

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, 2012

LIFE AND ACCIDENT AND HEALTH

2012



66850201220100103

QUARTERLY STATEMENT

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

National Western Life Insurance Company

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

Organized under the Laws of Colorado **State of Domicile or Port of Entry** Colorado
Country of Domicile United States

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

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

Main Administrative Office 850 East Anderson Lane
(Street and Number)
Austin, TX 78752 512-836-1010
(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 512-836-1010
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.nationalwesternlife.com

Statutory Statement Contact Thomas F. Kopetic 512-719-2238
(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. <u>Ross Rankin Moody</u>	<u>President and Chief Operating Officer</u>
2. <u>James Parker Payne</u>	<u>Sr. VP - Secretary</u>
3. <u>Brian Mark Pribyl</u>	<u>Sr. VP - CFO & Treasurer</u>
4. <u>Paul Douglas Facey</u>	<u>Sr. VP - Chief Actuary</u>

VICE-PRESIDENTS

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

DIRECTORS OR TRUSTEES

<u>Frances Anne Moody Dahlberg</u>	<u>Stephen Edward Glasgow</u>	<u>Erlé Douglas McLeod</u>	<u>Charles D Milos</u>
<u>Robert Lee Moody</u>	<u>Ross Rankin Moody</u>	<u>Russell Shearn Moody</u>	<u>Louis Edward Pauls Jr.</u>
<u>Elvin Jerome Pederson</u>			

State of Texas

County of Travis ss

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

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

Subscribed and sworn to before me this
9th day of November, 2012

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	8,151,506,443		8,151,506,443	7,839,927,645
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	257,009,952		257,009,952	246,358,430
3. Mortgage loans on real estate:				
3.1 First liens	115,260,999		115,260,999	140,060,214
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	652,800		652,800	652,800
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)	880,161		880,161	887,812
5. Cash (\$ (14,377,226)), cash equivalents (\$ 94,759,222), and short-term investments (\$ 158,195,378)	238,577,374		238,577,374	210,785,367
6. Contract loans (including \$ 0 premium notes)	74,138,248	202,146	73,936,102	74,707,222
7. Derivatives	87,833,076		87,833,076	30,844,002
8. Other invested assets	610,791		610,791	432,108
9. Receivables for securities	4,420,358		4,420,358	1,065,105
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	8,930,890,202	202,146	8,930,688,056	8,545,720,705
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	90,702,675		90,702,675	83,055,684
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	56,427		56,427	49,064
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	4,214,080		4,214,080	3,963,175
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,877,180		2,877,180	3,015,044
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	1,639,675		1,639,675	
18.2 Net deferred tax asset	72,709,820	35,566,511	37,143,309	28,233,264
19. Guaranty funds receivable or on deposit	1,241,869		1,241,869	1,227,354
20. Electronic data processing equipment and software	1,125,561		1,125,561	871,418
21. Furniture and equipment, including health care delivery assets (\$ 0)	590,279	590,279		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	750,000		750,000	350,300
24. Health care (\$ 0) and other amounts receivable	3,077,811	3,077,811		
25. Aggregate write-ins for other than invested assets	40,182,706	36,411,304	3,771,402	3,232,981
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,150,058,285	75,848,051	9,074,210,234	8,669,718,989
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	9,150,058,285	75,848,051	9,074,210,234	8,669,718,989

DETAILS OF WRITE-IN LINES				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Software	27,219,625	27,219,625		
2502. Non-qualified defined benefit plan intangible asset	6,116,661	6,116,661		
2503. Assets of non-qualified deferred compensation trust	3,771,402		3,771,402	3,232,981
2598. Summary of remaining write-ins for Line 25 from overflow page	3,075,018	3,075,018		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	40,182,706	36,411,304	3,771,402	3,232,981

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31 Prior Year
1. Aggregate reserve for life contracts \$ 7,639,980,942 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	7,639,980,942	7,377,254,937
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	70,404	70,404
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	158,515,977	150,011,556
4. Contract claims:		
4.1 Life	58,849,449	62,526,855
4.2 Accident and health	54,170	47,102
5. Policyholders' dividends \$ 232 and coupons \$ 422 due and unpaid	654	1,083
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ 0 Modco)	61,925	65,616
6.2 Dividends not yet apportioned (including \$ 0 Modco)		
6.3 Coupons and similar benefits (including \$ 0 Modco)	19,239	20,134
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 0 accident and health premiums	256,595	287,479
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ 0 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 3,966,817 ceded	3,966,817	
9.4 Interest Maintenance Reserve	6,842,619	5,594,640
10. Commissions to agents due or accrued-life and annuity contracts \$ 4,038,964, accident and health \$ 0 and deposit-type contract funds \$ 0	4,038,964	5,504,093
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	21,291,660	20,988,150
13. Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,995,895	3,097,927
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)		3,023,899
15.2 Net deferred tax liability		
16. Unearned investment income	4,107,050	3,674,106
17. Amounts withheld or retained by company as agent or trustee	11,290,640	5,840,279
18. Amounts held for agents' account, including \$ 3,343,968 agents' credit balances	3,343,968	3,612,695
19. Remittances and items not allocated	23,173,135	13,194,862
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	3,771,402	3,232,981
22. Borrowed money \$ 0 and interest thereon \$ 0		
23. Dividends to stockholders declared and unpaid	1,272,515	
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	70,838,840	66,080,686
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities	22,009,239	1,069,950
24.10 Payable for securities lending		
24.11 Capital notes \$ 0 and interest thereon \$ 0		
25. Aggregate write-ins for liabilities	21,300,540	21,997,285
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,058,052,639	7,747,196,719
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	8,058,052,639	7,747,196,719
29. Common capital stock	3,634,763	3,634,766
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	40,077,879	40,077,879
34. Aggregate write-ins for special surplus funds	16,810,163	19,735,939
35. Unassigned funds (surplus)	955,634,790	859,073,686
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 \$ 0)		
36.2 0 shares preferred (value included in Line 30 \$ 0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement)	1,012,522,832	918,887,504
38. Totals of Lines 29, 30 and 37	1,016,157,595	922,522,270
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,074,210,234	8,669,718,989

DETAILS OF WRITE-IN LINES		
2501. Minimum pension liability	20,650,290	20,886,642
2502. Bills payable	650,250	1,110,643
2503. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	21,300,540	21,997,285
3101. Summary of remaining write-ins for Line 31 from overflow page		
3102. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3103. SSAP 101 deferred tax adjustment	16,810,163	19,735,939
3402. Summary of remaining write-ins for Line 34 from overflow page		
3403. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	16,810,163	19,735,939

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	785,198,781	1,183,135,147	1,564,045,532
2. Considerations for supplementary contracts with life contingencies	88,494	27,186	27,189
3. Net investment income	355,896,536	265,286,496	375,477,071
4. Amortization of Interest Maintenance Reserve (IMR)	1,686,429	1,086,383	1,419,388
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	1,589	1,606	
8.3 Aggregate write-ins for miscellaneous income	28,877,560	26,551,701	34,512,055
9. Totals (Lines 1 to 8.3)	1,171,749,389	1,476,088,519	1,975,481,235
10. Death benefits	28,933,362	27,193,714	34,759,259
11. Matured endowments (excluding guaranteed annual pure endowments)	414,267	643,218	1,379,682
12. Annuity benefits	236,756,583	209,130,705	284,469,787
13. Disability benefits and benefits under accident and health contracts	1,079,232	1,112,140	1,617,930
14. Coupons, guaranteed annual pure endowments and similar benefits	58,077	62,886	90,206
15. Surrender benefits and withdrawals for life contracts	380,112,805	392,745,431	513,508,916
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,927,480	1,972,296	1,839,759
18. Payments on supplementary contracts with life contingencies	97,330	102,500	130,986
19. Increase in aggregate reserves for life and accident and health contracts	262,726,005	624,266,923	822,504,574
20. Totals (Lines 10 to 19)	913,105,141	1,257,229,813	1,660,301,099
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	96,279,053	138,608,066	182,781,624
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	38,287,134	36,614,880	49,701,475
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,720,751	3,501,086	4,482,914
25. Increase in loading on deferred and uncollected premiums	(373,668)	(517,748)	(131,227)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	1,051,018,411	1,435,436,097	1,897,135,885
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	120,730,978	40,652,422	78,345,350
30. Dividends to policyholders	42,975	46,032	61,968
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	120,688,003	40,606,390	78,283,382
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	41,477,510	12,045,726	22,472,616
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	79,210,493	28,560,664	55,810,766
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 2,085,747 (excluding taxes of \$ 2,085,747 transferred to the IMR)	2,866,891	(326,918)	(1,909,838)
35. Net income (Line 33 plus Line 34)	82,077,384	28,233,746	53,900,928
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	922,522,270	878,451,074	878,451,074
37. Net income (Line 35)	82,077,384	28,233,746	53,900,928
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 291,533	9,917,528	8,952,418	13,180,348
39. Change in net unrealized foreign exchange capital gain (loss)	(12,170)	106,000	57,079
40. Change in net deferred income tax	7,608,265	2,278,097	1,134,778
41. Change in nonadmitted assets	2,811,855	(10,544,041)	(10,932,851)
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(4,758,154)	(2,711,928)	(4,033,533)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in	(3)	5,525	5,525
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in		1,195,507	3,896,765
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(1,272,515)	(1,270,527)	(1,272,515)
53. Aggregate write-ins for gains and losses in surplus	(2,736,865)	(10,106,939)	(11,865,328)
54. Net change in capital and surplus (Lines 37 through 53)	93,635,325	16,137,858	44,071,196
55. Capital and surplus as of statement date (Lines 36 + 54)	1,016,157,595	894,588,932	922,522,270

DETAILS OF WRITE-IN LINES			
08.301. Surrender charges	28,860,628	23,914,362	31,369,872
08.302. Miscellaneous income	16,932	(504,844)	
08.303. Lawsuit settlement		3,142,183	3,142,183
08.398. Summary of write-ins for Line 08.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	28,877,560	26,551,701	34,512,055
2701.			
2702.			
2703.			
2798. Summary of write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)			
5301. (Increase) decrease in minimum pension liability	188,911	(7,432,968)	(11,229,976)
5302. Stock option liability adjustment		(2,673,971)	(2,827,973)
5303. SSAP 101 deferred tax adjustment	(2,925,776)		2,192,621
5398. Summary of write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(2,736,865)	(10,106,939)	(11,865,328)

CASH FLOW

Cash from Operations	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums collected net of reinsurance	789,338,610	1,185,603,471	1,564,224,245
2. Net investment income	280,417,599	321,770,899	425,685,535
3. Miscellaneous income	29,352,837	28,658,943	35,175,587
4. Total (Lines 1 to 3)	1,099,109,046	1,536,033,313	2,025,085,367
5. Benefit and loss related payments	648,955,759	637,636,804	833,743,615
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	136,645,512	184,275,665	237,678,200
8. Dividends paid to policyholders	46,926	49,778	65,980
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	47,062,334	28,329,825	30,196,869
10. Total (Lines 5 through 9)	832,710,531	850,292,072	1,101,684,664
11. Net cash from operations (Line 4 minus Line 10)	266,398,515	685,741,241	923,400,703
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	786,798,723	401,607,687	613,702,566
12.2 Stocks	407,521		
12.3 Mortgage loans	38,691,597	7,911,885	12,370,577
12.4 Real estate	5,097,475	1,010,764	1,010,764
12.5 Other invested assets			
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	55,724,210	41,234,330	54,254,280
12.8 Total investment proceeds (Lines 12.1 to 12.7)	886,719,526	451,764,666	681,338,187
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,092,060,394	1,029,386,536	1,410,895,684
13.2 Stocks			
13.3 Mortgage loans	13,008,741	32,020,453	32,619,687
13.4 Real estate	2,558,913	27,790	30,124
13.5 Other invested assets	993,910	150,000	150,000
13.6 Miscellaneous applications	47,616,673	50,238,845	66,099,215
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,156,238,631	1,111,823,624	1,509,794,710
14. Net increase (or decrease) in contract loans and premium notes	(828,705)	(4,225,444)	(3,481,210)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(268,690,400)	(655,833,514)	(824,975,313)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	(3)	891,086	3,902,290
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	6,271,438	9,386,010	13,624,075
16.5 Dividends to stockholders			1,272,515
16.6 Other cash provided (applied)	23,812,457	1,227,640	(24,920,470)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	30,083,892	11,504,736	(8,666,620)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	27,792,007	41,412,463	89,758,770
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	210,785,367	121,026,597	121,026,597
19.2 End of period (Line 18 plus Line 19.1)	238,577,374	162,439,060	210,785,367

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

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	182,558,461	160,519,549	222,087,242
3. Ordinary individual annuities	508,780,533	734,960,382	924,027,321
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	107,549,440	302,462,826	437,217,278
7. A & H - group			1,510,101
8. A & H - credit (group and individual)			
9. A & H - other	1,007,248	1,033,386	3,322
10. Aggregate of all other lines of business			
11. Subtotal	799,895,682	1,198,976,143	1,584,845,264
12. Deposit-type contracts	23,615,939	19,953,300	29,745,086
13. Total	823,511,621	1,218,929,443	1,614,590,350

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

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

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

(2) For the nine months ended September 30, 2012, there were no differences in net income between NAIC SSAP and practices prescribed and permitted by the State of Colorado. The elimination of the valuation allowance for mortgage loans was due to the foreclosure and sale of a mortgage loan impaired as of June 30, 2012. 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, 2012	December 31, 2011
Statutory capital and surplus, Colorado basis	\$ 1,016,157,595	922,522,270
State prescribed practices:		
Valuation allowance for mortgage loans	-0-	500,000
Statutory capital and surplus, NAIC SAP	\$ 1,016,157,595	923,022,270

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No change

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

5. INVESTMENTS

A. Mortgage Loans

No Change

B. Debt Restructuring

None

C. Reverse Mortgages

None

D. Loan-Backed Securities

- 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.
- The Company has the ability and intends to hold all securities with recognized other-than-temporary impairments for a period of time sufficient to recover the amortized cost basis.

(3)	September 30, 2012			
	Cusip	Other-Than-Temporary Impairment Recognized In Earnings	Fair Value	Amortized Cost Basis After Other-Than-Temporary Impairment
	12667FK95	\$ 147,567	3,961,577	4,033,286
	161546JH0	12,650	4,563,000	4,915,045
	251563FZ0	554,890	8,998,000	8,941,952
	466247A29	5,174	3,910,334	4,001,363
	76110WUL8	531,824	2,010,000	1,895,658
	76110WZN9	33,830	2,540,700	2,946,660
		\$ 1,285,935	25,983,611	26,730,964

NOTES TO FINANCIAL STATEMENTS

(4)	September 30, 2012	
	Aggregate Unrealized Losses	Aggregate Fair Values
Less than 12 months in an unrealized loss position	\$ 127,622	1,199,150
Greater than 12 months in an unrealized loss position	\$ 2,437,060	31,103,587

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

E. Repurchase Agreements

None

F. Real Estate

The Company foreclosed on a property located in New Orleans, LA in May that was transferred into real estate with a book value of \$2.4 million. In July, the Company sold the property for \$5.1 million with a gain of \$2.7 million on the sale.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No change

7. INVESTMENT INCOME

No change

8. DERIVATIVE INSTRUMENTS

As of September 30, 2012 the Company held \$54.1 million in collateral posted by counterparties.

9. INCOME TAXES

The Company has implemented Statement of Statutory Accounting Principles No. 101, Income Taxes, a replacement of SSAP No. 10R and SSAP No. 10. The implementation did not result in any significant changes to the Company's deferred tax asset or equity balance.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

No change

11. DEBT

No change

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

The Company has contributed \$498,500 of its expected \$552,400 contribution to the Pension Plan for the 2012 plan year. Additional amounts may be contributed.

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

No change

14. CONTINGENCIES

A. Contingent Commitments

None

B. Assessments

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

NOTES TO FINANCIAL STATEMENTS

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 such a class action lawsuit. Given the uncertainty involved in these types of actions, the ability to make a reliable evaluation of the likelihood of an unfavorable outcome or an estimate of the amount of or range of potential loss is endemic to the particular circumstances and evolving developments of each individual matter on its own merits.

The Company is currently a defendant in a class action lawsuit pending as of June 12, 2006, in the U.S. District Court for the Southern District of California. The case is titled *In Re National Western Life Insurance Deferred Annuities Litigation*. The complaint asserts claims for RICO violations, Financial Elder Abuse, Violation of Cal. Bus. & Prof. Code 17200, et seq, Violation of Cal. Bus. & Prof. Code 17500, et seq, Breach of Fiduciary Duty, Aiding and Abetting Breach of Fiduciary Duty, Fraudulent Concealment, Cal. Civ. Code 1710, et seq, Breach of the Duty of Good Faith and Fair Dealing, and Unjust Enrichment and Imposition of Constructive Trust. On July 12, 2010 the Court certified a nationwide class of policyholders under the RICO allegation and a California class under all of the remaining causes of action except breach of fiduciary duty. A trial date is not presently set. The Company believes that it has meritorious defenses in this cause and intends to vigorously defend itself against the asserted claims. In addition, given the speculative and vague damage theories presented by the plaintiffs in the matter, the inability to ascertain any financial harm to the class of policyholders, and the current status of the case before the Court, the Company is unable to reasonably estimate a possible range of loss for disclosure in the accompanying financial statements. Therefore, no amounts have been provided in the financial statements of the Company as of September 30, 2012 for this matter.

In addition to the class action lawsuit described above, the Company is the named defendant in the case of *Sheila Newman vs. National Western Life Insurance Company*, which alleged mishandling of policyholder funds by an agent. On February 3, 2010, the 415th Judicial District Court of Parker County in Weatherford, Texas, entered a Final Judgment against the Company of approximately \$208,000 including actual damages of \$113,000 and amounts for attorney's fees, and prejudgment interest on the actual damages. In addition, the Final Judgment included \$150 million for exemplary damages. The Court of Appeals on August 11, 2011, reversed the trial court judgment in its entirety and rendered a take nothing verdict in favor of National Western. Plaintiffs (Appellees) filed a motion for a rehearing which the Court ruled on October 13, 2011, that the trial court's judgment was still reversed and judgment was still entered that Newman take nothing, all in favor of National Western. The Plaintiffs (Appellees) filed a Motion for Reconsideration En Banc which the Court of Appeals denied on October 27, 2011. The Plaintiffs (Appellees) then filed a Motion for Rehearing of the Court's amended decision, which the Court of Appeals denied on December 22, 2011. On March 21, 2012, Plaintiffs (Appellees) filed a Petition for Review with the Texas Supreme Court and the Company filed its response on April 20, 2012. The Supreme Court has requested the Parties to file Briefs on the merits. Plaintiffs (Appellees) filed their Brief on October 31, 2012. The Company is currently working on its response.

