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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

Nationwide Life Insurance Company

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 66869 Employer's ID Number 31-4156830

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Incorporated/Organized 03/21/1929 Commenced Business 01/10/1931

Statutory Home Office One West Nationwide Blvd. (Street and Number), Columbus , OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Main Administrative Office One West Nationwide Blvd. (Street and Number)

Columbus , OH, US 43215-2220 (City or Town, State, Country and Zip Code), 800-882-2822 (Area Code) (Telephone Number)

Mail Address One West Nationwide Blvd., 1-04-701 (Street and Number or P.O. Box), Columbus , OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One West Nationwide Blvd., 1-04-701 (Street and Number)

Columbus , OH, US 43215-2220 (City or Town, State, Country and Zip Code), 800-882-2822 (Area Code) (Telephone Number)

Internet Website Address www.nationwide.com

Statutory Statement Contact Ronald S. Porter (Name), 614-249-1545 (Area Code) (Telephone Number)

statacct@nationwide.com (E-mail Address), 877-669-5908 (FAX Number)

OFFICERS

President & COO	Kirt Alan Walker	Sr VP & Treasurer	David Patrick LaPaul
VP - Corp Governance & Secretary	Robert William Horner III	VP - NF Chief Actuary	Steven Andrew Ginnan

OTHER

Anne Louise Arvia Sr VP - NW Retirement Plans	Wesley Kim Austen Sr VP - P&C Comm/Farm Prod	David Alan Bano Sr VP - Chief Claims Officer
James David Benson Sr VP - CAO & Corp Controller	David William Berson # Sr VP - Chief Economist	Pamela Ann Biesecker Sr VP - Head of Taxation
William Joseph Burke Sr VP - NF Brand Marketing	John Laughlin Carter Sr VP - Dist & Sales	Tammy Craig # Sr VP - IT Strategic Initiatives
Robert James Dickson Sr VP - IT Strategic Initiatives	Thomas Williams Dietrich Sr VP - Deputy Gen Counsel	Steven Michael English Sr VP - Government Relations
Terri Lisa Forgy # Sr VP - Talent, Div & Org Effect	Timothy Gerard Frommeyer Sr VP - CFO	Mark Anthony Gaetano Sr VP - BTO
Peter Anthony Golato Sr VP - NW Financial Network	Judith Lynn Greenstein Sr VP - Pres Nationwide Bank	Daniel Gerard Greteman Sr VP - CIO Allied Group
Susan Jean Gueli Sr VP - CIO NF Systems	Melissa Doss Gutierrez Sr VP - PCIO Sales Support	Harry Hansen Hallowell Sr VP
Jennifer Marie Hanley Sr VP, NI Brand Marketing	Patricia Ruth Hatler Exec VP & Chief Legal & Gov Off	Gordon Elliott Hecker Sr VP - Corporate Marketing
Eric Shawn Henderson Sr VP - Ind Products & Sol	Terri Lynn Hill Exec VP	Lawrence Allen Hilsheimer Exec VP - Finance
Matthew Eric Jauchius Exec VP - Chief Market/Strat Off	Michael Craig Keller Exec VP - Chief Info Officer	Gale Verdell King Exec VP - Chief Human Res Officer
Michael Patrick Leach Sr VP - CFO - P&C	Katherine Marie Liebel Sr VP - Corp Strategy	Michael William Mahaffey Sr VP, Chief Risk Officer
Kai Vincent Monahan Sr VP - Internal Audit	Gregory Stephen Moran Sr VP - CIO IT Infrastructure	Sandra Lee Neely Sr VP - Deputy Gen Counsel
Mark Angelo Pizzi Exec VP	Steven Charles Power Sr VP - NF	Stephen Scott Rasmussen Chief Executive Officer
Sandra Lynn Rich Sr VP - Chief Compliance Officer	Michael Anthony Richardson # Sr VP - CIO Enter Apps	Jeff Millard Rommel Sr VP - Field Operations IC
Amy Taylor Shore Sr VP - Field Operations EC	Michael Scott Spangler Sr VP - Invest Manag Group	Mark Raymond Thresher Exec VP
Guruprasad Chitrapura Vasudeva Sr VP - Ent CTO	Andrew Dawnly Walker # Sr VP - IT Finance SMS/PMO	

DIRECTORS OR TRUSTEES

Timothy Gerard Frommeyer	Eric Shawn Henderson #	Stephen Scott Rasmussen
Mark Raymond Thresher	Kirt Alan Walker	

State of Ohio
County of Franklin 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.

