5,042		5,042	(7,238)							100%/0001
S&P 500 Option - Point to P	Equity Return	N/A	Equity ind	Credit Suisse	01/04/2011	01/04/2012	394	394	1270.2		10,250		4,043		4,043	(6,207)							100%/0001
S&P 500 Option - Point to P	Equity Return	N/A	Equity ind	Credit Suisse	01/11/2011	01/11/2012	392	392	1274.48		18,800		6,437		6,437	(12,363)							100%/0001
S&P 500 Option - Point to P	Equity Return	N/A	Equity ind	Wells Fargo	02/10/2011	02/10/2012	454	454	1321.87		12,120		3,465		3,465	(8,655)							100%/0001
S&P 500 Option - Point to P	Equity Return	N/A	Equity ind	Credit Suisse	04/08/2011	04/05/2012	678	678	1328.17		34,200		11,031		11,031	(23,169)							100%/0001
S&P 500 Option - Annual P	Equity Return	N/A	Equity ind	Credit Suisse	05/11/2011	05/11/2012	745	745	1342.08		33,000		11,353		11,353	(21,647)							100%/0001
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	Credit Suisse	05/25/2011	05/25/2012	227	227	1320.47		7,410		3,211		3,211	(4,199)							100%/0001
S&P 500 Option - Impact An	Equity Return	N/A	Equity ind	Credit Suisse	05/25/2011	05/25/2012	227	227	1320.47		6,750		2,949		2,949	(3,801)							100%/0001
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	Credit Suisse	06/03/2011	06/01/2012	231	231	1300.16		9,840		4,798		4,798	(5,042)							100%/0001
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	Bank of Ameri	06/13/2011	06/13/2012	315	315	1271.83		13,680		7,630		7,630	(6,050)							100%/0001
S&P 500 Option - DIUL Ann	Equity Return	N/A	Equity ind	Credit Suisse	07/08/2011	07/06/2012	595	595	1343.8		29,440		11,648		11,648	(17,792)							100%/0001
S&P 500 Option - Impact An	Equity Return	N/A	Equity ind	Credit Suisse	07/06/2011	07/06/2012	224	224	1339.22		6,780		2,852		2,852	(3,928)							100%/0001
S&P 500 Option - Impact An	Equity Return	N/A	Equity ind	Bank of Ameri	07/19/2011	07/19/2012	226	226	1326.73		7,230		3,104		3,104	(4,126)							100%/0001
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	Credit Suisse	07/06/2011	07/06/2012	523	523	1339.22		17,290		7,251		7,251	(10,039)							100%/0001
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	Credit Suisse	07/06/2011	07/06/2012	373	373	1339.22		16,350		6,699		6,699	(9,651)							100%/0001
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	Bank of Ameri	07/19/2011	07/19/2012	226	226	1326.73		7,890		3,386		3,386	(4,504)							100%/0001
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	BNP Paribas	07/26/2011	07/26/2012	225	225	1331.94		10,020		4,310		4,310	(5,710)							100%/0001
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	Credit Suisse	08/10/2011	08/10/2012	268	268	1120.76		7,860		7,739		7,739	(121)							100%/0001
S&P 500 Option - Impact An	Equity Return	N/A	Equity ind	Credit Suisse	08/17/2011	08/17/2012	335	335	1193.89		9,280		7,591		7,591	(1,689)							100%/0001
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	Credit Suisse	08/17/2011	08/17/2012	251	251	1193.89		10,260		8,434		8,434	(1,826)							100%/0001
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	Wells Fargo	08/24/2011	08/24/2012	340	340	1177.6		10,600		8,907		8,907	(1,693)							100%/0001
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	Wells Fargo	08/24/2011	08/24/2012	255	255	1177.6		10,650		9,022		9,022	(1,628)							100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)		
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	Bank of Ameri	09/06/2011	09/06/2012	601	601	1165.24		25,270		22,042		22,042	(3,227)						100%/0001		
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	Wells Fargo	09/12/2011	09/12/2012	258	258	1162.27		10,500		9,461		9,461	(1,039)						100%/0001		
S&P 500 Option - Global An	Equity Return	N/A	Equity ind	Wells Fargo	09/19/2011	09/19/2012	831	831	1204.09		34,600		27,688		27,688	(6,911)						100%/0001		
0089999 Call Options and Warrants - Hedging Other - Purchased Options						XXX	XXX	XXX	XXX	13,019,950	50,238,845		17,769,405	XXX	17,769,405	(45,489,388)						XXX	XXX	
0149999 Subtotal - Hedging Other - Purchased Options						XXX	XXX	XXX	XXX	13,019,950	50,238,845		17,769,405	XXX	17,769,405	(45,489,388)							XXX	XXX
0369999 Subtotal - Call Options and Warrants - Purchased Options						XXX	XXX	XXX	XXX	13,019,950	50,238,845		17,769,405	XXX	17,769,405	(45,489,388)							XXX	XXX
0429999 Subtotal - Total Purchased Options						XXX	XXX	XXX	XXX	13,019,950	50,238,845		17,769,405	XXX	17,769,405	(45,489,388)							XXX	XXX
1409999 Subtotal - Hedging Other - Totals						XXX	XXX	XXX	XXX	13,019,950	50,238,845		17,769,405	XXX	17,769,405	(45,489,388)							XXX	XXX
1449999 Total						XXX	XXX	XXX	XXX	13,019,950	50,238,845		17,769,405	XXX	17,769,405	(45,489,388)							XXX	XXX

E068

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The hedge effectiveness percentage is not calculated per option. The aggregate percentage at current statement date is 99.44 %.

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Quarter-end (a)
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
						NONE													
1449999 Total						XXX	XXX	XXX	XXX	XXX									XXX

Broker Name	Net Cash Deposits
NONE	
Total Net Cash Deposits	

E07

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE		

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/ Adjusted Carrying Value >0	6 Contracts With Book/ Adjusted Carrying Value <0	7 Exposure net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
BANK OF AMERICA	Y	Y		3,078,508		3,078,508	3,078,508		3,078,508		
BARCLAY'S	Y	Y		1,083,460		1,083,460	1,083,460		1,083,460		
BNP PARIBAS	Y	Y		486,793		486,793	486,793		486,793		
CREDIT SUISSE INT	Y	Y	8,501,838	9,117,765		615,927	9,117,765		615,927		
JP MORGAN	Y	Y	698	97,237		96,539	97,237		96,539		
WELLS FARGO	Y	Y		3,905,642		3,905,642	3,905,642		3,905,642		
0299999 Total NAIC 1 Designation			8,502,536	17,769,405		9,266,869	17,769,405		9,266,869		
<div style="position: absolute; left: -20px; top: 50%; transform: translateY(-50%); font-weight: bold;">E08</div>											
0899999 Total			8,502,536	17,769,405		9,266,869	17,769,405		9,266,869		

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE					
9999999 Totals					XXX

General Interrogatory:

1. Total activity for the year to date Fair Value \$ 0 Book/Adjusted Carrying Value \$ 0
 2. Average balance for the year to date Fair Value \$ 0 Book/Adjusted Carrying Value \$ 0
 3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE					
9999999 Totals					X X X

General Interrogatory:

1. Total activity for the year to date
2. Average balance for the year to date
3. Grand Total Schedule DL Part 1 and Part 2

Fair Value \$
 Fair Value \$
 Fair Value \$

Book/Adjusted Carrying Value \$
 Book/Adjusted Carrying Value \$
 Book/Adjusted Carrying Value \$