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

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

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

15. LEASES

No change

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

None

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

Not applicable

17. (c) WASH SALES

None

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

Not applicable

20. FAIR VALUE MEASUREMENTS

A.

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

Description	Level 1	Level 2	Level 3	Total
Assets at fair value				
Common stock	\$ 333,572	-	256,676,380	257,009,952
Derivative assets	-	87,833,076	-	87,833,076
Total assets at fair value	\$ 333,572	87,833,076	256,676,380	344,843,028
Liabilities at fair value				
Policyholder account balances	\$ -	-	-	-
Other liabilities	853,691	-	-	853,691
Total liabilities at fair value	\$ 853,691	-	-	853,691

(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 9/30/12	Total Gains and (Losses) Included in Income Attributable to Instruments Held at the Reporting Date
	Balance at 12/31/11	Realized Gains or (Losses)	Unrealized Gains or (Losses)	Purchases, Issuances and Settlements	Transfers in (out of) Level 3		
Equity securities	\$ 246,055,703		10,620,677			256,676,380	-
Derivative assets							-
Total	\$ 246,055,703		10,620,677			256,676,380	-

21. OTHER ITEMS

No change

22. EVENTS SUBSEQUENT

Subsequent events have been evaluated through November 9, 2012 and no reportable items have been identified.

23. REINSURANCE

No change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

No change

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

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

26. INTERCOMPANY POOLING ARRANGEMENTS

None

27. STRUCTURED SETTLEMENTS

None

NOTES TO FINANCIAL STATEMENTS

28. HEALTH CARE RECEIVABLES

No change

29. PARTICIPATING POLICIES

No change

30. PREMIUM DEFICIENCY RESERVES

No change

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

No change

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

No change

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No change

34. SEPARATE ACCOUNTS

Not applicable

35. LOSS/CLAIM ADJUSTMENT EXPENSES

None

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: _____

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

.....

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

Yes [] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....
.....

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

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

Yes [X] No []

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

.....

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

Yes [] No [X]

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

.....

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

Yes [] No [X]

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

.....

FINANCIAL

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

Yes [X] No []

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

\$ _____ 0

INVESTMENT

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

Yes [] No [X]

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

.....

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

\$ _____ 610,791

GENERAL INTERROGATORIES

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ <u>0</u>	\$ <u>0</u>
14.22 Preferred Stock	\$ <u>0</u>	\$ <u>0</u>
14.23 Common Stock	\$ <u>237,937,870</u>	\$ <u>247,661,120</u>
14.24 Short-Term Investments	\$ <u>0</u>	\$ <u>0</u>
14.25 Mortgage Loans on Real Estate	\$ <u>23,905,659</u>	\$ <u>23,519,794</u>
14.26 All Other	\$ <u>275,096</u>	\$ <u>(471,919)</u>
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ <u>262,118,625</u>	\$ <u>270,708,995</u>
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ <u>0</u>	\$ <u>0</u>

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

Yes [X] No []

17.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

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

		1 Amount
1.1 Long-Term Mortgages in Good Standing		
1.11 Farm Mortgages	\$	
1.12 Residential Mortgages	\$	176,561
1.13 Commercial Mortgages	\$	115,084,438
1.14 Total Mortgages in Good Standing	\$	115,260,999
1.2 Long-Term Mortgages in Good Standing with Restructured Terms		
1.21 Total Mortgages in Good Standing with Restructured Terms	\$	
1.3 Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months		
1.31 Farm Mortgages	\$	
1.32 Residential Mortgages	\$	
1.33 Commercial Mortgages	\$	
1.34 Total Mortgages with Interest Overdue more than Three Months	\$	
1.4 Long-Term Mortgage Loans in Process of Foreclosure		
1.41 Farm Mortgages	\$	
1.42 Residential Mortgages	\$	
1.43 Commercial Mortgages	\$	
1.44 Total Mortgages in Process of Foreclosure	\$	
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	115,260,999
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
1.61 Farm Mortgages	\$	
1.62 Residential Mortgages	\$	
1.63 Commercial Mortgages	\$	2,460,696
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$	2,460,696
2. Operating Percentages:		
2.1 A&H loss percent		%
2.2 A&H cost containment percent		%
2.3 A&H expense percent excluding cost containment expenses		%
3.1 Do you act as a custodian for health savings accounts?		Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.	\$	
3.3 Do you act as an administrator for health savings accounts?		Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.	\$	

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

States, Etc.	1	Direct Business Only						
		Life Contracts		4	5	6	7	
		2	3					
Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts		
1. Alabama	AL	L	996,854	2,489,356			3,486,210	341,491
2. Alaska	AK	L	10,389	3,897			14,286	
3. Arizona	AZ	L	2,834,667	39,585,973			42,420,640	566,510
4. Arkansas	AR	L	402,483	9,499,186			9,901,669	81,982
5. California	CA	L	5,737,439	86,016,212			91,753,651	3,343,849
6. Colorado	CO	L	1,432,834	20,588,452			22,021,286	269,679
7. Connecticut	CT	L	285,790	2,880,412			3,166,202	
8. Delaware	DE	L	170,890	468,307			639,197	
9. District of Columbia	DC	L	202,057	27,957			230,014	
10. Florida	FL	L	5,972,328	57,423,119	2,462		63,397,909	2,086,747
11. Georgia	GA	L	892,254	15,976,053			16,868,307	237,167
12. Hawaii	HI	L	2,836,159	2,364,923			5,201,082	1,314,287
13. Idaho	ID	L	189,791	9,943,179			10,132,970	78,584
14. Illinois	IL	L	855,550	7,144,717			8,000,267	85,000
15. Indiana	IN	L	2,635,672	4,684,249			7,319,921	1,722,383
16. Iowa	IA	L	457,710	7,612,511			8,070,221	(48,802)
17. Kansas	KS	L	723,134	15,987,538			16,710,672	1,185,286
18. Kentucky	KY	L	1,012,736	5,743,018			6,755,754	320,121
19. Louisiana	LA	L	1,920,943	14,206,540			16,127,483	92,564
20. Maine	ME	L	8,384	1,502,226			1,510,610	95,000
21. Maryland	MD	L	870,323	8,433,163			9,303,486	67,084
22. Massachusetts	MA	L	292,312	1,901,226			2,193,538	
23. Michigan	MI	L	3,667,674	75,688,573			79,356,247	197,538
24. Minnesota	MN	L	1,158,537	1,195,024			2,353,561	158,466
25. Mississippi	MS	L	449,988	1,256,127			1,706,115	73,204
26. Missouri	MO	L	889,204	18,209,055			19,098,259	611,021
27. Montana	MT	L	11,856	276,270			288,126	
28. Nebraska	NE	L	86,098	3,951,425			4,037,523	30,000
29. Nevada	NV	L	330,139	2,462,053			2,792,192	223,000
30. New Hampshire	NH	L	6,010	2,558,808			2,564,818	
31. New Jersey	NJ	L	72,896	3,702,676			3,775,572	
32. New Mexico	NM	L	165,588	2,466,573			2,632,161	
33. New York	NY	N	340,943	1,971,464			2,312,407	
34. North Carolina	NC	L	1,005,384	21,521,215			22,526,599	948,424
35. North Dakota	ND	L	351,580	1,981,222			2,332,802	
36. Ohio	OH	L	2,429,184	34,743,682			37,172,866	994,194
37. Oklahoma	OK	L	767,698	9,560,733			10,328,431	341,241
38. Oregon	OR	L	332,750	970,826			1,303,576	508,153
39. Pennsylvania	PA	L	1,960,712	10,422,671			12,383,383	1,401,454
40. Rhode Island	RI	L	(96,692)	3,026,620			2,929,928	305,000
41. South Carolina	SC	L	490,541	2,921,304			3,411,845	180,129
42. South Dakota	SD	L	503,464	1,646,039			2,149,503	
43. Tennessee	TN	L	2,562,706	12,899,319			15,462,025	878,161
44. Texas	TX	L	9,134,997	26,071,935	997,423	12,236	36,216,591	3,804,405
45. Utah	UT	L	533,085	1,221,688			1,754,773	
46. Vermont	VT	L	3,906	377,172			381,078	
47. Virginia	VA	L	282,003	7,695,552			7,977,555	434,867
48. Washington	WA	L	375,719	2,223,347			2,599,066	249,760
49. West Virginia	WV	L	267,288	1,398,947			1,666,235	
50. Wisconsin	WI	L	998,343	6,855,681			7,854,024	109,311
51. Wyoming	WY	L	18,550	3,177,256			3,195,806	
52. American Samoa	AS	L	455,083	1,350			456,433	
53. Guam	GU	L	53,587	447,810			501,397	
54. Puerto Rico	PR	L	483,564	31,672,896			32,156,460	325,770
55. US Virgin Islands	VI	L	189,525	68,781			258,306	
56. Northern Mariana Islands	MP	L	4,921				4,921	
57. Canada	CN	N	84,091				84,091	
58. Aggregate Other Alien	OT	X X X	121,597,863	7,194,022			128,791,885	2,909
59. Subtotal	(a) 55		182,709,484	616,320,330	999,885	12,236	800,041,935	23,615,939
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		182,709,484	616,320,330	999,885	12,236	800,041,935	23,615,939
96. Plus Reinsurance Assumed	X X X							
97. Totals (All Business)	X X X		182,709,484	616,320,330	999,885	12,236	800,041,935	23,615,939
98. Less Reinsurance Ceded	X X X		10,791,819				10,791,819	
99. Totals (All Business) less Reinsurance Ceded	X X X		171,917,665	616,320,330	999,885	12,236	789,250,116	23,615,939

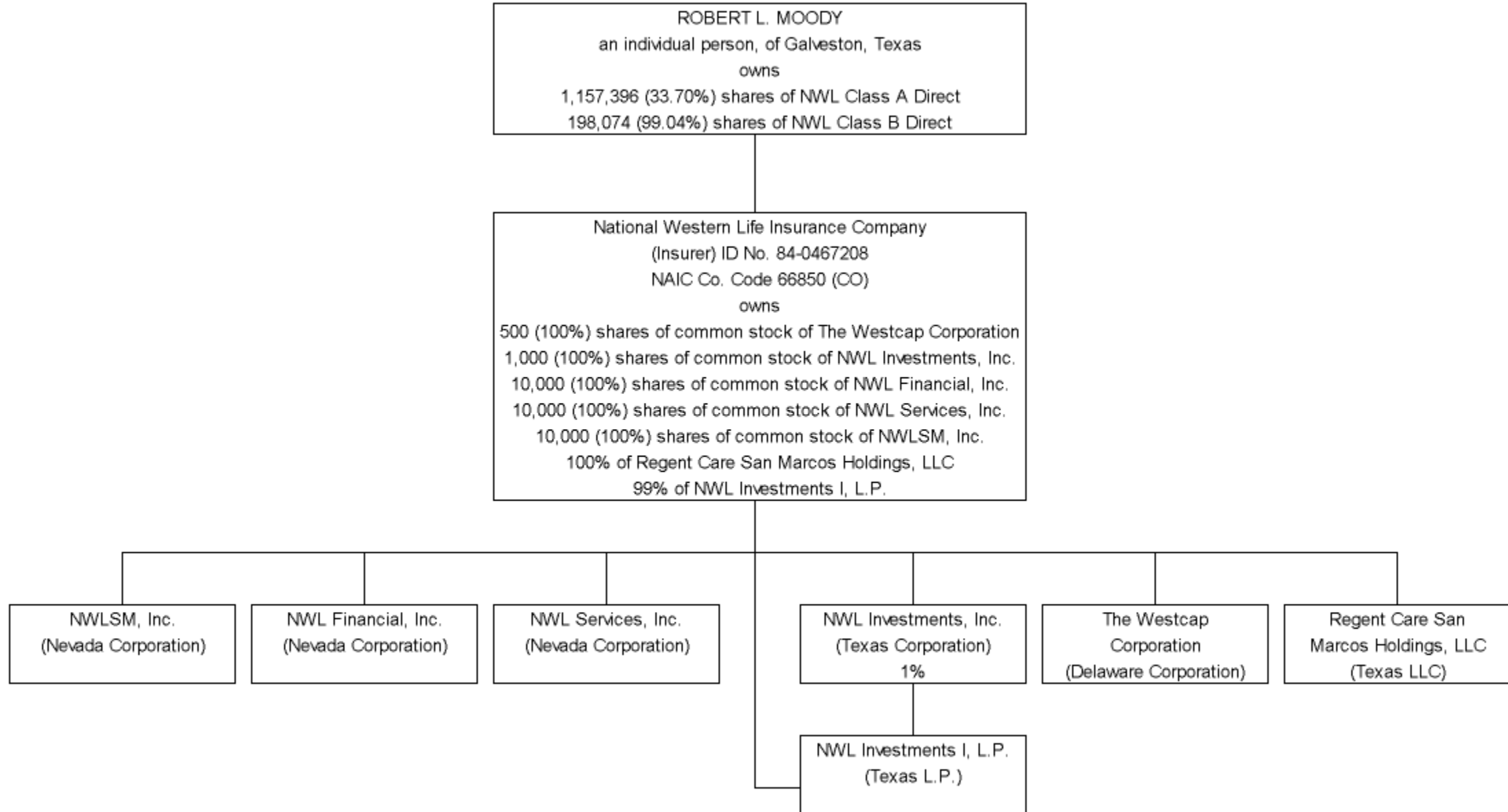
DETAILS OF WRITE-INS								
5801. BRAZIL	X X X		38,280,129	104,847			38,384,976	
5802. TAIWAN	X X X		16,210,947	17,255			16,228,202	
5803. VENEZUELA	X X X		13,192,913	400,982			13,593,895	
5898. Summary of remaining write-ins for Line 58	X X X		53,913,874	6,670,938			60,584,812	2,909
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X		121,597,863	7,194,022			128,791,885	2,909
9401.	X X X							
9402.	X X X							
9403.	X X X							
9498. Summary of remaining write-ins for Line 94	X X X							
9499. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)	X X X							

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

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

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

PART 1 - ORGANIZATIONAL CHART



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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



66850201249000103



66850201236500103



66850201244500103



66850201244700103

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	1,673,580	1,673,580		
2505. Prepaid general expenses	648,736	648,736		
2506. Returned checks and collection items	645,988	645,988		
2507. Notes receivable	106,563	106,563		
2508. Other assets nonadmitted	151	151		
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	3,075,018	3,075,018		

OVERFLOW PAGE FOR WRITE-INS

Page 11 - Continuation

REMAINING WRITE-INS AGGREGATED AT LINE 58 FOR OTHER ALIEN	1 Active Status	Direct Business Only					7 Deposit-Type Contracts
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	
		2 Life Insurance Premiums	3 Annuity Considerations				
5804. ARGENTINA	X X X	7,834,798	860,511			8,695,309	2,009
5805. COLOMBIA	X X X	8,195,481	22,877			8,218,358	
5806. CHILE	X X X	7,683,606	111,029			7,794,635	900
5807. PERU	X X X	7,148,878				7,148,878	
5808. ECUADOR	X X X	5,539,413	160,000			5,699,413	
5809. EUROPEAN MILITARY	X X X	552,439	3,977,250			4,529,689	
5810. HAITI	X X X	3,797,071	6,165			3,803,236	
5811. JAPAN	X X X	185,370	1,500,000			1,685,370	
5812. EL SALVADOR	X X X	1,366,964				1,366,964	
5813. RUSSIA	X X X	1,294,903				1,294,903	
5814. PHILIPPINES	X X X	1,284,121				1,284,121	
5815. DOMINICAN REPUBLIC	X X X	1,053,966				1,053,966	
5816. KAZAKHSTAN	X X X	959,941				959,941	
5817. MEXICO	X X X	907,896				907,896	
5818. HONDURAS	X X X	868,040				868,040	
5819. URUGUAY	X X X	799,111				799,111	
5820. GUATEMALA	X X X	695,735				695,735	
5821. NICARAGUA	X X X	692,437				692,437	
5822. BOLIVIA	X X X	598,960				598,960	
5823. COSTA RICA	X X X	587,643				587,643	
5824. SPAIN	X X X	149,006				149,006	
5825. KIRGHIZIA	X X X	142,581				142,581	
5826. PARAGUAY	X X X	142,411				142,411	
5827. BELGIUM	X X X	132,972				132,972	
5828. INDONESIA	X X X	130,567				130,567	
5829. UKRAINE	X X X	124,450				124,450	
5830. SWITZERLAND	X X X	115,159				115,159	
5831. BRITISH VIRGIN ISLANDS	X X X	110,255				110,255	
5832. CHINA	X X X	96,022				96,022	
5833. GERMANY	X X X	63,669	31,581			95,250	
5834. REPUBLIC OF PANAMA	X X X	82,482				82,482	
5835. PORTUGAL	X X X	79,985				79,985	
5836. GUYANA	X X X	44,437				44,437	
5837. FRANCE	X X X	43,415				43,415	
5838. JAMAICA	X X X	42,934				42,934	
5839. HONG KONG	X X X	38,350	400			38,750	
5840. MICRONESIA/MARSHALL ISLAND	X X X	32,414				32,414	
5841. ITALY	X X X	29,813	1,125			30,938	
5842. REPUBLIC OF TATARSTAN	X X X	28,062				28,062	
5843. AUSTRALIA	X X X	26,548				26,548	
5844. UZBEKISTAN	X X X	26,155				26,155	
5845. WESTERN SAMOA	X X X	24,317				24,317	
5846. GREAT BRITAIN	X X X	20,364				20,364	
5847. NETHERLANDS ANTILLES	X X X	17,781				17,781	
5848. MOLDOVA	X X X	15,096				15,096	
5849. BELARUS	X X X	11,482				11,482	
5850. SINGAPORE	X X X	11,276				11,276	
5851. SOUTH KOREA	X X X	10,577				10,577	
5852. FINLAND	X X X	10,136				10,136	
5853. SWEDEN	X X X	7,965				7,965	
5854. CANAL ZONE	X X X	7,959				7,959	
5855. FRENCH WEST INDIES	X X X	6,956				6,956	
5856. DENMARK	X X X	6,218				6,218	
5857. THAILAND	X X X	5,873				5,873	
5858. POLAND	X X X	4,500				4,500	
5859. CROATIA	X X X	4,000				4,000	
5860. NETHERLANDS	X X X	3,810				3,810	
5861. STAVROPOL	X X X	3,752				3,752	
5862. INDIA	X X X	2,773				2,773	
5863. GREECE	X X X	2,614				2,614	
5864. ISRAEL	X X X	1,780				1,780	
5865. CZECH REPUBLIC	X X X	1,565				1,565	
5866. TADZHIKISTAN	X X X	1,191				1,191	
5867. KRASNODAR	X X X	1,011				1,011	
5868. SERBIA	X X X	825				825	
5869. ARMENIA	X X X	604				604	
5870. CHANNEL ISLANDS	X X X	526				526	
5871. ALBANIA	X X X	321				321	
5872. SLOVAKIA	X X X	300				300	
5873. LATVIA	X X X	(158)				(158)	
5897. Totals (Lines 5804 through 5896) (Page 11, Line 5898)	X X X	53,913,874	6,670,938			60,584,812	2,909