Kirt Alan Walker
President & COO

Robert William Horner, III
VP - Corp Governance & Secretary

David Patrick LaPaul
Sr VP & Treasurer

Subscribed and sworn to before me this
28 day of JANUARY, 2013

Jeffrey W. Cloud

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

NOTARIAL SEAL STATE OF OHIO

Jeffrey W. Cloud
Notary Public, State of Ohio
My Commission Expires 09-29-2016

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	70,479,302	0.207	70,479,302		70,479,302	0.207
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	4,359,502	0.013	4,359,502		4,359,502	0.013
	1.22 Issued by U.S. government sponsored agencies	371,605,667	1.093	371,605,667		371,605,667	1.093
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	92,725,253	0.273	92,725,253		92,725,253	0.273
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	118,531,985	0.349	118,531,985		118,531,985	0.349
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	271,861,989	0.800	271,861,989		271,861,989	0.800
	1.43 Revenue and assessment obligations	1,056,332,103	3.108	1,056,332,103		1,056,332,103	3.108
	1.44 Industrial development and similar obligations		0.000				0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	1,245,532	0.004	1,245,532		1,245,532	0.004
	1.512 Issued or guaranteed by FNMA and FHLMC	392,564,408	1.155	392,564,408		392,564,408	1.155
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,561,311,249	4.594	1,561,311,249		1,561,311,249	4.594
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
	1.523 All other	1,574,049,216	4.632	1,574,049,216		1,574,049,216	4.632
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	13,088,721,181	38.515	13,088,721,181	1,537,853	13,090,259,034	38.519
	2.2 Unaffiliated non-U.S. securities (including Canada)	4,810,383,665	14.155	4,810,383,665		4,810,383,665	14.155
	2.3 Affiliated securities	17,857,142	0.053	17,857,142		17,857,142	0.053
3.	Equity interests:						
	3.1 Investments in mutual funds	51,889	0.000	51,889		51,889	0.000
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated		0.000				0.000
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000				0.000
	3.32 Unaffiliated		0.000				0.000
	3.4 Other equity securities:						
	3.41 Affiliated	312,333,866	0.919	312,333,866		312,333,866	0.919
	3.42 Unaffiliated	33,644,335	0.099	33,644,335		33,644,335	0.099
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000				0.000
	3.52 Unaffiliated		0.000				0.000
4.	Mortgage loans:						
	4.1 Construction and land development		0.000				0.000
	4.2 Agricultural		0.000				0.000
	4.3 Single family residential properties		0.000				0.000
	4.4 Multifamily residential properties		0.000				0.000
	4.5 Commercial loans	5,244,324,909	15.432	5,244,324,909		5,244,324,909	15.432
	4.6 Mezzanine real estate loans		0.000				0.000
5.	Real estate investments:						
	5.1 Property occupied by company		0.000				0.000
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000				0.000
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000				0.000
6.	Contract loans	949,625,786	2.794	949,625,786		949,625,786	2.794
7.	Derivatives	2,790,573,602	8.211	2,790,573,602		2,790,573,602	8.211
8.	Receivables for securities		0.000				0.000
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	127,581,703	0.375	127,581,703	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	662,026,868	1.948	662,026,868	126,043,850	788,070,718	2.319
11.	Other invested assets	431,638,813	1.270	431,638,813		431,638,813	1.270
12.	Total invested assets	33,983,829,964	100.000	33,983,829,964	127,581,703	33,983,829,965	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		5,151,469,853
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	969,920,745	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	55,551,603	1,025,472,348
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		681,563
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		6,490,955
7.	Deduct amounts received on disposals, Part 3, Column 15		910,528,038
8.	Deduct amortization of premium and mortgage interest points and commitment fees		313,471
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	472,216	
	10.2 Totals, Part 3, Column 10	820,783	1,292,999
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,271,980,210
12.	Total valuation allowance		(27,655,310)
13.	Subtotal (Line 11 plus 12)		5,244,324,900
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		5,244,324,900

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		210,650,904
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	44,157,474	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	72,729,881	116,887,355
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12	963,015	963,015
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	2,151,949	
	5.2 Totals, Part 3, Column 9		2,151,949
6.	Total gain (loss) on disposals, Part 3, Column 19		471,585
7.	Deduct amounts received on disposals, Part 3, Column 16		85,570,966
8.	Deduct amortization of premium and depreciation		35,616,528
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	2,622,669	
	10.2 Totals, Part 3, Column 11	7,531,648	10,154,317
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		199,782,997
12.	Deduct total nonadmitted amounts		140,784
13.	Statement value at end of current period (Line 11 minus Line 12)		199,642,213

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		22,996,977,423
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,842,952,556
3.	Accrual of discount		69,777,983
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	10,094,176	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(68,976,075)	
	4.4. Part 4, Column 11	2,477,963	(56,403,936)
5.	Total gain (loss) on disposals, Part 4, Column 19		18,655,922
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,016,730,525
7.	Deduct amortization of premium		64,757,978
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	3,285,026	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	(1,512,484)	1,772,542
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	11,886,028	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	2,299,678	14,185,706
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		23,778,058,281
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		23,778,058,281