SCHEDULE A - VERIFICATION**Real Estate**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,540,612	2,599,838
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,460,696	
2.2 Additional investment made after acquisition	98,217	30,124
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	2,698,737	(29,467)
5. Deduct amounts received on disposals	5,097,475	1,010,764
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized	158,913	40,381
8. Deduct current year's depreciation	8,913	8,738
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	1,532,961	1,540,612
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	1,532,961	1,540,612

SCHEDULE B - VERIFICATION**Mortgage Loans**

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	140,560,214	120,584,691
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	12,234,450	28,092,566
2.2 Additional investment made after acquisition	774,290	4,527,121
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	38,691,596	12,370,577
8. Deduct amortization of premium and mortgage interest points and commitment fees	(383,641)	(335,413)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		609,000
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	115,260,999	140,560,214
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	115,260,999	140,560,214
14. Deduct total nonadmitted amounts		500,000
15. Statement value at end of current period (Line 13 minus Line 14)	115,260,999	140,060,214

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

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	432,108	1,362,945
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	990,000	
2.2 Additional investment made after acquisition	3,910	150,000
3. Capitalized deferred interest and other		
4. Accrual of discount	2,800	
5. Unrealized valuation increase (decrease)	(818,027)	(1,080,837)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	610,791	432,108
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	610,791	432,108

SCHEDULE D - VERIFICATION**Bonds and Stocks**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	8,086,286,075	7,267,515,672
2. Cost of bonds and stocks acquired	1,092,060,394	1,410,895,684
3. Accrual of discount	6,625,436	6,458,636
4. Unrealized valuation increase (decrease)	11,063,124	14,463,211
5. Total gain (loss) on disposals	6,921,781	5,645,726
6. Deduct consideration for bonds and stocks disposed of	787,206,244	613,702,566
7. Deduct amortization of premium	5,648,779	4,067,008
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	1,585,392	923,280
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	8,408,516,395	8,086,286,075
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	8,408,516,395	8,086,286,075

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	5,071,227,585	669,207,257	638,603,056	(15,100,046)	5,066,108,459	5,071,227,585	5,086,731,740	5,233,226,919
2. Class 2 (a)	2,994,005,913	294,569,502	151,372,875	121,273	2,909,238,840	2,994,005,913	3,137,323,813	2,671,818,513
3. Class 3 (a)	119,125,142		7,416,033	14,287,572	130,793,668	119,125,142	125,996,681	110,781,672
4. Class 4 (a)	34,563,323		41,320	(101)	34,603,970	34,563,323	34,521,902	47,501,123
5. Class 5 (a)	18,586,846	256,279	28,678	696,559	18,582,197	18,586,846	19,511,006	6,335,073
6. Class 6 (a)	1,696,352		1,328,040	7,588	1,685,298	1,696,352	375,900	1,674,852
7. Total Bonds	8,239,205,161	964,033,038	798,790,002	12,845	8,161,012,432	8,239,205,161	8,404,461,042	8,071,338,152
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	8,239,205,161	964,033,038	798,790,002	12,845	8,161,012,432	8,239,205,161	8,404,461,042	8,071,338,152

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated, short-term and cash-equivalent bonds by NAIC designation:

NAIC 1 \$ 0; NAIC 2 \$ 0; 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	158,195,378	X X X	158,154,967	746,692	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	120,468,685	145,125,801
2. Cost of short-term investments acquired	1,715,490,695	60,375,158
3. Accrual of discount	339,244	44,053
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		453
6. Deduct consideration received on disposals	1,678,103,246	84,991,600
7. Deduct amortization of premium		85,180
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	158,195,378	120,468,685
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	158,195,378	120,468,685

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	30,844,002
2.	Cost Paid/(Consideration Received) on additions	42,131,308
3.	Unrealized Valuation increase/(decrease)	65,096,611
4.	Total gain (loss) on termination recognized	(22,768,238)
5.	Considerations received/(paid) on terminations	27,470,607
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)	87,833,076
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	87,833,076

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	
3.24	Section 1, Column 16, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	NONE
4.1	Variation margin on terminated contracts during the year	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item	
4.22	Amount recognized	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Recognized	
5.2	Used to adjust basis of hedged items	
6.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE **Schedule DB - Part C - Section 1**

NONE **Schedule DB - Part C - Section 2**

SCHEDULE DB VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14	87,833,076	
2. Part B, Section 1, Column 14		
3. Total (Line 1 plus Line 2)		87,833,076
4. Part D, Column 5	87,833,076	
5. Part D, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		87,833,076

Fair Value Check

7. Part A, Section 1, Column 16	87,833,076	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		87,833,076
10. Part D, Column 8	87,833,076	
11. Part D, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		87,833,076

Potential Exposure Check

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

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	110,941,822	
2. Cost of cash equivalents acquired	336,380,173	226,024,458
3. Accrual of discount	394,227	167,364
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	352,957,000	115,250,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	94,759,222	110,941,822
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	94,759,222	110,941,822

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
NONE								
0399999 Totals								

EO1

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.							
Commercial Property	New Orleans	LA	07/31/2012	Lafitte Street Development, LLC	2,460,696	98,217		1,262	158,913		(160,175)		2,398,738	5,097,475		2,698,737	2,698,737	12,087	45,899
0199999 Property Sold					2,460,696	98,217		1,262	158,913		(160,175)		2,398,738	5,097,475		2,698,737	2,698,737	12,087	45,899
0399999 Totals					2,460,696	98,217		1,262	158,913		(160,175)		2,398,738	5,097,475		2,698,737	2,698,737	12,087	45,899

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisitions	Value of Land and Buildings
241100	Houston	TX		07/31/2012	5.750	1,303,450		2,000,000
239300	Lehigh	PA		01/22/2010	7.750		213,405	15,910,000
241200	New Orleans	LA		07/31/2012	4.000	3,700,000		5,100,000
239500	Richmond	TX		03/08/2010	10.000		85,000	8,900,000
241300	Wasilla	AK		09/25/2012	5.625	796,000		1,300,000
0599999 Mortgages in good standing - Commercial mortgages - all other				X X X	X X X	5,799,450	298,405	33,210,000
0899999 Total Mortgages in good standing				X X X	X X X	5,799,450	298,405	33,210,000
3399999 Totals				X X X	X X X	5,799,450	298,405	33,210,000

E02

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value	
239600	Dallas	TX		03/29/2010	09/04/2012	4,240,938		35,438				35,438		4,272,438	4,300,000			
0199999 Mortgages closed by repayment						4,240,938		35,438				35,438		4,272,438	4,300,000			
232700	Amarillo	TX		06/21/2000		1,733,542		2				2			36,213			
237200	Amarillo	TX		02/10/2006		1,507,071		213				213			10,268			
225700	Austin	TX		05/13/1996		2,282,883									55,074			
230200	Austin	TX		04/15/1999		4,097,416		5				5			70,799			
235200	Austin	TX		10/28/2002		1,570,205		62				62			13,941			
216000	Chico	CA		09/27/1991		122,610		44				44			17,245			
240700	Clarksville	TN		07/29/2011		5,014,408		2,545				2,545			20,956			
236500	Columbus	OH		02/18/2005		329,504		62				62			2,462			
209900	Conroe	TX		06/16/1989		372,800		22				22			1,924			
236900	Conroe	TX		10/31/2005		778,117		119				119			8,953			
240800	Conroe	TX		12/21/2011		497,500		62				62			8,974			
235400	Dallas	TX		06/30/2003		242,188		150				150			37,978			
239400	Decatur	AL		01/28/2010		5,397,135		694				694			19,834			
237800	Dickinson	TX		01/12/2007		822,109		119				119			7,985			
235800	Elizabeth	NJ		01/14/2004		2,194,888		689				689			23,766			
238700	Flower Mound	TX		12/09/2008		2,130,611		281				281			10,971			
238600	Fort Worth	TX		10/24/2008		1,746,192		231				231			9,122			
236700	Galveston	TX		06/06/2005		2,175,400		306				306			14,210			
239900	Galveston	TX		07/15/2010		185,807		25				25			3,139			
235900	Grand Prairie	TX		04/05/2004		754,454		102				102			20,534			
238900	Hammond	IN		06/05/2009		3,415,773		440				440			10,672			
226600	Houston	TX		12/16/1996		489,088		588				588			12,760			
237300	Houston	TX		07/14/2006		1,061,564		156				156			10,880			
238100	Houston	TX		07/13/2007		561,601		80				80			5,174			
238200	Houston	TX		07/13/2007		1,651,768		234				234			15,219			
241100	Houston	TX		07/31/2012				55				55			1,964			
237000	Hutto	TX		12/22/2005		918,017		130				130			6,350			
240100	Katy	TX		03/14/2011		4,518,503		587				587			63,705			
236100	Keller	TX		11/16/2004		1,036,412		125				125			13,549			
233600	Kenner	LA		04/19/2001		415,665		75				75			20,697			
237600	La Porte	TX		11/17/2006		688,053		100				100			6,803			

E021

SCHEDULE B - PART 3

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

E022

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
238400	Lake Charles	LA		07/30/2008		817,369		113			113		6,993				
238500	Mentor	OH		08/22/2008		658,561		88			88		3,490				
240500	Mont Belvieu	TX		04/21/2011		1,021,352		110			110		15,353				
237700	Pasadena	TX		01/12/2007		649,034		94			94		6,304				
240600	Port Arthur	TX		05/23/2011		2,026,491		2,562			2,562		4,361				
238000	Reno	NV		03/27/2007		7,582,613		1,067			1,067		61,372				
237900	Rockford	IL		02/28/2007		4,995,408		1,887			1,887		49,131				
234800	San Antonio	TX		05/29/2002		799,089		77			77		6,872				
237100	San Antonio	TX		12/22/2005		1,128,393		170			170		12,329				
240200	San Antonio	TX		03/15/2011		490,399		66			66		12,878				
236000	San Dimas	CA		04/19/2004		1,886,607		204			204		10,064				
237500	Seabrook	TX		11/17/2006		571,944		83			83		5,655				
234000	Show Low	AZ		10/25/2001		1,308,850		273			273		74,259				
236400	Spring Lake	NC		01/27/2005		589,885		93			93		7,400				
237400	The Woodlands	TX		11/14/2006		747,581		103			103		4,628				
236300	Waco	TX		12/30/2004		659,806		105			105		8,356				
239000	Yerington	NV		12/01/2009		1,567,764		206			206		11,043				
0299999 Mortgages with partial repayments						76,212,430		15,604			15,604		862,609				
0599999 Totals						80,453,368		51,042			51,042		4,272,438	5,162,609			

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)
235416-3X-0	DALLAS TX WTRWKS & SWR SYS REV 3.069%		08/22/2012	Citigroup		3,000,000	3,000,000.00		1FE
347622-CH-3	FORT LAUDERDALE FL SPL OBLG 3.424% 01/		09/20/2012	Citigroup		8,000,000	8,000,000.00		1FE
605581-CD-7	MISSISSIPPI STATE GO 2.827% 12/01/24		08/15/2012	Citigroup		1,285,000	1,285,000.00		1FE
605581-CE-5	MISSISSIPPI STATE GO 3.027% 12/01/25		08/15/2012	Citigroup		1,000,000	1,000,000.00		1FE
2499999	U.S. Total Bonds Political Subdivisions of States, Territories and Possessions				X X X	13,285,000	13,285,000.00		X X X
3137AQ-SD-1	FHLMC 4047 PB 3.500% 01/15/41		09/12/2012	Goldman Sachs		15,970,313	15,000,000.00	23,333	1FE
3137AQ-XT-0	FHLMC 4058 CL 3.500% 06/15/32		08/16/2012	BNP Paribas		10,426,563	10,000,000.00	19,444	1FE
3136A2-J4-6	FNMA 2011-124 BP 4.000% 12/25/41		08/14/2012	Goldman Sachs		16,714,063	15,000,000.00	16,667	1FE
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	43,110,939	40,000,000.00	59,444	X X X
00846U-AH-4	AGILENT TECH INC 3.200% 10/01/22		09/10/2012	Various		15,025,230	15,000,000.00		2FE
008916-AK-4	AGRIUM INC 3.150% 10/01/22	A	09/24/2012	Various		7,996,350	8,000,000.00		2FE
012725-AA-5	ALBERMARLE CORP 4.500% 12/15/20		08/21/2012	Cantor Fitzgerald		4,923,675	4,500,000.00	38,813	2FE
02364W-BD-6	AMERICA MOVIL SA 3.125% 07/16/22	F	07/09/2012	Various		4,982,140	5,000,000.00		1FE
05252A-BB-6	AUST & NZ BANKING GROUP 5.000% 12/02/3	F	07/30/2012	Barclays Bank Plc		4,280,800	4,000,000.00	33,333	1FE
127055-AH-4	CABOT CORP 3.700% 07/15/22		07/30/2012	Various		24,523,535	24,500,000.00	3,083	2FE
15135U-AG-4	CENOVUS ENERGY 3.000% 08/15/22	A	08/15/2012	Deutsche Bank		4,963,860	5,000,000.00	750	2FE
21987B-AQ-1	CODELCO 3.000% 07/17/22	F	07/10/2012	Various		14,830,800	15,000,000.00		1FE
25746U-BP-3	DOMINION RESOURCES INC 2.750% 09/15/22		09/10/2012	BNP Paribas		9,999,100	10,000,000.00		2FE
26875P-AK-7	EOG RESOURCES INC 2.625% 03/15/23		09/05/2012	JP Morgan		4,969,050	5,000,000.00		1FE
34354P-AC-9	FLOWSERVE CORP 3.500% 09/15/22		09/06/2012	JP Morgan		9,961,500	10,000,000.00		2FE
30249U-AB-7	FMC TECHNOLOGIES INC 3.450% 10/01/22		09/18/2012	Wells Fargo		6,994,050	7,000,000.00		2FE
488044-AL-2	KELLWOOD CO 12.875% 12/31/14		07/15/2012	Interest Capitalization		256,279	256,279.00		5
500255-AS-3	KOHL'S CORPORATION 3.250% 02/01/23		09/18/2012	Goldman Sachs		4,999,700	5,000,000.00		2FE
524660-AW-7	LEGGETT & PLATT INC 3.400% 08/15/22		08/14/2012	Various		22,612,865	22,500,000.00	567	2FE
615369-AB-1	MOODY'S CORP 4.500% 09/01/22		08/15/2012	Citigroup		4,960,900	5,000,000.00		2FE
6325C0-BY-6	NATIONAL AUSTRALIA BANK 4.375% 12/10/2	F	07/20/2012	RBC Capital Markets		3,303,390	3,000,000.00	16,406	1FE
65557F-AD-8	NORDEA BANK AB 4.250% 09/21/22	F	09/17/2012	JP Morgan		2,980,920	3,000,000.00		1FE
67103H-AC-1	O'REILLY AUTOMOTIVE INC 3.800% 09/01/2		08/16/2012	JP Morgan		2,988,810	3,000,000.00		2FE
74251V-AE-2	PRINCIPAL FINANCIAL GROUP 3.300% 09/15		09/06/2012	Various		15,034,110	15,000,000.00	642	1FE
78008S-EV-4	ROYAL BANK OF CANADA 3.000% 02/21/24	A	08/14/2012	RBC Capital Markets		25,000,000	25,000,000.00		1FE
80687P-AA-4	SCHNEIDER ELECTRIC SA 2.950% 09/27/22	F	09/20/2012	Barclays Bank Plc		24,933,500	25,000,000.00		1FE
845437-BM-3	SOUTHWESTERN ELECTRIC 3.550% 02/15/22		08/07/2012	JP Morgan		8,353,760	8,000,000.00	147,522	2FE
883556-BC-5	THERMO FISHER SCIENTIFIC 3.150% 01/15/		08/15/2012	RBC Capital Markets		4,973,750	5,000,000.00		2FE
89153V-AE-9	TOTAL CAPITAL INTL SA 2.700% 01/25/23	F	09/18/2012	HSBC Securities Inc		4,989,350	5,000,000.00		1FE
898813-AL-4	TUCSON ELECTRIC POWER 3.850% 03/15/23		09/12/2012	JP Morgan		4,505,845	4,500,000.00	321	2FE
902134-AB-1	TYCO FLOW CONTROL 3.150% 09/15/22	F	09/10/2012	Various		24,990,250	25,000,000.00		2FE
91159J-AA-4	U S BANCORP 2.950% 07/15/22		07/30/2012	Various		5,006,590	5,000,000.00	1,475	1FE

E4

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)
92857W-AZ-3	VODAFONE GROUP PLC 2.500% 09/26/22	F	09/19/2012	Morgan Stanley		1,973,980	2,000,000.00		1FE
931422-AH-2	WALGREEN CO 3.100% 09/15/22		09/10/2012	Goldman Sachs		6,992,230	7,000,000.00		2FE
94106L-AY-5	WASTE MANAGEMENT INC 2.900% 09/15/22		09/06/2012	Various		8,956,510	9,000,000.00		2FE
92936M-AC-1	WPP FINANCE 2010 3.625% 09/07/22	F	09/04/2012	Various		4,973,390	5,000,000.00		2FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	296,236,219	295,256,279.00	242,912	X X X
8399997	Total Bonds Part 3				X X X	352,632,158	348,541,279	302,356	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	352,632,158	348,541,279.00	302,356	X X X
9999999	Totals				X X X	352,632,158	X X X	302,356	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	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
3837H0-QK-2	GNMA 1996-9-PG 7.000% 06/20/26		09/01/2012	Paydown		107,876	107,876.00	108,382	107,934		(58)		(58)		107,876				5,061	06/20/2026	1FE
3837H1-M4-0	GNMA 1998-26-B 7.000% 11/20/28		09/01/2012	Paydown		23,602	23,602.00	23,889	23,838		(237)		(237)		23,602				1,081	11/20/2028	1FE
38373S-Q6-7	GNMA 2003-33-PC 5.500% 04/20/32		09/01/2012	Paydown		546,779	546,779.00	545,412	545,220		1,559		1,559		546,779				19,899	04/20/2032	1FE
38373Y-D5-0	GNMA 2003-4-MD 5.500% 01/20/32		09/01/2012	Paydown		175,167	175,167.00	174,756	174,671		496		496		175,167				6,357	01/20/2032	1FE
38374H-W7-1	GNMA 2004-75-VB 5.500% 11/20/27		09/01/2012	Paydown		121,522	121,522.00	122,328	121,516		6		6		121,522				4,457	11/20/2027	1FE
362159-5X-9	GNMA POOL 158462 9.000% 10/15/1		09/01/2012	Paydown		1,973	1,973.00	1,920	1,944		29		29		1,973				118	10/15/2016	1FE
36217G-F2-8	GNMA POOL 192885 9.000% 12/15/1		09/01/2012	Paydown		60	60.00	58	59		1		1		60				4	12/15/2016	1FE
36218L-J4-8	GNMA POOL 225383 7.500% 06/15/2		09/01/2012	Paydown		1,087	1,087.00	1,062	1,072		15		15		1,087				54	06/15/2021	1FE
0599999	Total - Bonds - U.S. Governments				X X X	978,066	978,066.00	977,807	976,254		1,811		1,811		978,066				37,031	X X X	X X X
3133TC-ZY-7	FHLMC 2042 T 7.000% 03/15/28		09/01/2012	Paydown		9,777	9,777.00	9,834	9,841		(64)		(64)		9,777				487	03/15/2028	1FE
3133T9-NW-1	FHLMC 1948 PJ 6.650% 03/15/27		09/01/2012	Paydown		75,511	75,511.00	75,098	75,170		341		341		75,511				3,325	03/15/2027	1FE
312903-GL-5	FHLMC 1989-112-I 6.500% 01/15/21		09/15/2012	Paydown		15,740	15,740.00	13,379	14,854		887		887		15,740				689	01/15/2021	1FE
312904-SN-6	FHLMC 1990-1015-F 7.000% 11/15/20		09/01/2012	Paydown		7,299	7,299.00	6,649	7,075		224		224		7,299				341	11/15/2020	1FE
312903-VF-1	FHLMC 1990-139-G 7.000% 04/15/21		09/15/2012	Paydown		2,505	2,505.00	2,214	2,398		106		106		2,505				117	04/15/2021	1FE
312905-FG-2	FHLMC 1991-1053-G 7.000% 03/15/2		09/01/2012	Paydown		11,667	11,667.00	10,448	11,142		526		526		11,667				533	03/15/2021	1FE
312905-GM-8	FHLMC 1991-1055-H 7.000% 03/15/21		09/01/2012	Paydown		15,042	15,042.00	13,585	14,479		564		564		15,042				735	03/15/2021	1FE
312905-TW-2	FHLMC 1991-1069-J 6.950% 04/15/21		09/01/2012	Paydown		2,823	2,823.00	2,278	2,651		172		172		2,823				131	04/15/2021	1FE
312906-BR-0	FHLMC 1991-1094-K 7.000% 06/15/21		09/01/2012	Paydown		1,806	1,806.00	1,659	1,743		63		63		1,806				84	06/15/2021	1FE
312906-NM-8	FHLMC 1991-1109-I 6.950% 08/15/21		09/01/2012	Paydown		8,542	8,542.00	7,616	8,208		335		335		8,542				406	08/15/2021	1FE
312906-RX-0	FHLMC 1991-1119-H 7.750% 08/15/21		09/01/2012	Paydown		11,481	11,481.00	10,860	11,222		259		259		11,481				606	08/15/2021	1FE
312907-FV-5	FHLMC 1991-1142-IA 7.000% 10/15/2		09/01/2012	Paydown		10,370	10,370.00	9,222	9,846		524		524		10,370				491	10/15/2021	1FE
31339M-XX-1	FHLMC 2399 EN 6.500% 01/15/32		09/01/2012	Paydown		34,995	34,995.00	34,579	34,546		449		449		34,995				1,448	01/15/2032	1FE
31339W-GU-4	FHLMC 2424 OP 6.000% 03/15/32		09/01/2012	Paydown		103,510	103,510.00	103,736	103,534		(24)		(24)		103,510				3,709	03/15/2032	1FE
31392R-JK-8	FHLMC 2470-QG 6.000% 07/15/32		09/01/2012	Paydown		182,345	182,345.00	185,422	183,709		(1,363)		(1,363)		182,345				7,362	07/15/2032	1FE
31392W-MR-8	FHLMC 2515-GP 5.500% 03/15/32		09/01/2012	Paydown		380,837	380,837.00	384,995	381,349		(512)		(512)		380,837				14,255	03/15/2032	1FE
31393F-5Y-8	FHLMC 2522-TC 5.500% 11/15/22		09/01/2012	Paydown		1,199,995	1,199,995.00	1,201,109	1,198,792		1,203		1,203		1,199,995				44,402	11/15/2022	1FE
31392X-MQ-8	FHLMC 2523-ND 6.000% 11/15/22		09/01/2012	Paydown		583,458	583,458.00	598,409	587,953		(4,495)		(4,495)		583,458				22,829	11/15/2022	1FE
31393G-VM-3	FHLMC 2533-TC 5.500% 12/15/22		09/01/2012	Paydown		563,052	563,052.00	567,627	563,889		(837)		(837)		563,052				20,635	12/15/2022	1FE
31393H-E8-1	FHLMC 2543-BL 5.500% 12/15/22		09/01/2012	Paydown		642,349	642,349.00	643,654	641,931		418		418		642,349				23,540	12/15/2022	1FE
31393F-RL-2	FHLMC 2544-AL 5.500% 05/15/32		09/01/2012	Paydown		1,603,087	1,603,087.00	1,589,322	1,596,834		6,253		6,253		1,603,087				58,916	05/15/2032	1FE
31393G-BH-6	FHLMC 2545-NB 5.500% 12/15/22		09/01/2012	Paydown		665,679	665,679.00	682,737	671,183		(5,504)		(5,504)		665,679				24,395	12/15/2022	1FE
31393H-MZ-2	FHLMC 2547-BH 5.500% 03/15/32		09/01/2012	Paydown		370,788	370,788.00	370,006	370,260		527		527		370,788				13,460	03/15/2032	1FE
31393H-WS-7	FHLMC 2552-ND 5.500% 10/15/31		09/01/2012	Paydown		535,943	535,943.00	523,866	532,981		2,962		2,962		535,943				19,959	10/15/2031	1FE
31393J-DN-5	FHLMC 2553-BG 5.500% 10/15/32		09/01/2012	Paydown		1,050,274	1,050,274.00	1,036,449	1,043,920		6,354		6,354		1,050,274				38,415	10/15/2032	1FE
31393J-6E-3	FHLMC 2556-TC 5.500% 01/15/23		09/01/2012	Paydown		1,467,336	1,467,336.00	1,496,912	1,475,600		(8,263)		(8,263)		1,467,336				54,410	01/15/2023	1FE

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31393L-PQ-0	FHLMC 2564-VJ 5.500% 10/15/22		09/01/2012	Paydown		1,126,965	1,126,965.00	1,123,330	1,123,607		3,357		3,357		1,126,965				42,455	10/15/2022	1FE
31393L-B7-7	FHLMC 2571-VP 5.500% 07/15/21		09/01/2012	Paydown		1,832,335	1,832,335.00	1,850,945	1,832,056		279		279		1,832,335				67,043	07/15/2021	1FE
31393K-V8-5	FHLMC 2575 UW 5.500% 10/15/31		08/01/2012	Paydown		1,015,653	1,015,653.00	1,037,077	1,015,595		57		57		1,015,653				33,773	10/15/2031	1FE
31393K-BX-2	FHLMC 2576-KL 5.500% 07/15/32		09/01/2012	Paydown		622,171	622,171.00	621,393	621,001		1,170		1,170		622,171				22,048	07/15/2032	1FE
31393M-YM-7	FHLMC 2583-MD 5.500% 05/15/32		09/01/2012	Paydown		646,912	646,912.00	660,457	648,876		(1,964)		(1,964)		646,912				23,559	05/15/2032	1FE
31393N-KH-1	FHLMC 2590-PE 5.500% 08/15/31		09/01/2012	Paydown		362,742	362,742.00	359,228	361,547		1,195		1,195		362,742				13,317	08/15/2031	1FE
31393Q-2X-9	FHLMC 2594-TE 5.500% 12/15/31		09/01/2012	Paydown		507,672	507,672.00	503,369	505,723		1,950		1,950		507,672				18,301	12/15/2031	1FE
31393P-CJ-1	FHLMC 2595-CD 5.000% 04/15/23		09/01/2012	Paydown		1,384,391	1,384,391.00	1,365,788	1,376,385		8,006		8,006		1,384,391				43,678	04/15/2023	1FE
31393N-VV-8	FHLMC 2598-QD 5.500% 04/15/32		09/01/2012	Paydown		895,023	895,023.00	894,604	893,464		1,560		1,560		895,023				33,126	04/15/2032	1FE
31393P-AX-2	FHLMC 2604-YC 5.500% 04/15/33		09/01/2012	Paydown		864,493	864,493.00	884,485	869,335		(4,842)		(4,842)		864,493				31,619	04/15/2033	1FE
31393R-C9-9	FHLMC 2617-VU 5.000% 10/15/22		09/01/2012	Paydown		2,307,529	2,307,529.00	2,314,740	2,305,350		2,179		2,179		2,307,529				77,327	10/15/2022	1FE
31393V-ZN-4	FHLMC 2646-HY 5.000% 07/15/33		09/01/2012	Paydown		1,989,867	1,989,867.00	1,996,951	1,990,743		(877)		(877)		1,989,867				67,797	07/15/2033	1FE
31394G-NX-7	FHLMC 2659-NG 5.500% 09/15/32		09/01/2012	Paydown		1,381,546	1,381,546.00	1,365,270	1,375,278		6,268		6,268		1,381,546				50,582	09/15/2032	1FE
31394H-AY-7	FHLMC 2669-DG 4.500% 11/15/32		09/01/2012	Paydown		663,688	663,688.00	610,178	648,750		14,938		14,938		663,688				19,413	11/15/2032	1FE
31394J-BZ-9	FHLMC 2670-QG 5.500% 02/15/32		09/01/2012	Paydown		1,496,556	1,496,556.00	1,498,278	1,494,143		2,413		2,413		1,496,556				55,094	02/15/2032	1FE
31394H-V7-3	FHLMC 2671-LC 5.500% 05/15/32		09/01/2012	Paydown		223,926	223,926.00	223,068	223,369		557		557		223,926				7,954	05/15/2032	1FE
31394J-K9-7	FHLMC 2673-PD 5.500% 02/15/32		09/01/2012	Paydown		1,290,343	1,290,343.00	1,287,319	1,287,528		2,815		2,815		1,290,343				46,812	02/15/2032	1FE
31394J-KW-6	FHLMC 2673-QL 5.500% 09/15/23		09/01/2012	Paydown		611,311	611,311.00	609,448	609,791		1,520		1,520		611,311				22,467	09/15/2023	1FE
31394H-RX-1	FHLMC 2674-LG 5.500% 03/15/32		09/01/2012	Paydown		1,653,186	1,653,186.00	1,667,877	1,652,849		336		336		1,653,186				59,312	03/15/2032	1FE
31394K-PV-0	FHLMC 2686-WG 5.500% 07/15/32		09/01/2012	Paydown		657,246	657,246.00	663,254	657,402		(157)		(157)		657,246				24,193	07/15/2032	1FE
31394K-AE-4	FHLMC 2687-PG 5.500% 03/15/32		09/01/2012	Paydown		1,994,759	1,994,759.00	1,993,637	1,991,057		3,703		3,703		1,994,759				73,939	03/15/2032	1FE
31394L-DV-1	FHLMC 2691-LE 5.500% 04/15/32		09/01/2012	Paydown		859,219	859,219.00	854,923	856,910		2,309		2,309		859,219				32,003	04/15/2032	1FE
31394K-F3-3	FHLMC 2693-MC 5.500% 07/15/32		09/01/2012	Paydown		366,722	366,722.00	370,962	367,065		(343)		(343)		366,722				13,306	07/15/2032	1FE
31394M-KM-1	FHLMC 2714-LV 5.500% 08/15/23		09/01/2012	Paydown		150,358	150,358.00	146,558	149,171		1,187		1,187		150,358				5,515	08/15/2023	1FE
31394M-P9-5	FHLMC 2715-QG 5.500% 05/15/32		09/01/2012	Paydown		742,260	742,260.00	745,395	741,620		641		641		742,260				28,041	05/15/2032	1FE
31394N-RP-5	FHLMC 2735-PG 5.500% 09/15/32		09/01/2012	Paydown		785,555	785,555.00	791,937	785,665		(110)		(110)		785,555				28,530	09/15/2032	1FE
31394P-DW-0	FHLMC 2738-NW 5.000% 02/15/29		09/01/2012	Paydown		4,835,786	4,835,786.00	4,716,213	4,816,610		19,176		19,176		4,835,786				164,015	02/15/2029	1FE
31394R-BM-0	FHLMC 2750-CU 5.000% 07/15/31		09/01/2012	Paydown		3,819,675	3,819,675.00	3,792,221	3,810,558		9,117		9,117		3,819,675				126,593	07/15/2031	1FE
31394R-CM-9	FHLMC 2750-GB 5.000% 07/15/31		09/01/2012	Paydown		2,173,733	2,173,733.00	2,121,271	2,163,887		9,846		9,846		2,173,733				72,423	07/15/2031	1FE
31394R-T5-8	FHLMC 2766-BD 5.000% 08/15/31		08/01/2012	Paydown		1,143,007	1,143,007.00	1,134,792	1,140,113		2,895		2,895		1,143,007				34,401	09/15/2031	1FE
31394Y-C8-5	FHLMC 2792-PD 5.500% 09/15/32		09/01/2012	Paydown		2,719,384	2,719,384.00	2,765,754	2,725,473		(6,089)		(6,089)		2,719,384				98,479	09/15/2032	1FE
31394X-VA-1	FHLMC 2797-VH 5.500% 07/15/24		09/01/2012	Paydown		130,507	130,507.00	127,867	129,501		1,006		1,006		130,507				4,787	07/15/2024	1FE
31395A-3G-8	FHLMC 2805-VB 5.500% 09/15/23		09/01/2012	Paydown		3,166,558	3,166,558.00	3,078,858	3,144,024		22,534		22,534		3,166,558				120,983	09/15/2023	1FE
31395A-L8-6	FHLMC 2810-VH 5.500% 06/15/26		09/01/2012	Paydown		1,385,941	1,385,941.00	1,391,572	1,384,749		1,193		1,193		1,385,941				50,667	06/15/2026	1FE
31395A-2M-6	FHLMC 2811-VD 5.500% 07/15/24		09/01/2012	Paydown		126,307	126,307.00	127,161	126,364		(56)		(56)		126,307				4,633	07/15/2024	1FE
31395A-BR-5	FHLMC 2814-VD 5.500% 01/15/26		09/01/2012	Paydown		635,330	635,330.00	636,596	634,412		918		918		635,330				23,633	01/15/2026	1FE
31395C-5C-1	FHLMC 2822-VX 5.500% 03/15/22		09/01/2012	Paydown		1,603,368	1,603,368.00	1,596,103	1,599,424		3,944		3,944		1,603,368				60,359	03/15/2022	1FE