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	111,946,164	134,492,983	77,603,095	127,020,139
Governments	2.	Canada	48,187,294	61,238,714	50,207,068	44,498,000
(Including all obligations guaranteed by governments)	3.	Other Countries	44,537,959	51,856,543	44,964,950	44,000,000
	4.	Totals	204,671,417	247,588,240	172,775,113	215,518,139
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	118,531,985	140,371,633	118,715,762	116,215,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	271,861,989	323,806,163	272,388,011	266,682,492
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	3,412,128,804	3,857,614,836	3,297,423,909	3,488,778,229
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	14,596,593,190	16,082,354,496	14,659,895,077	15,002,053,759
	9.	Canada	884,903,090	1,008,695,159	890,163,187	853,886,130
	10.	Other Countries	3,925,480,574	4,246,471,284	3,963,424,312	4,021,705,305
	11.	Totals	19,406,976,854	21,337,520,939	19,513,482,576	19,877,645,194
Parent, Subsidiaries and Affiliates	12.	Totals	17,857,142	17,857,142	17,857,142	17,857,142
	13.	Total Bonds	23,432,028,191	25,924,758,953	23,392,642,513	23,982,696,196
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	33,440,164	33,440,164	30,716,649	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	256,060	256,060		
	23.	Totals	33,696,224	33,696,224	30,716,649	
Parent, Subsidiaries and Affiliates	24.	Totals	312,333,866	312,333,866	624,369,988	
	25.	Total Common Stocks	346,030,090	346,030,090	655,086,637	
	26.	Total Stocks	346,030,090	346,030,090	655,086,637	
	27.	Total Bonds and Stocks	23,778,058,281	26,270,789,043	24,047,729,150	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	8,834,001	63,791,970	34,411,435	4,617,315	291,445	111,946,166	0.5	478,049,402	2.1	111,946,166	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	8,834,001	63,791,970	34,411,435	4,617,315	291,445	111,946,166	0.5	478,049,402	2.1	111,946,166	
2. All Other Governments											
2.1 Class 1	3,502,416	18,953,855	33,547,196	36,721,786		92,725,253	0.4	97,044,854	0.4	57,725,253	35,000,000
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals	3,502,416	18,953,855	33,547,196	36,721,786		92,725,253	0.4	97,044,854	0.4	57,725,253	35,000,000
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1		201,212	41,541,442	47,031,102	29,393,395	118,167,151	0.5	118,218,437	0.5	118,167,151	
3.2 Class 2		364,833				364,833	0.0	374,293	0.0	364,833	
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals		566,045	41,541,442	47,031,102	29,393,395	118,531,984	0.5	118,592,730	0.5	118,531,984	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	23	2,027,517	31,579,810	132,993,580	105,261,059	271,861,989	1.2	269,779,476	1.2	271,834,497	27,492
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals	23	2,027,517	31,579,810	132,993,580	105,261,059	271,861,989	1.2	269,779,476	1.2	271,834,497	27,492
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	400,713,712	1,112,467,389	711,965,197	479,027,494	678,026,112	3,382,199,904	14.4	3,308,059,319	14.6	3,382,199,904	
5.2 Class 2	4,053,180	10,120,000	3,735,000	100,000	11,920,725	29,928,905	0.1	24,370,000	0.1	29,928,905	
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	404,766,892	1,122,587,389	715,700,197	479,127,494	689,946,837	3,412,128,809	14.6	3,332,429,319	14.7	3,412,128,809	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	873,190,054	2,543,213,611	3,326,992,276	810,529,068	1,014,506,462	8,568,431,471	36.6	8,473,119,365	37.3	6,103,133,381	2,465,298,090
6.2 Class 2	589,717,040	2,514,402,737	4,315,411,157	558,936,869	1,002,760,870	8,981,228,673	38.3	7,774,352,502	34.3	5,903,766,337	3,077,462,336