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31395C-QZ-7	FHLMC 2825-QN 5.500% 09/15/32		09/01/2012	Paydown		3,036,297	3,036,297.00	3,074,577	3,042,969		(6,672)		(6,672)		3,036,297				111,144	09/15/2032	1FE
31395E-K5-5	FHLMC 2833-JE 5.500% 05/15/33		09/01/2012	Paydown		2,152,459	2,152,459.00	2,172,302	2,155,596		(3,138)		(3,138)		2,152,459				80,161	05/15/2033	1FE
31395F-QC-1	FHLMC 2858-JN 5.500% 02/15/33		09/01/2012	Paydown		719,033	719,033.00	719,931	718,201		832		832		719,033				26,131	02/15/2033	1FE
31395G-KH-4	FHLMC 2878-OW 5.500% 01/15/27		09/01/2012	Paydown		94,405	94,405.00	96,853	95,400		(636)		(636)		94,405				3,463	01/15/2027	1FE
31395R-5B-0	FHLMC 2947-DM 5.500% 07/15/33		09/01/2012	Paydown		3,054,406	3,054,406.00	3,052,698	3,049,517		4,889		4,889		3,054,406				113,025	07/15/2033	1FE
31395T-QW-7	FHLMC 2962-JQ 5.500% 01/15/34		09/01/2012	Paydown		1,691,496	1,691,496.00	1,699,840	1,692,012		(516)		(516)		1,691,496				62,302	01/15/2034	1FE
31395R-GT-9	FHLMC 2966-XD 5.500% 09/15/33		09/01/2012	Paydown		2,478,252	2,478,252.00	2,505,551	2,485,007		(6,755)		(6,755)		2,478,252				90,963	09/15/2033	1FE
31395U-DZ-1	FHLMC 2980-LD 5.500% 12/15/33		09/01/2012	Paydown		1,400,118	1,400,118.00	1,362,161	1,383,372		16,746		16,746		1,400,118				51,759	12/15/2033	1FE
31396G-7D-7	FHLMC 3094-PC 5.500% 04/15/34		09/01/2012	Paydown		505,256	505,256.00	500,756	502,789		2,468		2,468		505,256				19,677	04/15/2034	1FE
31396H-VB-2	FHLMC 3117-LD 6.000% 02/15/25		09/01/2012	Paydown		2,342,580	2,342,580.00	2,375,157	2,345,468		(2,888)		(2,888)		2,342,580				92,204	02/15/2025	1FE
31396J-AE-5	FHLMC 3133-TD 6.000% 09/15/34		09/01/2012	Paydown		992,097	992,097.00	998,762	993,382		(1,285)		(1,285)		992,097				39,632	09/15/2034	1FE
31396N-5C-6	FHLMC 3135-VC 6.000% 11/15/23		09/01/2012	Paydown		2,649,029	2,649,029.00	2,640,204	2,642,219		6,810		6,810		2,649,029				106,631	11/15/2023	1FE
31396R-HA-8	FHLMC 3149-PD 6.000% 10/15/34		09/01/2012	Paydown		2,657,865	2,657,865.00	2,633,779	2,645,006		12,859		12,859		2,657,865				105,118	10/15/2034	1FE
31396R-LB-1	FHLMC 3153-NE 5.500% 05/15/34		09/01/2012	Paydown		897,049	897,049.00	886,326	891,138		5,911		5,911		897,049				35,363	05/15/2034	1FE
31396T-XE-8	FHLMC 3167-QG 6.000% 08/15/34		09/01/2012	Paydown		747,373	747,373.00	755,664	748,858		(1,486)		(1,486)		747,373				29,656	08/15/2034	1FE
31396R-YQ-4	FHLMC 3172-PD 6.000% 07/15/34		09/01/2012	Paydown		1,604,395	1,604,395.00	1,591,359	1,597,448		6,947		6,947		1,604,395				62,960	07/15/2034	1FE
31396U-DR-8	FHLMC 3192-GD 6.000% 08/15/35		09/01/2012	Paydown		255,888	255,888.00	257,332	256,434		(546)		(546)		255,888				11,515	08/15/2035	1FE
31397A-ZB-2	FHLMC 3213-JD 6.000% 02/15/35		09/01/2012	Paydown		4,791,233	4,791,233.00	4,844,679	4,798,368		(7,135)		(7,135)		4,791,233				193,004	02/15/2035	1FE
31397G-6P-0	FHLMC 3287-PM 6.000% 10/15/35		09/01/2012	Paydown		890,417	890,417.00	885,860	887,493		2,924		2,924		890,417				34,996	10/15/2035	1FE
31397H-N8-7	FHLMC 3337-MD 5.500% 06/15/27		09/01/2012	Paydown		1,277,497	1,277,497.00	1,283,084	1,277,812		(315)		(315)		1,277,497				46,925	06/15/2027	1FE
313401-WS-6	FHLMC POOL 170208 9.000% 12/01/11		09/01/2012	Paydown		426	426.00	426	425		2		2		426				27	12/01/2016	1FE
31344P-Z2-3	FHLMC POOL 285261 8.500% 01/01/11		09/01/2012	Paydown		348	348.00	335	338		10		10		348				20	01/01/2017	1FE
31344Y-CK-9	FHLMC POOL 291874 8.000% 04/01/11		09/01/2012	Paydown		1,227	1,227.00	1,171	1,199		28		28		1,227				65	04/01/2017	1FE
3128F2-HR-9	FHLMC POOL D62940 GOLD 7.000%		09/01/2012	Paydown		836	836.00	816	821		14		14		836				39	08/01/2025	1FE
313603-NF-5	FNMA 1989-101-H 6.000% 12/15/19		09/01/2012	Paydown		8,967	8,967.00	8,059	8,639		328		328		8,967				348	12/15/2019	1FE
31358F-BC-2	FNMA 1990-108-G 7.000% 09/25/20		09/01/2012	Paydown		9,160	9,160.00	8,238	8,770		390		390		9,160				411	09/25/2020	1FE
31358F-RE-1	FNMA 1990-140-J 7.000% 12/25/20		09/01/2012	Paydown		14,504	14,504.00	12,945	13,929		575		575		14,504				678	12/25/2020	1FE
31358E-GR-7	FNMA 1990-58-J 7.000% 05/25/20		09/01/2012	Paydown		12,611	12,611.00	11,253	12,083		528		528		12,611				565	05/25/2020	1FE
31358E-KM-3	FNMA 1990-60-K 5.500% 06/25/20		09/01/2012	Paydown		16,030	16,030.00	13,856	15,090		941		941		16,030				579	06/25/2020	1FE
31358G-RA-7	FNMA 1991-43-J 7.000% 05/15/21		09/01/2012	Paydown		4,206	4,206.00	3,796	4,032		174		174		4,206				195	05/15/2021	1FE
31358G-U4-7	FNMA 1991-53-J 7.000% 05/25/21		09/01/2012	Paydown		17,608	17,608.00	16,244	17,051		557		557		17,608				806	05/25/2021	1FE
31358H-H4-0	FNMA 1991-98-J 8.000% 08/25/21		09/01/2012	Paydown		5,216	5,216.00	5,417	5,329		(113)		(113)		5,216				271	08/25/2021	1FE
31359S-HC-7	FNMA 2001-4-JB 6.500% 03/25/31		09/01/2012	Paydown		26,699	26,699.00	26,219	26,206		493		493		26,699				1,130	03/25/2031	1FE
31392C-PT-5	FNMA 2002-21-PE 6.500% 04/25/32		09/01/2012	Paydown		192,494	192,494.00	193,509	192,669		(175)		(175)		192,494				8,344	04/25/2032	1FE
31392F-JK-4	FNMA 2002-73-PE 5.500% 10/25/31		09/01/2012	Paydown		1,444,057	1,444,057.00	1,443,971	1,439,501		4,555		4,555		1,444,057				53,351	10/25/2031	1FE
31392E-5E-6	FNMA 2002-79-BD 5.500% 11/25/22		09/01/2012	Paydown		693,716	693,716.00	683,121	688,268		5,448		5,448		693,716				25,297	11/25/2022	1FE
31392F-WU-7	FNMA 2002-86-AL 5.500% 05/25/32		09/01/2012	Paydown		1,246,795	1,246,795.00	1,246,171	1,245,300		1,495		1,495		1,246,795				43,904	05/25/2032	1FE

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31392F-XR-3	FNMA 2002-88-LX 5.500% 12/25/22		09/01/2012	Paydown		446,712	446,712.00	449,434	446,776		(64)		(64)		446,712				16,244	12/25/2022	1FE
31393U-LL-5	FNMA 2003-122-VD 5.500% 08/25/22		09/01/2012	Paydown		2,454,167	2,454,167.00	2,444,964	2,448,710		5,457		5,457		2,454,167				91,143	08/25/2022	1FE
31393A-NY-9	FNMA 2003-22-KL 5.500% 09/25/32		09/01/2012	Paydown		946,399	946,399.00	946,399	946,399						946,399				35,178	09/25/2032	1FE
31393A-E3-7	FNMA 2003-24 VM 5.500% 11/25/21		09/01/2012	Paydown		3,122,483	3,122,483.00	3,139,478	3,118,523		3,961		3,961		3,122,483				115,926	11/25/2021	1FE
31393B-LJ-2	FNMA 2003-32-BW 5.500% 03/25/32		09/01/2012	Paydown		453,818	453,818.00	450,840	451,836		1,982		1,982		453,818				16,920	03/25/2032	1FE
31393B-DS-1	FNMA 2003-40-MH 5.500% 09/25/31		09/01/2012	Paydown		485,629	485,629.00	476,410	482,525		3,104		3,104		485,629				18,058	09/25/2031	1FE
31393B-VZ-5	FNMA 2003-42-PE 5.500% 12/25/31		09/01/2012	Paydown		688,645	688,645.00	700,051	688,224		421		421		688,645				25,150	12/25/2031	1FE
31393B-4F-9	FNMA 2003-51-PX 5.000% 10/25/31		07/01/2012	Paydown		238,566	238,566.00	239,796	237,999		567		567		238,566				6,958	10/25/2031	1FE
31393E-R4-3	FNMA 2003-86-DB 5.500% 03/25/31		09/01/2012	Paydown		735,408	735,408.00	723,343	731,624		3,783		3,783		735,408				26,985	03/25/2031	1FE
31393U-5N-9	FNMA 2004-13-AK 5.000% 08/25/31		09/01/2012	Paydown		1,993,671	1,993,671.00	1,925,294	1,978,922		14,748		14,748		1,993,671				67,398	08/25/2031	1FE
31393Y-F4-2	FNMA 2004-37-GA 4.500% 05/25/34		09/01/2012	Paydown		994,635	994,635.00	952,985	940,431		54,204		54,204		994,635				30,147	05/25/2034	1FE
31394A-GJ-9	FNMA 2004-54-BL 5.000% 07/25/24		09/01/2012	Paydown		392,772	392,772.00	380,007	386,556		6,216		6,216		392,772				13,147	07/25/2024	1FE
31394A-YY-6	FNMA 2004-68-CB 4.500% 09/25/24		09/01/2012	Paydown		938,588	938,588.00	874,289	911,039		27,549		27,549		938,588				28,416	09/25/2024	1FE
31394C-3Q-3	FNMA 2005-23-VB 5.500% 01/25/24		09/01/2012	Paydown		2,360,315	2,360,315.00	2,389,727	2,363,680		(3,365)		(3,365)		2,360,315				86,387	01/25/2024	1FE
31395D-LB-3	FNMA 2006-37-DB 6.000% 04/25/35		09/01/2012	Paydown		295,124	295,124.00	291,757	292,831		2,292		2,292		295,124				13,244	04/25/2035	1FE
31396W-V9-4	FNMA 2007-76 PD 6.000% 03/25/36		09/01/2012	Paydown		3,144,406	3,144,406.00	3,151,624	3,140,855		3,551		3,551		3,144,406				124,656	03/25/2036	1FE
31371E-VY-8	FNMA POOL 250031 7.500% 05/01/24		09/01/2012	Paydown		1,480	1,480.00	1,473	1,473		7		7		1,480				79	05/01/2024	1FE
31373T-SS-0	FNMA POOL 303029 7.500% 10/01/24		09/01/2012	Paydown		831	831.00	828	828		4		4		831				44	10/01/2024	1FE
31373T-SU-5	FNMA POOL 303031 7.500% 10/01/24		09/01/2012	Paydown		1,175	1,175.00	1,172	1,171		4		4		1,175				60	10/01/2024	1FE
313610-JB-4	FNMA POOL 46158 8.000% 04/01/17		08/01/2012	Paydown		878	878.00	819	865		14		14		878				44	04/01/2017	1FE
313610-RM-1	FNMA POOL 46392 8.500% 05/01/17		09/01/2012	Paydown		274	274.00	265	267		7		7		274				16	05/01/2017	1FE
313614-RV-3	FNMA POOL 50000 8.000% 05/01/17		09/01/2012	Paydown		3,967	3,967.00	3,753	3,834		133		133		3,967				200	05/01/2017	1FE
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	115,360,223	115,360,223.00	115,065,674	115,077,652		282,575		282,575		115,360,223				4,226,916	X X X	X X X
023654-AR-7	AMERICA WEST AIRLINES SER 1998-		07/01/2012	Redemption	100.000	311,465	311,465.00	311,465	311,465						311,465				10,699	01/02/2017	3FE
091797-AM-2	BLACK & DECKER CORP 4.750% 11/		08/31/2012	Call	109.3200	4,372,800	4,000,000.00	3,943,440	3,980,988		4,226		4,226		3,985,214		387,586	387,586	158,333	11/01/2014	1FE
09774X-AV-4	BOMBARDIER CAPITAL 1999-A CL-A4		09/01/2012	Paydown		41,320	41,320.00	41,176	41,177		143		143		41,320				1,776	03/15/2029	4AM
12189P-AC-6	BURLINGTON NORTHERN EQUIP NT		07/02/2012	Redemption	100.000	232	232.00	232	232						232				14	01/02/2019	1FE
12189P-AD-4	BURLINGTON NORTHERN EQUIP NT		07/02/2012	Redemption	100.000	541	541.00	541	541						541				34	07/02/2018	1FE
15189X-AJ-7	CENTERPOINT ENERGY HOUSTON E		08/27/2012	Call	109.3970	2,734,925	2,500,000.00	2,499,450	2,499,996		1		1		2,499,997		234,928	234,928	173,055	03/01/2014	1FE
15405C-CQ-3	CENTRAL MAINE POWER MTN 5.700		08/29/2012	Maturity		5,000,000	5,000,000.00	5,000,000	5,000,000						5,000,000				283,417	08/29/2012	2FE
184502-AS-1	CLEAR CHANNEL COMMUNICATIONS N		09/17/2012	Goldman Sachs		1,635,000	2,000,000.00	250,000	250,000						250,000		1,385,000	1,385,000	83,028	05/15/2015	6FE
21079V-AA-1	CONTINENTAL AIRLINES 2010-1A A		07/12/2012	Redemption	100.000	131,973	131,973.00	130,736	130,798		1,175		1,175		131,973				6,269	01/12/2021	2FE
12667F-K9-5	COUNTRYWIDE ALTNVT LOAN TR 20		09/01/2012	Paydown		46,522	46,522.00	45,429	46,257		1,095	829	266		46,522				1,555	02/25/2035	2FM
22540A-BE-7	CSFBMSC INDYMAC 1997-1 CL A5 6.		09/01/2012	Paydown		28,678	28,678.00	21,623	22,068		6,611		6,611		28,678				1,313	02/25/2028	5AM
126410-LM-9	CXS TRANSPORTATION INC 6.251%		07/15/2012	Redemption	100.000	218,134	218,134.00	218,134	218,134						218,134				13,636	01/15/2023	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	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
251547-AE-5	DEUTSCHE FINANCIAL CAP 1997-1-A	09/01/2012	Paydown		61,293	61,293.00	61,233	61,134		159		159		61,293			2,911	09/15/2027	1FE	
257469-AF-3	DOMINION RESOURCES INC SR NTS	09/17/2012	Maturity		2,000,000	2,000,000.00	1,998,640	1,999,877		123		123		2,000,000			114,000	09/17/2012	2FE	
31331F-AE-1	FEDERAL EXPRESS ETC 93-C1 SF 7	09/28/2012	Redemption 100.000		7,435	7,435.00	7,435	7,435						7,435			532	09/28/2012	2FE	
31620R-AB-1	FIDELITY NATIONAL FINANCIAL NOT	09/28/2012	Call 100.0000		10,000,000	10,000,000.00	9,871,810	9,980,850		11,612		11,612		9,992,462		7,538	7,538	543,960	03/15/2013	2FE
31846L-BZ-8	FIRST ALLIANCE MTG LOAN HEL 199	09/01/2012	Paydown		57,044	57,044.00	57,044	57,044						57,044			2,816	12/20/2029	1FM	
36157R-HU-2	GE CAPITAL MTG SERV HEL 98-2-A6	09/01/2012	Paydown		93,483	93,483.00	93,074	93,069		414		414		93,483			4,078	09/25/2028	1FM	
39121J-AH-3	GREAT RIVER ENERGY 4.478% 07/0	07/01/2012	Redemption 100.000		226,000	226,000.00	226,000	226,000						226,000			10,120	07/01/2028	1FE	
393505-UU-4	GREEN TREE FINANCIAL CORP 1997-	09/15/2012	Paydown		112,858	112,858.00	112,376	112,851		7		7		112,858			5,259	02/15/2029	1FE	
393505-VW-9	GREEN TREE FINANCIAL CORP 1997-	09/15/2012	Paydown		100,857	100,857.00	85,840	92,503		8,354		8,354		100,857			4,614	05/15/2029	1FE	
393505-K3-5	GREEN TREE FINANCIAL CORP 1998-	08/27/2012	Credit Suisse Intl		1,241,072	3,000,000.00	952,500	1,048,951		29,089		29,089		1,078,040		163,032	163,032	145,857	06/01/2030	6FE
466247-JB-0	JP MORGAN MORTG TR 2004-S2-2A5	09/01/2012	Paydown		229,505	229,505.00	235,103	232,366		(2,861)		(2,861)		229,505			8,679	11/25/2034	2FM	
466247-A2-9	JP MORGAN MORTG TR 2005-S3-1A1	09/01/2012	Paydown		104,062	104,062.00	98,102	98,941		5,571		5,571		104,062			3,878	01/25/2036	1FM	
55259P-AC-0	MARSHALL & ILSLEY BANK 5.250%	09/04/2012	Maturity		2,250,000	2,250,000.00	2,291,828	2,254,038		(4,038)		(4,038)		2,250,000			118,125	09/04/2012	1FE	
574599-AX-4	MASCO CORP 5.875% 07/15/12	07/15/2012	Maturity		5,000,000	5,000,000.00	5,145,050	5,011,737		(11,737)		(11,737)		5,000,000			293,750	07/15/2012	3FE	
57643M-CX-0	MASTER ASSET 2004-6 5.250% 07/2	09/01/2012	Paydown		1,195,242	1,195,242.00	1,147,432	1,185,567		9,675		9,675		1,195,242			41,359	07/26/2023	1FM	
55265K-MX-4	MASTR ASSET SEC TRUST 2002-7-3N	09/01/2012	Paydown		58,982	58,982.00	58,982	58,982						58,982			2,066	12/25/2032	1FM	
55265K-U2-3	MASTR ASSET SEC TRUST 2003-10-3	09/01/2012	Paydown		239,407	239,407.00	235,666	237,571		1,836		1,836		239,407			8,692	11/25/2033	1FM	
65333N-AB-6	NEXFOR INC 7.250% 07/01/12	07/01/2012	Maturity	A	2,000,000	2,000,000.00	2,049,700	2,003,415		(3,415)		(3,415)		2,000,000			145,000	07/01/2012	3FE	
674135-EJ-3	OAKWOOD MTG INVESTORS INC 199	09/01/2012	Paydown		104,568	104,568.00	104,552	104,377		191		191		104,568			4,624	04/15/2029	3AM	
760985-L6-6	RAMP 2003-RS11-AI6B 5.900% 12/25	09/01/2012	Paydown		4,333	4,333.00	4,333	4,325		8		8		4,333			178	12/25/2033	1FM	
76110W-MW-3	RASC HEL 2002-KS1-AI5 6.702% 06/	09/02/2012	Credit Suisse Intl		776,944	1,109,920.00	578,429	859,968		26,321	299,041	(272,720)		587,247		189,697	189,697	60,611	06/25/2032	1FM
76110W-MA-3	RASC HEL 2002-KS1-AI5 6.702% 06/	09/01/2012	Paydown		1,544	1,544.00	804	1,196		764	416	348		1,544			83	06/25/2032	1FM	
76111J-7K-4	RFMSI 2003-S10-A5 5.500% 06/25/33	09/01/2012	Paydown		482,978	482,978.00	501,895	486,357		(3,379)		(3,379)		482,978			18,033	06/25/2033	2FM	
78008T-N7-5	ROYAL BANK OF CANADA 3.300% 0	08/10/2012	Call 100.0000	A	17,000,000	17,000,000.00	16,985,000		569		569		16,985,569			14,431	14,431	280,500	02/10/2023	1FE
78442F-AB-4	SLM CORP MTN SER A 5.125% 08/27	08/27/2012	Maturity		10,000,000	10,000,000.00	10,010,800	10,000,954		(954)		(954)		10,000,000			512,500	08/27/2012	2FE	
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1A 6.1	08/01/2012	Redemption 100.000		114,781	114,781.00	112,543	112,891		1,890		1,890		114,781			7,059	08/01/2022	1FE	
854616-AN-9	STANLEY WORKS 6.150% 10/01/13	08/31/2012	Call 105.8680		10,586,800	10,000,000.00	9,980,400	9,992,491		2,757		2,757		9,995,248		591,552	591,552	563,750	10/01/2013	1FE
89346D-AA-5	TRANSALTA CORP NTS 6.750% 07/1	07/15/2012	Maturity	A	10,000,000	10,000,000.00	9,965,500	9,997,553		2,447		2,447		10,000,000			675,000	07/15/2012	2FE	
893502-AP-9	TRANSAMERICA FINANCIAL CALLAB	09/01/2012	Maturity		5,298,000	5,298,000.00	852,978	4,990,920		307,080		307,080		5,298,000					09/01/2012	1FE
89655V-AA-0	TRINITY RAIL LEASING 2003-1 5.640	09/12/2012	Redemption 100.000		78,418	78,418.00	78,418	78,418						78,418			2,951	10/12/2022	1FE	
89655N-AA-8	TRINITY RAIL LEASING 2004-1A 5.27	09/14/2012	Redemption 100.000		100,293	100,293.00	100,293	100,293						100,293			3,525	08/14/2023	1FE	
89655Y-AA-4	TRINITY RAIL LEASING 2009-1A 6.65	09/16/2012	Redemption 100.000		48,610	48,610.00	48,610	48,610						48,610			2,159	06/16/2029	1FE	
89656C-AA-1	TRINITY RAIL LEASING 2010-1 5.194	09/16/2012	Redemption 100.000		59,946	59,946.00	61,102	42,819		(1,156)		(1,156)		59,946			1,632	01/16/2031	1FE	
90263A-BA-7	UCFC FUNDING CORP 1997-3 CL A4	09/01/2012	Paydown		123,812	123,812.00	123,219	123,433		378		378		123,812			5,943	01/15/2029	1FE	
90263B-GT-9	UCFC HEL 1998-C-A6 6.445% 11/15/2	09/01/2012	Paydown		208,942	208,942.00	207,794	207,813		1,129		1,129		208,942			9,836	11/15/2029	1FM	
90263B-HA-9	UCFC HEL 1998-D-A6 6.660% 04/15/	09/01/2012	Paydown		98,748	98,748.00	98,748	98,748						98,748			4,691	04/15/2030	1FM	
90783T-AA-8	UNION PACIFIC SER 2004-1 5.404%	07/02/2012	Redemption 100.000		86,663	86,663.00	86,663	86,663						86,663			4,683	07/02/2025	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

E055

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
909279-AH-4	UNITED AIR LINES 1991-B CALLABLE		07/06/2012	Principal Reduction		55,993	55,993.00									55,993	55,993		02/19/2015	6	
921796-HB-7	VANDERBILT MTG 1999-C-1A4 7.560		09/07/2012	Paydown		84,936	84,936.00	84,936	84,936					84,936				4,328	06/07/2026	1FE	
921796-HP-6	VANDERBILT MTG 1999-D-1A4 7.320		09/07/2012	Paydown		100,566	100,566.00	100,566	100,566					100,566				4,881	01/07/2030	1FE	
92178P-AD-9	VANDERBILT MTG 2002-1-A4 6.570%		09/01/2012	Paydown		281,200	281,200.00	281,096	280,952				248	281,200				12,249	05/07/2027	1FE	
921796-LW-6	VANDERBILT MTG 2002-A-A4 6.490		09/01/2012	Paydown		149,474	149,474.00	158,816	152,221		(2,747)		(2,747)	149,474				6,467	05/07/2026	1FE	
921796-MP-0	VANDERBILT MTG 2002-C-A4 6.570		09/01/2012	Paydown		232,028	232,028.00	231,930	231,815		212		212	232,028				10,024	08/07/2024	1FE	
921796-MZ-8	VANDERBILT MTG 2003-A-A4 6.210		09/01/2012	Paydown		96,825	96,825.00	96,787	96,742		83		83	96,825				4,021	05/07/2026	1FE	
929227-T3-0	WASHINGTON MUTUAL 2003-S3-1A4		09/01/2012	Paydown		324,071	324,071.00	335,515	327,097		(3,026)		(3,026)	324,071				11,796	06/25/2033	1FM	
929227-4U-7	WASHINGTON MUTUAL 2003-S4-2A2		09/01/2012	Paydown		523,517	523,517.00	541,063	527,709		(4,193)		(4,193)	523,517				19,147	06/25/2033	1FM	
949757-AG-3	WELLS FARGO 2004-6-A7 5.500% 06		09/01/2012	Paydown		177,599	177,599.00	174,297	176,001		1,598		1,598	177,599				6,511	06/25/2034	1FM	
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	96,700,419	97,962,798.00	89,097,128	76,579,405		388,260	300,286	87,974	93,670,662			3,029,757	3,029,757	4,426,007	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	213,038,708	214,301,087	205,140,609	192,633,311		672,646	300,286	372,360	210,008,951			3,029,757	3,029,757	8,689,954	X X X	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	213,038,708	214,301,087.00	205,140,609	192,633,311		672,646	300,286	372,360	210,008,951			3,029,757	3,029,757	8,689,954	X X X	X X X
9999999	Totals					213,038,708	X X X	205,140,609	192,633,311		672,646	300,286	372,360	210,008,951			3,029,757	3,029,757	8,689,954	X X X	X X X

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

SCHEDULE DB - PART A - SECTION 1

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

1	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	Fixed Indexed	N/A	Equity Ind	Credit Suisse	10/05/2011	10/05/2012	2,098	2,400,003	1144.03	44,160			214,310		214,310	170,150						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	JP Morgan	10/12/2011	10/12/2012	1,574	1,899,994	1207.25	38,380			161,307		161,307	122,927						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	JP Morgan	10/19/2011	10/19/2012	1,157	1,400,001	1209.88	29,120			67,332		67,332	38,212						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Credit Suisse	10/26/2011	10/26/2012	886	1,100,002	1242	23,980			24,740		24,740	760						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Credit Suisse	11/03/2011	11/02/2012	1,110	1,400,003	1261.15	31,640			58,519		58,519	26,879						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/04/2011	11/02/2012	1,596	2,000,000	1253.23	42,400			102,973		102,973	60,573						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/10/2011	11/09/2012	403	499,996	1239.7	10,500			48,486		48,486	37,986						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/11/2011	11/09/2012	870	1,100,004	1263.85	23,210			85,216		85,216	62,006						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Credit Suisse	11/18/2011	11/16/2012	1,563	1,900,000	1215.65	38,950			128,319		128,319	89,369						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	JP Morgan	11/28/2011	11/28/2012	1,090	1,299,999	1192.55	26,780			109,032		109,032	82,252						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	12/05/2011	12/05/2012	1,591	2,000,002	1257.08	42,000			115,935		115,935	73,935						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	JP Morgan	12/12/2011	12/12/2012	890	1,100,001	1236.47	22,660			81,913		81,913	59,253						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Wells Fargo	12/19/2011	12/19/2012	1,576	1,900,000	1205.35	40,090			100,609		100,609	60,519						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	BNP Paribas	12/28/2011	12/28/2012	2,561	3,200,003	1249.64	74,560			215,530		215,530	140,970						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/05/2012	01/04/2013	1,639	2,100,003	1281.06		45,360		82,687		82,687	37,327						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/11/2012	01/11/2013	1,470	1,899,997	1292.48		42,750		105,789		105,789	63,039						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/18/2012	01/18/2013	1,300	1,699,994	1308.04		38,250		67,882		67,882	29,632						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/25/2012	01/25/2013	1,207	1,599,999	1326.05		35,680		65,880		65,880	30,200						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	02/03/2012	02/01/2013	1,041	1,400,001	1344.9		30,940		29,356		29,356	(1,584)						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Wells Fargo	02/10/2012	02/08/2013	1,862	2,500,000	1342.64		57,250		114,610		114,610	57,360						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Wells Fargo	02/17/2012	02/15/2013	955	1,300,000	1361.23		30,290		41,783		41,783	11,493						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	JP Morgan	02/24/2012	02/22/2013	1,831	2,500,001	1365.74		58,750		58,627		58,627	(123)						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	JP Morgan	03/02/2012	03/01/2013	2,044	2,800,003	1369.63		65,240		27,622		27,622	(37,618)						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	JP Morgan	03/09/2012	03/08/2013	1,532	2,099,995	1370.87		48,930		67,773		67,773	18,843						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Barclays	03/16/2012	03/15/2013	1,068	1,500,005	1404.17		35,400		22,390		22,390	(13,010)						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	JP Morgan	03/23/2012	03/22/2013	1,718	2,399,997	1397.11		56,400		41,404		41,404	(14,996)						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	JP Morgan	04/05/2012	04/05/2013	1,645	2,299,995	1398.08		54,050		24,923		24,923	(29,127)						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Credit Suisse	04/10/2012	04/10/2013	515	700,000	1358.59		15,260		26,331		26,331	11,071						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	04/12/2012	04/12/2013	793	1,099,996	1387.57		25,630		24,913		24,913	(717)						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Wells Fargo	04/19/2012	04/19/2013	2,469	3,400,000	1376.92		78,200		92,526		92,526	14,326						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Credit Suisse	06/01/2012	05/31/2013	861	1,099,996	1278.04		20,900		64,637		64,637	43,737						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	07/10/2012	07/10/2013	224	300,006	1341.47		6,510		11,554		11,554	5,044						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/26/2012	07/26/2013	1,324	1,800,000	1360.02		43,020		78,079		78,079	35,059						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Barclays	08/03/2012	08/02/2013	1,510	2,100,005	1390.99		50,190		74,166		74,166	23,976						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Wells Fargo	08/10/2012	08/09/2013	1,992	2,800,000	1405.87		69,440		93,882		93,882	24,442						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Barclays	08/17/2012	08/16/2013	1,340	1,899,994	1418.16		47,120		53,610		53,610	6,490						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Credit Suisse	08/24/2012	08/23/2013	1,701	2,399,993	1411.13		57,600		73,619		73,619	16,019						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Credit Suisse	09/06/2012	09/06/2013	2,584	3,699,997	1432.12		91,760		100,963		100,963	9,203						100%/0001
S&P 500 Option - 1 Yr Libert	Fixed Indexed	N/A	Equity Ind	Barclays	09/12/2012	09/12/2013	1,253	1,799,995	1436.56		44,100		44,728		44,728	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 - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	10/05/2011	10/05/2012	14,510	16,600,000	1144.03	1,211,800			2,934,372		2,934,372	1,722,572						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	10/10/2011	10/10/2012	6,193	7,400,000	1194.89	493,580			939,296		939,296	445,716						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	10/12/2011	10/12/2012	8,200	9,900,000	1207.25	598,950			1,165,635		1,165,635	566,685						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	10/19/2011	10/19/2012	9,009	10,900,000	1209.88	665,990			1,285,725		1,285,725	619,735						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	10/26/2011	10/26/2012	11,031	13,700,000	1242	820,630			1,196,765		1,196,765	376,135						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	11/03/2011	11/02/2012	6,106	7,700,002	1261.15	451,220			628,613		628,613	177,393						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	11/04/2011	11/02/2012	5,107	6,400,000	1253.23	374,400			549,941		549,941	175,541						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	11/10/2011	11/09/2012	5,485	6,800,002	1239.7	416,840			676,378		676,378	259,538						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/11/2011	11/09/2012	4,668	5,900,000	1263.85	345,150			460,575		460,575	115,425						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/18/2011	11/16/2012	9,789	11,900,000	1215.65	785,400			1,513,925		1,513,925	728,525						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/28/2011	11/28/2012	8,134	9,700,000	1192.55	643,110			1,486,462		1,486,462	843,352						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	12/05/2011	12/05/2012	11,216	14,100,000	1257.08	807,930			1,340,764		1,340,764	532,834						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	12/12/2011	12/12/2012	8,168	10,099,994	1236.47	613,070			1,173,904		1,173,904	560,834						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	12/19/2011	12/19/2012	9,126	11,000,000	1205.35	642,400			1,684,887		1,684,887	1,042,487						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	12/28/2011	12/28/2012	9,443	11,800,001	1249.64	624,220			1,333,459		1,333,459	709,239						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	01/05/2012	01/04/2013	7,572	9,699,994	1281.06		472,390		819,222		819,222	346,832						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	01/10/2012	01/10/2013	4,953	6,399,995	1292.08		296,960		484,424		484,424	187,464						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	01/11/2012	01/11/2013	5,339	6,899,995	1292.48		324,300		517,027		517,027	192,727						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	01/18/2012	01/18/2013	6,345	8,299,998	1308.04		385,950		576,623		576,623	190,673						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	01/25/2012	01/25/2013	5,807	7,700,000	1326.05		324,170		392,933		392,933	68,763						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	02/03/2012	02/01/2013	8,848	11,899,998	1344.9		465,290		503,941		503,941	38,651						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	02/10/2012	02/08/2013	6,480	8,699,998	1342.64		375,840		365,731		365,731	(10,109)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	02/17/2012	02/15/2013	6,979	9,499,997	1361.23		405,650		330,258		330,258	(75,392)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	02/24/2012	02/22/2013	7,029	9,600,000	1365.74		384,000		278,836		278,836	(105,164)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	03/02/2012	03/01/2013	8,615	11,800,000	1369.63		484,980		339,925		339,925	(145,055)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	03/09/2012	03/08/2013	8,389	11,499,995	1370.87		461,150		346,840		346,840	(114,310)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	03/16/2012	03/15/2013	8,190	11,500,000	1404.17		446,200		155,515		155,515	(290,685)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	03/23/2012	03/22/2013	7,802	10,900,000	1397.11		403,300		174,260		174,260	(229,040)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	04/05/2012	04/05/2013	10,586	14,800,000	1398.08		565,360		263,122		263,122	(302,238)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	04/10/2012	04/10/2013	6,256	8,500,005	1358.59		368,050		355,833		355,833	(12,217)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	04/12/2012	04/12/2013	5,405	7,500,000	1387.57		309,750		185,418		185,418	(124,332)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	04/19/2012	04/19/2013	9,006	12,400,005	1376.92		512,120		421,493		421,493	(90,627)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	04/26/2012	04/26/2013	8,143	11,400,000	1399.98		428,640		228,826		228,826	(199,814)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	05/04/2012	05/03/2013	12,125	16,599,995	1369.1		665,660		641,080		641,080	(24,580)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	05/11/2012	05/10/2013	9,014	12,199,999	1353.39		486,780		626,656		626,656	139,876						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	05/18/2012	05/17/2013	11,427	14,800,000	1295.22		742,960		1,474,939		1,474,939	731,979						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	05/25/2012	05/24/2013	11,079	14,599,996	1317.82		703,720		1,134,688		1,134,688	430,968						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	06/01/2012	05/31/2013	6,886	8,799,996	1278.04		459,360		1,000,711		1,000,711	541,351						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	06/06/2012	06/06/2013	7,452	9,799,994	1315.13		480,200		851,262		851,262	371,062						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	06/08/2012	06/07/2013	5,356	7,100,000	1325.66		330,860		562,677		562,677	231,817						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	Fixed Indexed	N/A	Equity Ind	Wells Fargo	06/15/2012	06/14/2013	9,532	12,800,000	1342.84		596,480		897,264		897,264	300,784						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	06/22/2012	06/21/2013	11,161	14,899,998	1335.02		652,620		1,140,731		1,140,731	488,111						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	06/27/2012	06/27/2013	6,232	8,300,000	1331.85		364,370		660,105		660,105	295,735						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	07/06/2012	07/05/2013	13,804	18,700,000	1354.68		776,050		1,221,942		1,221,942	445,892						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	07/10/2012	07/10/2013	9,169	12,300,000	1341.47		510,450		919,749		919,749	409,299						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	07/12/2012	07/12/2013	8,541	11,400,000	1334.76		481,080		920,064		920,064	438,984						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	07/19/2012	07/19/2013	11,406	15,700,005	1376.51		596,600		889,922		889,922	293,322						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	07/26/2012	07/26/2013	12,426	16,900,003	1360.02		689,520		1,112,117		1,112,117	422,597						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	08/03/2012	08/02/2013	15,097	21,000,000	1390.99		808,500		1,011,512		1,011,512	203,012						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	08/10/2012	08/09/2013	11,808	16,600,007	1405.87		627,480		715,149		715,149	87,669						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	08/17/2012	08/16/2013	11,071	15,699,996	1418.16		595,030		612,778		612,778	17,748						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	08/24/2012	08/23/2013	15,519	21,900,004	1411.13		880,380		946,346		946,346	65,966						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	09/06/2012	09/06/2013	15,013	21,500,002	1432.12		829,900		757,978		757,978	(71,922)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	09/12/2012	09/12/2013	9,606	13,799,998	1436.56		510,600		470,394		470,394	(40,206)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	09/19/2012	09/19/2013	9,719	14,200,003	1461.05		487,060		370,235		370,235	(116,825)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	09/26/2012	09/26/2013	11,023	15,800,002	1433.32		578,280		592,960		592,960	14,680						100%/0001
S&P 500 Option - DIUL Ann	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	10/10/2011	10/10/2012	1,423	1,700,000	1194.89	67,490			139,989		139,989	72,499						100%/0001
S&P 500 Option - DIUL Ann	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	01/10/2012	01/10/2013	1,471	1,900,004	1292.08		75,240		126,527		126,527	51,287						100%/0001
S&P 500 Option - DIUL Ann	Fixed Indexed	N/A	Equity Ind	BNP Paribas	04/10/2012	04/10/2013	1,693	2,299,998	1358.59		91,310		115,226		115,226	23,916						100%/0001
S&P 500 Option - DIUL Ann	Fixed Indexed	N/A	Equity Ind	Barclays	07/10/2012	07/10/2013	1,715	2,300,000	1341.47		73,140		95,482		95,482	22,342						100%/0001
S&P 500 Option - DIUL Ann	Fixed Indexed	N/A	Equity Ind	Barclays	07/10/2012	07/10/2013	895	1,200,000	1341.47		46,200		61,311		61,311	15,111						100%/0001
S&P 500 Option - Global an	Fixed Indexed	N/A	Equity Ind	Barclays	07/06/2012	07/05/2013	1,033	1,400,000	1354.68		29,120		36,191		36,191	7,071						100%/0001
S&P 500 Option - Global an	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	07/19/2012	07/19/2013	581	800,000	1376.51		16,480		19,395		19,395	2,915						100%/0001
S&P 500 Option - Global an	Fixed Indexed	N/A	Equity Ind	Barclays	08/03/2012	08/02/2013	216	300,000	1390.99		6,240		6,993		6,993	753						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	10/05/2011	10/05/2012	350	400,000	1144.03	14,040			27,998		27,998	13,958						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	10/05/2011	10/05/2012	262	300,000	1144.03	6,360			11,999		11,999	5,639						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Barclays	10/12/2011	10/12/2012	248	300,000	1207.25	6,270			11,940		11,940	5,670						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Barclays	10/12/2011	10/12/2012	497	600,000	1207.25	20,760			41,755		41,755	20,995						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	10/26/2011	10/26/2012	242	300,000	1242	11,490			20,577		20,577	9,087						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Credit Suisse	11/03/2011	11/02/2012	238	300,002	1261.15	10,620			20,123		20,123	9,503						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Credit Suisse	11/10/2011	11/09/2012	323	400,002	1239.7	14,280			26,910		26,910	12,630						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	BNP Paribas	12/05/2011	12/05/2012	636	800,006	1257.08	28,080			51,598		51,598	23,518						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Credit Suisse	12/12/2011	12/12/2012	324	399,998	1236.47	14,080			25,836		25,836	11,756						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	12/19/2011	12/19/2012	249	300,000	1205.35	10,440			19,623		19,623	9,183						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	BNP Paribas	12/28/2011	12/28/2012	320	399,997	1249.64	14,840			25,207		25,207	10,367						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	01/11/2012	01/11/2013	309	399,997	1292.48		13,800		22,979		22,979	9,179						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	02/03/2012	02/01/2013	595	800,000	1344.9		16,640		23,696		23,696	7,056						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	02/10/2012	02/08/2013	819	1,099,998	1342.64		22,990		32,486		32,486	9,496						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	02/24/2012	02/22/2013	366	500,000	1365.74		10,600		13,667		13,667	3,067						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Barclays	03/02/2012	03/01/2013	219	300,000	1369.63		6,360		7,972		7,972	1,612						100%/0001

E06.2

SCHEDULE DB - PART A - SECTION 1

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

EO 6.3

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	Fixed Indexed	N/A	Equity Ind	Credit Suisse	03/09/2012	03/08/2013	365	499,997	1370.87		10,700		13,194		13,194	2,494						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	03/23/2012	03/22/2013	859	1,200,000	1397.11		25,560		28,704		28,704	3,144						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	04/05/2012	04/05/2013	858	1,200,000	1398.08		25,440		28,428		28,428	2,988						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	04/19/2012	04/19/2013	654	899,996	1376.92		19,170		22,735		22,735	3,565						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	04/26/2012	04/26/2013	714	1,000,000	1399.98		20,900		23,461		23,461	2,561						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	BNP Paribas	05/04/2012	05/03/2013	292	399,996	1369.1		8,400		10,259		10,259	1,859						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	05/11/2012	05/10/2013	739	1,000,006	1353.39		20,900		26,606		26,606	5,706						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	05/18/2012	05/17/2013	232	300,000	1295.22		6,450		9,007		9,007	2,557						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	05/25/2012	05/24/2013	304	399,998	1317.82		8,560		11,417		11,417	2,857						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	06/06/2012	06/06/2013	304	399,997	1315.13		8,520		11,376		11,376	2,856						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	06/15/2012	06/14/2013	298	400,000	1342.84		8,720		10,791		10,791	2,071						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	BNP Paribas	06/22/2012	06/21/2013	225	300,006	1335.02		6,420		8,144		8,144	1,724						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	07/26/2012	07/26/2013	294	399,995	1360.02		8,360		10,080		10,080	1,720						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	08/10/2012	08/09/2013	213	299,999	1405.87		6,240		6,660		6,660	420						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	BNP Paribas	08/24/2012	08/23/2013	992	1,399,996	1411.13		29,120		30,474		30,474	1,354						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	09/06/2012	09/06/2013	698	1,000,006	1432.12		20,800		20,271		20,271	(529)						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	BNP Paribas	09/12/2012	09/12/2013	209	299,997	1436.56		6,060		6,006		6,006	(54)						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	BNP Paribas	09/19/2012	09/19/2013	753	1,099,995	1461.05		22,000		20,192		20,192	(1,808)						100%/0001
S&P 500 Option - Global An	Fixed Indexed	N/A	Equity Ind	BNP Paribas	09/26/2012	09/26/2013	209	299,994	1433.32		6,060		6,077		6,077	17						100%/0001
S&P 500 Option - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	08/02/2012	08/02/2013	2,157	3,000,004	1390.99		168,000		192,764		192,764	24,764						100%/0001
S&P 500 Option - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	08/09/2012	08/09/2013	1,565	2,200,004	1405.87		117,260		111,540		111,540	(5,720)						100%/0001
S&P 500 Option - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	08/16/2012	08/16/2013	1,410	2,000,003	1418.16		102,800		84,170		84,170	(18,630)						100%/0001
S&P 500 Option - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	08/23/2012	08/23/2013	2,055	2,899,999	1411.13		160,080		155,527		155,527	(4,553)						100%/0001
S&P 500 Option - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	05/04/2012	05/03/2013	292	399,996	1369.1		7,320		6,522		6,522	(798)						100%/0001
S&P 500 Option - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo	06/22/2012	06/21/2013	375	500,000	1335.02		9,500		31,981		31,981	22,481						100%/0001
S&P 500 Option - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	06/27/2012	06/27/2013	300	399,995	1331.85		6,880		16,389		16,389	9,509						100%/0001
S&P 500 Option - Global Ne	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/11/2011	11/09/2012	237	300,000	1263.85	5,370			19,794		19,794	14,424						100%/0001
S&P 500 Option - Global Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan	11/28/2011	11/28/2012	335	400,005	1192.55	7,160			27,947		27,947	20,787						100%/0001
S&P 500 Option - Global Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/05/2012	01/04/2013	234	299,999	1281.06		5,670		9,455		9,455	3,785						100%/0001
S&P 500 Option - Global Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/18/2012	01/18/2013	229	299,999	1308.04		5,940		8,946		8,946	3,006						100%/0001
S&P 500 Option - Global Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan	03/09/2012	03/08/2013	365	499,997	1370.87		10,300		13,554		13,554	3,254						100%/0001
S&P 500 Option - Global Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan	04/05/2012	04/05/2013	215	300,000	1398.08		6,210		2,431		2,431	(3,779)						100%/0001
S&P 500 Option - Global Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo	04/26/2012	04/26/2013	214	300,000	1399.98		6,090		6,589		6,589	499						100%/0001
S&P 500 Option - Global Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse	06/15/2012	06/14/2013	223	300,004	1342.84		5,010		9,885		9,885	4,875						100%/0001
S&P 500 Option - Global Re	Fixed Indexed	N/A	Equity Ind	JP Morgan	10/19/2011	10/19/2012	331	399,998	1209.88	9,400			24,988		24,988	15,588						100%/0001
S&P 500 Option - Global Re	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/10/2011	11/09/2012	242	299,995	1239.7	7,140			31,622		31,622	24,482						100%/0001
S&P 500 Option - Global Re	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	12/05/2011	12/05/2012	398	500,004	1257.08	11,850			33,418		33,418	21,568						100%/0001
S&P 500 Option - Global Re	Fixed Indexed	N/A	Equity Ind	BNP Paribas	12/28/2011	12/28/2012	320	399,997	1249.64	10,520			30,858		30,858	20,338						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse	10/05/2011	10/05/2012	612	699,998	1144.03	7,840			33,583		33,583	25,743						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	JP Morgan	10/19/2011	10/19/2012	413	499,995	1209.88	6,300			5,933		5,933	(367)						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse	10/26/2011	10/26/2012	403	500,004	1242	6,200						(6,200)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/11/2011	11/09/2012	237	300,000	1263.85	3,900			11,043		11,043	7,143						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	12/05/2011	12/05/2012	398	500,004	1257.08	6,300			13,288		13,288	6,988						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Wells Fargo	12/19/2011	12/19/2012	249	300,000	1205.35	4,260			6,144		6,144	1,884						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	BNP Paribas	12/28/2011	12/28/2012	240	300,001	1249.64	4,440			9,133		9,133	4,693						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse	02/03/2012	02/01/2013	297	400,000	1344.9		5,160		3,001		3,001	(2,159)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	03/02/2012	03/01/2013	365	499,997	1369.63		7,250		842		842	(6,408)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	04/05/2012	04/05/2013	429	600,000	1398.08		8,700		2,323		2,323	(6,377)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Wells Fargo	04/19/2012	04/19/2013	291	400,000	1376.92		5,480		5,475		5,475	(5)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/06/2012	07/05/2013	369	499,999	1354.68		8,850		18,413		18,413	9,563						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/12/2012	07/12/2013	225	300,001	1334.76		5,280		10,469		10,469	5,189						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Barclays	07/19/2012	07/19/2013	291	400,000	1376.51		7,760		11,848		11,848	4,088						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	10/05/2011	10/05/2012	262	300,000	1144.03	4,830			8,999		8,999	4,169						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	11/04/2011	11/02/2012	399	500,000	1253.23	8,400			14,613		14,613	6,213						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/18/2011	11/16/2012	494	600,000	1215.65	9,960			17,560		17,560	7,600						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/28/2011	11/28/2012	419	500,000	1192.55	8,100			14,612		14,612	6,512						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Credit Suisse	12/12/2011	12/12/2012	243	300,005	1236.47	4,980			8,473		8,473	3,493						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	01/11/2012	01/11/2013	232	299,998	1292.48		4,980		7,748		7,748	2,768						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	02/10/2012	02/08/2013	298	399,999	1342.64		6,440		9,023		9,023	2,583						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Credit Suisse	02/17/2012	02/15/2013	220	300,001	1361.23		5,760		7,577		7,577	1,817						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	BNP Paribas	04/10/2012	04/10/2013	294	399,996	1358.59		6,880		8,182		8,182	1,302						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	05/11/2012	05/10/2013	222	300,006	1353.39		5,580		7,044		7,044	1,464						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	05/25/2012	05/24/2013	379	499,994	1317.82		8,900		11,710		11,710	2,810						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	05/25/2012	05/24/2013	379	499,994	1317.82		9,500		12,569		12,569	3,069						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	06/15/2012	06/14/2013	223	300,000	1342.84		5,400		6,649		6,649	1,249						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	06/27/2012	06/27/2013	225	300,000	1331.85		5,670		7,254		7,254	1,584						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	07/12/2012	07/12/2013	300	400,000	1334.76		7,040		8,876		8,876	1,836						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	07/19/2012	07/19/2013	218	299,997	1376.51		5,520		6,421		6,421	901						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	08/10/2012	08/09/2013	356	499,998	1405.87		8,050		8,497		8,497	447						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	BNP Paribas	08/17/2012	08/16/2013	423	599,995	1418.16		9,900		10,256		10,256	356						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	BNP Paribas	08/24/2012	08/23/2013	213	300,006	1411.13		5,460		5,699		5,699	239						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	09/06/2012	09/06/2013	209	300,000	1432.12		4,830		4,668		4,668	(162)						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	09/06/2012	09/06/2013	209	300,000	1432.12		5,040		4,885		4,885	(155)						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	BNP Paribas	09/19/2012	09/19/2013	205	299,997	1461.05		4,650		4,244		4,244	(406)						100%/0001
S&P 500 Option - Impact An	Fixed Indexed	N/A	Equity Ind	BNP Paribas	09/19/2012	09/19/2013	205	299,997	1461.05		4,860		4,438		4,438	(422)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	10/26/2011	10/26/2012	564	700,004	1242	23,030			44,979		44,979	21,949						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/11/2011	11/09/2012	237	300,000	1263.85	8,850			31,102		31,102	22,252						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	11/18/2011	11/16/2012	247	299,998	1215.65	9,330			33,347		33,347	24,017						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	12/05/2011	12/05/2012	318	400,003	1257.08	11,680			32,105		32,105	20,425						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	12/12/2011	12/12/2012	243	300,005	1236.47	8,670			29,776		29,776	21,106						100%/0001

EOG 4

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	Fixed Indexed	N/A	Equity Ind	BNP Paribas	12/28/2011	12/28/2012	400	500,006	1249.64	16,650					46,710		46,710					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/05/2012	01/04/2013	312	399,998	1281.06		11,960		23,915		23,915		11,955					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/25/2012	01/25/2013	377	500,000	1326.05		15,400		28,820		28,820		13,420					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	02/10/2012	02/08/2013	223	300,000	1342.64		9,600		17,150		17,150		7,550					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	02/17/2012	02/15/2013	220	300,000	1361.23		9,810		16,410		16,410		6,600					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	03/02/2012	03/01/2013	365	499,997	1369.63		16,000		12,721		12,721		(3,279)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	03/16/2012	03/15/2013	356	499,997	1404.17		15,750		12,620		12,620		(3,130)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	04/05/2012	04/05/2013	358	499,995	1398.08		16,250		9,882		9,882		(6,368)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	04/19/2012	04/19/2013	363	500,000	1376.92		16,000		22,281		22,281		6,281					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	05/04/2012	05/03/2013	292	399,996	1369.1		12,440		13,369		13,369		929					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	05/18/2012	05/17/2013	386	499,994	1295.22		14,100		43,755		43,755		29,655					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	05/25/2012	05/24/2013	228	300,000	1317.82		8,970		18,974		18,974		10,004					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	06/15/2012	06/14/2013	447	599,994	1342.84		17,220		34,809		34,809		17,589					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	06/22/2012	06/21/2013	375	500,000	1335.02		14,850		20,167		20,167		5,317					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	06/27/2012	06/27/2013	300	399,995	1331.85		11,760		26,587		26,587		14,827					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	07/19/2012	07/19/2013	218	299,997	1376.51		9,570		14,478		14,478		4,908					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	08/10/2012	08/09/2013	285	400,000	1405.87		12,680		16,026		16,026		3,346					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	08/24/2012	08/23/2013	283	399,999	1411.13		13,440		17,750		17,750		4,310					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	09/12/2012	09/12/2013	278	399,996	1436.56		14,640		7,357		7,357		(7,283)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	09/26/2012	09/26/2013	209	299,994	1433.32		10,920		1,441		1,441		(9,479)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	10/05/2011	10/05/2012	262	299,999	1144.03	2,400			3,147		3,147		747					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	10/19/2011	10/19/2012	248	300,002	1209.88	2,130							(2,130)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	10/26/2011	10/26/2012	242	300,005	1242	2,400							(2,400)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/04/2011	11/02/2012	399	500,000	1253.23	4,000							(4,000)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/11/2011	11/09/2012	316	399,996	1263.85	3,600			4,508		4,508		908					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	12/05/2011	12/05/2012	239	300,002	1257.08	2,850			1,392		1,392		(1,458)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	12/12/2011	12/12/2012	324	399,998	1236.47	2,800			6,748		6,748		3,948					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	12/19/2011	12/19/2012	249	300,000	1205.35	3,120			1,313		1,313		(1,807)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	12/28/2011	12/28/2012	320	399,997	1249.64	5,560			3,479		3,479		(2,081)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/25/2012	01/25/2013	226	300,006	1326.05		2,580		1,051		1,051		(1,529)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	02/03/2012	02/01/2013	297	400,000	1344.9		3,440						228					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	02/24/2012	02/22/2013	220	299,998	1365.74		4,650		649		649		(4,001)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	04/26/2012	04/26/2013	214	300,002	1399.98		4,140		2,520		2,520		(1,620)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	05/25/2012	05/24/2013	228	300,002	1317.82		3,660		7,580		7,580		3,920					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/19/2012	07/19/2013	218	299,997	1376.51		3,000		2,976		2,976		(24)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	08/24/2012	08/23/2013	213	300,006	1411.13		3,060		2,224		2,224		(836)					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	10/05/2011	10/05/2012	874	999,997	1144.03	15,700			77,670		77,670		61,970					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	10/19/2011	10/19/2012	248	300,002	1209.88	5,430			10,345		10,345		4,915					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	11/18/2011	11/16/2012	329	399,997	1215.65	6,920			20,994		20,994		14,074					100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	06/06/2012	06/11/2013	228	300,000	1315.13		7,110		19,433		19,433		12,323					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	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/10/2011	11/09/2012	8,873	10,999,994	1239.7	167,200			840,052		840,052	672,852						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/10/2012	01/10/2013	1,161	1,500,002	1292.08		25,350		62,312		62,312	36,962						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	04/26/2012	04/26/2013	12,357	17,300,001	1399.98		281,990		218,280		218,280	(63,710)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	06/01/2012	05/31/2013	10,720	13,700,001	1278.04		189,060		574,934		574,934	385,874						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	06/08/2012	06/12/2013	6,563	8,700,002	1325.66		131,370		303,213		303,213	171,843						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	07/10/2012	07/10/2013	1,267	1,700,005	1341.47		26,520		46,068		46,068	19,548						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/19/2012	07/19/2013	10,970	15,099,998	1376.51		241,600		345,673		345,673	104,073						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/26/2012	07/26/2013	13,382	18,200,005	1360.02		323,960		587,776		587,776	263,816						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	09/06/2012	09/06/2013	18,504	26,500,006	1432.12		492,900		524,414		524,414	31,514						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	09/12/2012	09/12/2013	11,207	16,100,002	1436.56		307,510		254,329		254,329	(53,181)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	06/27/2012	06/27/2013	2,102	2,800,002	1331.85		69,720		164,969		164,969	95,249						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/06/2012	07/05/2013	1,329	1,800,004	1354.68		46,080		98,865		98,865	52,785						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/12/2012	07/12/2013	1,124	1,500,003	1334.76		38,250		75,343		75,343	37,093						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	07/19/2012	07/19/2013	872	1,200,000	1376.51		30,840		49,979		49,979	19,139						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/26/2012	07/26/2013	1,250	1,699,998	1360.02		43,860		79,327		79,327	35,467						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	08/03/2012	08/02/2013	1,654	2,300,002	1390.99		58,880		85,369		85,369	26,489						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	08/10/2012	08/09/2013	1,280	1,800,000	1405.87		48,240		63,287		63,287	15,047						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	08/17/2012	08/16/2013	2,962	4,199,994	1418.16		111,720		126,160		126,160	14,440						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	08/24/2012	08/23/2013	780	1,100,004	1411.13		28,490		36,797		36,797	8,307						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	09/06/2012	09/09/2013	2,374	3,399,996	1432.12		91,120		100,250		100,250	9,130						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	09/12/2012	09/12/2013	1,392	1,999,993	1436.56		52,400		52,282		52,282	(118)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	09/19/2012	09/19/2013	2,396	3,500,004	1461.05		90,300		74,480		74,480	(15,820)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	09/26/2012	09/26/2013	767	1,100,001	1433.32		28,930		318		318	(28,612)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/26/2012	07/26/2013	588	800,005	1360.02		16,640		30,275		30,275	13,635						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	08/03/2012	08/02/2013	1,510	2,100,005	1390.99		45,360		67,557		67,557	22,197						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	08/10/2012	08/09/2013	925	1,300,000	1405.87		28,080		42,209		42,209	14,129						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	08/17/2012	08/16/2013	494	700,004	1418.16		15,470		17,612		17,612	2,142						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	08/24/2012	08/23/2013	850	1,199,997	1411.13		25,080		31,281		31,281	6,201						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	09/06/2012	09/06/2013	1,327	1,899,994	1432.12		41,230		44,756		44,756	3,526						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	09/12/2012	09/12/2013	557	800,006	1436.56		17,600		18,078		18,078	478						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	09/19/2012	09/19/2013	274	400,006	1461.05		8,800		12,356		12,356	3,556						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	09/26/2012	09/26/2013	488	700,005	1433.32		15,680		360		360	(15,320)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	06/27/2012	06/27/2013	976	1,300,005	1331.85		26,000		62,359		62,359	36,359						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/06/2012	07/05/2013	2,362	3,199,998	1354.68		65,920		140,063		140,063	74,143						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/12/2012	07/12/2013	899	1,200,003	1334.76		24,720		49,646		49,646	24,926						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	07/19/2012	07/19/2013	2,325	3,200,000	1376.51		69,440		109,430		109,430	39,990						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	10/05/2011	10/05/2012	18,356	20,999,998	1144.03	279,300			1,351,702		1,351,702	1,072,402						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	10/10/2011	10/10/2012	1,757	2,099,995	1194.89	31,710			206,126		206,126	174,416						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	10/12/2011	10/12/2012	9,857	11,899,996	1207.25	172,550			664,475		664,475	491,925						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	10/19/2011	10/19/2012	13,224	15,999,998	1209.88	244,800			354,588		354,588	109,788						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	Fixed Indexed	N/A	Equity Ind	Credit Suisse	10/26/2011	10/26/2012	15,056	18,699,999	1242	286,110			31,771		31,771	(254,339)						100%/0001	
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	11/03/2011	11/02/2012	12,528	15,800,002	1261.15	249,640			317,277		317,277	67,637							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/04/2011	11/02/2012	8,139	10,200,000	1253.23	157,080			303,299		303,299	146,219							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	11/11/2011	11/09/2012	5,143	6,500,006	1263.85	99,450			333,416		333,416	233,966							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	11/18/2011	11/16/2012	14,478	17,599,998	1215.65	251,680			647,502		647,502	395,822							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	11/28/2011	11/28/2012	15,261	18,199,994	1192.55	274,820			1,017,506		1,017,506	742,686							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	12/05/2011	12/05/2012	13,603	17,099,996	1257.08	263,340			660,080		660,080	396,740							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	12/12/2011	12/12/2012	11,161	13,799,994	1236.47	207,000			707,318		707,318	500,318							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	12/19/2011	12/19/2012	14,602	17,600,000	1205.35	292,160			530,219		530,219	238,059							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	12/28/2011	12/28/2012	16,165	20,200,006	1249.64	319,160			871,911		871,911	552,751							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/05/2012	01/04/2013	11,631	14,899,996	1281.06		239,890		357,390		357,390	117,500							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	01/11/2012	01/11/2013	10,058	12,999,996	1292.48		210,600		548,609		548,609	338,009							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/18/2012	01/18/2013	11,773	15,400,000	1308.04		261,800		305,120		305,120	43,320							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/25/2012	01/25/2013	9,351	12,400,000	1326.05		208,320		306,504		306,504	98,184							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	02/03/2012	02/01/2013	12,269	16,500,000	1344.9		260,700		209,882		209,882	(50,818)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	02/10/2012	02/08/2013	11,544	15,500,000	1342.64		255,750		482,920		482,920	227,170							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	02/17/2012	02/15/2013	11,754	16,000,006	1361.23		265,600		270,954		270,954	5,354							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	02/24/2012	02/22/2013	10,397	14,199,995	1365.74		248,500		191,594		191,594	(56,906)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	03/02/2012	03/01/2013	13,872	19,000,000	1369.63		321,100		80,895		80,895	(240,205)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	03/09/2012	03/08/2013	11,380	15,599,993	1370.87		266,760		350,069		350,069	83,309							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	03/16/2012	03/15/2013	13,531	19,000,007	1404.17		332,500		149,168		149,168	(183,332)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	03/23/2012	03/22/2013	12,526	17,500,004	1397.11		302,750		196,060		196,060	(106,690)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	04/05/2012	04/05/2013	19,527	27,300,001	1398.08		466,830		186,363		186,363	(280,467)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	04/10/2012	04/10/2013	4,343	5,900,003	1358.59		92,630		163,946		163,946	71,316							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	04/12/2012	04/12/2013	9,153	12,699,998	1387.57		214,630		171,099		171,099	(43,531)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	04/19/2012	04/19/2013	14,307	19,700,000	1376.92		323,080		353,678		353,678	30,598							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	05/04/2012	05/03/2013	14,024	19,199,998	1369.1		297,600		236,479		236,479	(61,121)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	05/11/2012	05/10/2013	17,807	24,100,005	1353.39		366,320		534,105		534,105	167,785							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	05/18/2012	05/17/2013	15,982	20,699,999	1295.22		285,660		875,273		875,273	589,613							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	05/25/2012	05/25/2013	14,873	19,600,003	1317.82		294,000		646,896		646,896	352,896							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	06/06/2012	06/06/2013	9,429	12,400,006	1315.13		192,200		454,244		454,244	262,044							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	06/15/2012	06/14/2013	11,170	15,000,006	1342.84		211,500		403,789		403,789	192,289							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	06/22/2012	06/22/2013	13,408	17,900,002	1335.02		268,500		518,006		518,006	249,506							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	06/27/2012	06/27/2013	6,382	8,500,000	1331.85		125,800		289,144		289,144	163,344							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/06/2012	07/05/2013	16,092	21,799,998	1354.68		329,180		654,345		654,345	325,165							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	08/03/2012	08/02/2013	17,038	23,699,994	1390.99		436,080		669,636		669,636	233,556							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	08/10/2012	08/09/2013	13,373	18,799,997	1405.87		349,680		488,359		488,359	138,679							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	08/17/2012	08/16/2013	14,173	20,099,993	1418.16		373,860		418,211		418,211	44,351							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	08/24/2012	08/23/2013	13,819	19,499,996	1411.13		351,000		420,138		420,138	69,138							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	07/12/2012	07/12/2013	11,238	15,000,006	1334.76		226,500		424,008		424,008	197,508							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	Fixed Indexed	N/A	Equity Ind	JP Morgan	10/10/2011	10/10/2012	2,427	2,899,998	1194.89	102,950			492,551		492,551	389,601						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	01/10/2012	01/10/2013	12,228	15,799,994	1292.08		497,700		1,179,222		1,179,222	681,522						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	04/10/2012	04/10/2013	10,820	14,699,998	1358.59		458,640		637,113		637,113	178,473						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	07/10/2012	07/10/2013	13,194	17,699,999	1341.47		548,700		877,396		877,396	328,696						100%/0001
S&P 500 Option ONE YEAR	Fixed Indexed	N/A	Equity Ind	JP Morgan	10/10/2011	10/10/2012	9,541	11,400,003	1194.89	330,600			1,757,975		1,757,975	1,427,375						100%/0001
S&P 500 Option -Ultra Third	Fixed Indexed	N/A	Equity Ind	Wells Fargo	04/26/2012	04/26/2013	6,500	9,100,000	1399.98		207,480		236,140		236,140	28,660						100%/0001
S&P 500 Option -Ultra Third	Fixed Indexed	N/A	Equity Ind	Credit Suisse	05/04/2012	05/03/2013	5,770	7,899,995	1369.1		169,060		162,085		162,085	(6,975)						100%/0001
S&P 500 Option -Ultra Third	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	05/11/2012	05/10/2013	4,581	6,200,001	1353.39		133,920		218,639		218,639	84,719						100%/0001
S&P 500 Option -Ultra Third	Fixed Indexed	N/A	Equity Ind	Credit Suisse	05/18/2012	05/17/2013	5,636	7,300,002	1295.22		139,430		449,815		449,815	310,385						100%/0001
S&P 500 Option -Ultra Third	Fixed Indexed	N/A	Equity Ind	Wells Fargo	05/25/2012	05/25/2013	4,401	5,800,000	1317.82		122,380		286,408		286,408	164,028						100%/0001
S&P 500 Option -Ultra Third	Fixed Indexed	N/A	Equity Ind	Wells Fargo	06/06/2012	06/06/2013	3,574	4,700,000	1315.13		100,110		271,719		271,719	171,609						100%/0001
S&P 500 Option -Ultra Third	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	06/08/2012	06/07/2013	1,810	2,400,001	1325.66		49,920		124,317		124,317	74,397						100%/0001
S&P 500 Option -Ultra Third	Fixed Indexed	N/A	Equity Ind	Credit Suisse	06/15/2012	06/14/2013	3,649	4,899,996	1342.84		95,550		191,823		191,823	96,273						100%/0001
S&P 500 Option -Ultra Third	Fixed Indexed	N/A	Equity Ind	Wells Fargo	06/22/2012	06/21/2013	3,221	4,300,000	1335.02		93,310		204,560		204,560	111,250						100%/0001
S&P 500 Option-Ultra 3rd G	Fixed Indexed	N/A	Equity Ind	Barclays	09/19/2012	09/19/2013	1,985	2,899,994	1461.05		69,890		58,652		58,652	(11,238)						100%/0001
S&P 500 Option-Ultra 3rd G	Fixed Indexed	N/A	Equity Ind	Barclays	09/26/2012	09/26/2013	2,093	2,999,996	1433.32		73,800		1,929		1,929	(71,871)						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	BNP Paribas	09/19/2012	06/19/2013	10,472	15,299,999	1461.05		295,290		183,041		183,041	(112,249)						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Barclays	09/26/2012	09/26/2013	11,093	15,900,005	1433.32		303,698		21,796		21,796	(281,902)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	10/11/2011	10/12/2012	3,479	4,200,000	1207.25	334,740			315,200		315,200	(19,540)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	10/18/2011	10/19/2012	1,653	2,000,000	1209.88		156,000		163,315		163,315	7,315						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	10/25/2011	10/26/2012	1,208	1,500,000	1242		108,150		78,803		78,803	(29,347)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	11/03/2011	11/02/2012	2,154	2,700,000	1253.23		201,690		144,944		144,944	(56,746)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	11/10/2011	11/09/2012	1,187	1,500,000	1263.85		115,500		85,703		85,703	(29,797)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	11/17/2011	11/16/2012	1,563	1,900,000	1215.65		145,350		190,560		190,560	45,210						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	12/05/2011	12/06/2012	1,987	2,500,001	1258.47		174,500		180,372		180,372	5,872						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	12/12/2011	12/13/2012	2,448	2,999,999	1225.73		212,400		294,093		294,093	81,693						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	12/19/2011	12/20/2012	2,497	3,099,998	1241.3		218,550		349,894		349,894	131,344						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	01/04/2012	01/04/2013	2,186	2,800,000	1281.06		180,880		214,623		214,623	33,743						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	01/10/2012	01/11/2013	1,393	1,799,998	1292.48		107,460		118,034		118,034	10,574						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	01/17/2012	01/18/2013	1,529	2,000,006	1308.04		115,800		115,840		115,840	40						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	02/03/2012	02/04/2013	967	1,299,994	1344.33		69,550		21,677		21,677	(47,873)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	02/10/2012	02/13/2013	888	1,199,993	1351.77		67,320		15,840		15,840	(51,480)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	02/24/2012	02/27/2013	1,097	1,500,000	1367.59		78,900		6,209		6,209	(72,691)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	03/09/2012	03/12/2013	1,605	2,199,996	1371.09		118,800		11,928		11,928	(106,872)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	03/16/2012	03/19/2013	1,135	1,599,996	1409.75		85,600		3,072		3,072	(82,528)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	03/23/2012	03/26/2013	706	999,999	1416.51		52,000		2,210		2,210	(49,790)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	04/11/2012	04/12/2013	2,450	3,400,004	1387.57		183,260		72,754		72,754	(110,506)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	04/18/2012	04/19/2013	1,162	1,599,995	1376.92		86,560		46,171		46,171	(40,389)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	04/25/2012	04/26/2013	786	1,100,006	1399.98		59,620		23,878		23,878	(35,742)						100%/0001
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	05/10/2012	05/10/2013	3,768	5,100,007	1353.39		284,580		286,549		286,549	1,969						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

690

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)		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	05/17/2012	05/17/2013	926	1,199,995	1295.22		74,400		125,014		125,014	50,614						100%/0001		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	05/24/2012	05/24/2013	1,669	2,199,995	1317.82		144,980		217,433		217,433	72,453						100%/0001		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	06/05/2012	06/06/2013	1,445	1,899,995	1315.13		134,140		220,313		220,313	86,173						100%/0001		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	06/12/2012	06/13/2013	1,445	1,900,002	1314.88		125,690		201,220		201,220	75,630						100%/0001		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	06/19/2012	06/20/2013	1,475	1,999,995	1355.69		121,200		162,586		162,586	41,386						100%/0001		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	06/26/2012	06/27/2013	1,126	1,499,996	1331.85		90,750		144,990		144,990	54,240						100%/0001		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	07/05/2012	07/05/2013	2,362	3,199,998	1354.68		179,200		244,394		244,394	65,194						100%/0001		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	07/12/2012	07/12/2013	1,400	1,899,994	1356.78		106,780		160,540		160,540	53,760						100%/0001		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	07/19/2012	07/19/2013	1,321	1,800,006	1362.66		93,420		149,839		149,839	56,419						100%/0001		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	07/26/2012	07/26/2013	1,443	1,999,996	1385.97		112,000		158,752		158,752	46,752						100%/0001		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	09/05/2012	09/06/2013	2,234	3,200,001	1432.12		173,440		191,933		191,933	18,493						100%/0001		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	09/11/2012	09/12/2013	766	1,100,003	1436.56		56,650		49,338		49,338	(7,312)						100%/0001		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Barclays	09/18/2012	09/19/2013	1,369	2,000,002	1461.05		100,400		64,910		64,910	(35,490)						100%/0001		
Multiple Indices - Global Loo	Fixed Indexed	N/A	Equity Ind	Bank of Ameri	09/25/2012	09/26/2013	1,116	1,600,001	1433.32		80,160		72,267		72,267	(7,893)						100%/0001		
0089999	Call Options and Warrants - Hedging Other - Purchased Options						X X X	X X X	X X X	X X X	15,860,370	42,131,308		87,833,076	X X X	87,833,076	29,841,398					X X X	X X X	
0149999	Subtotal - Hedging Other - Purchased Options						X X X	X X X	X X X	X X X	15,860,370	42,131,308		87,833,076	X X X	87,833,076	29,841,398						X X X	X X X
0369999	Subtotal - Call Options and Warrants - Purchased Options						X X X	X X X	X X X	X X X	15,860,370	42,131,308		87,833,076	X X X	87,833,076	29,841,398						X X X	X X X
0429999	Subtotal - Total Purchased Options						X X X	X X X	X X X	X X X	15,860,370	42,131,308		87,833,076	X X X	87,833,076	29,841,398						X X X	X X X
1409999	Subtotal - Hedging Other - Totals						X X X	X X X	X X X	X X X	15,860,370	42,131,308		87,833,076	X X X	87,833,076	29,841,398						X X X	X X X
1449999	Total						X X X	X X X	X X X	X X X	15,860,370	42,131,308		87,833,076	X X X	87,833,076	29,841,398						X X X	X X X

SCHEDULE DB - PART A - SECTION 1

(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 99.60.

E06.10

NONE Schedule DB - Part B - Section 1

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/ Adjusted Carrying Value >0	6 Contracts With Book/ Adjusted Carrying Value <0	7 Exposure net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
Bank of America	Y	Y	18,432,316	23,296,821		4,864,505	23,296,821		4,864,505		
Barclays	Y	Y		9,868,068		9,868,068	9,868,068		9,868,068		
BNP Paribas	Y	Y	5,422,424	11,056,981		5,634,557	11,056,981		5,634,557		
Credit Suisse Int	Y	Y	19,462,649	18,015,041			18,015,041				
JP Morgan	Y	Y	5,240,721	10,861,736		5,621,015	10,861,736		5,621,015		
Wells Fargo	Y	Y	5,510,347	14,734,429		9,224,082	14,734,429		9,224,082		
0299999 Total NAIC 1 Designation			54,068,457	87,833,076		35,212,227	87,833,076		35,212,227		
<div style="position: absolute; left: -20px; top: 50%; transform: translateY(-50%); font-weight: bold;">E08</div>											
0899999 Total			54,068,457	87,833,076		35,212,227	87,833,076		35,212,227		

NONE **Schedule DL - Part 1**

NONE **Schedule DL - Part 2**