6.3 Class 3	147,530,332	394,439,391	266,882,128	92,942,426	27,476,092	929,270,369	4.0	1,039,947,190	4.6	637,877,425	291,392,944
6.4 Class 4	40,764,641	174,918,158	170,356,490	104,473,728	39,025,963	529,538,980	2.3	615,506,920	2.7	427,838,817	101,700,163
6.5 Class 5	18,780,153	74,591,901	24,779,610	35,379,002	5,651,898	159,182,564	0.7	169,025,797	0.7	90,827,935	68,354,629
6.6 Class 6	12,888,193	1,677,953	235,803	166,136	8,388,663	23,356,748	0.1	21,495,136	0.1	2,694,495	20,662,253
6.7 Totals	1,682,870,413	5,703,243,751	8,104,657,464	1,602,427,229	2,097,809,948	19,191,008,805	81.9	18,093,446,910	79.7	13,166,138,390	6,024,870,415
7. Hybrid Securities											
7.1 Class 1			18,917,349	9,150,386	41,701,683	69,769,418	0.3	115,316,723	0.5	22,000,000	47,769,418
7.2 Class 2	45,785,000	10,000,000	15,204,638	4,986,586	53,803,485	129,779,709	0.6	119,808,362	0.5	4,986,586	124,793,123
7.3 Class 3		1,003,945			5,000,000	6,003,945	0.0	25,807,725	0.1	6,003,945	
7.4 Class 4								5,706,220	0.0		
7.5 Class 5					10,090,971	10,090,971	0.0	10,119,806	0.0	10,090,971	
7.6 Class 6					324,000	324,000	0.0	324,000	0.0	324,000	
7.7 Totals	45,785,000	11,003,945	34,121,987	14,136,972	110,920,139	215,968,043	0.9	277,082,836	1.2	43,405,502	172,562,541
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1	3,571,429	14,285,713				17,857,142	0.1	21,428,571	0.1	17,857,142	
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals	3,571,429	14,285,713				17,857,142	0.1	21,428,571	0.1	17,857,142	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 1,289,811,635	3,754,941,267	4,198,954,705	1,520,070,731	1,869,180,156	12,632,958,494	53.9	XXX	XXX	10,084,863,494	2,548,095,000
9.2 Class 2	(d) 639,555,220	2,534,887,570	4,334,350,795	564,023,455	1,068,485,080	9,141,302,120	39.0	XXX	XXX	5,939,046,661	3,202,255,459
9.3 Class 3	(d) 147,530,332	395,443,336	266,882,128	92,942,426	32,476,092	935,274,314	4.0	XXX	XXX	643,881,370	291,392,944
9.4 Class 4	(d) 40,764,641	174,918,158	170,356,490	104,473,728	39,025,963	529,538,980	2.3	XXX	XXX	427,838,817	101,700,163
9.5 Class 5	(d) 18,780,153	74,591,901	24,779,610	35,379,002	15,742,869	(c) 169,273,535	0.7	XXX	XXX	100,918,906	68,354,629
9.6 Class 6	(d) 12,888,193	1,677,953	235,803	166,136	8,712,663	(c) 23,680,748	0.1	XXX	XXX	3,018,495	20,662,253
9.7 Totals	2,149,330,174	6,936,460,185	8,995,559,531	2,317,055,478	3,033,622,823	(b) 23,432,028,191	100.0	XXX	XXX	17,199,567,743	6,232,460,448
9.8 Line 9.7 as a % of Col. 6	9.2	29.6	38.4	9.9	12.9	100.0	XXX	XXX	XXX	73.4	26.6
10. Total Bonds Prior Year											
10.1 Class 1	1,198,191,460	4,204,628,459	4,374,273,805	1,597,250,024	1,506,672,399	XXX	XXX	12,881,016,147	56.8	10,489,456,423	2,391,559,724
10.2 Class 2	475,768,389	2,347,797,946	3,844,237,577	429,054,088	822,047,157	XXX	XXX	7,918,905,157	34.9	5,151,121,290	2,767,783,867
10.3 Class 3	102,530,111	496,200,878	314,765,858	99,721,176	52,536,892	XXX	XXX	1,065,754,915	4.7	671,679,779	394,075,136
10.4 Class 4	53,102,131	285,340,820	126,434,070	99,227,240	57,108,879	XXX	XXX	621,213,140	2.7	535,970,039	85,243,101
10.5 Class 5	31,805,016	63,375,422	39,603,442	16,086,335	28,275,388	XXX	XXX	(c) 179,145,603	0.8	90,999,740	88,145,863
10.6 Class 6	11,869,044	4,255,188	333,501	652,334	4,709,069	XXX	XXX	(c) 21,819,136	0.1	6,124,406	15,694,730
10.7 Totals	1,873,266,151	7,401,598,713	8,699,648,253	2,241,991,197	2,471,349,784	XXX	XXX	(b) 22,687,854,098	100.0	16,945,351,677	5,742,502,421
10.8 Line 10.7 as a % of Col. 8	8.3	32.6	38.3	9.9	10.9	XXX	XXX	100.0	XXX	74.7	25.3
11. Total Publicly Traded Bonds											
11.1 Class 1	1,079,369,413	2,959,436,627	3,079,961,411	1,160,334,739	1,805,761,305	10,084,863,495	43.0	10,489,456,423	46.2	10,084,863,495	XXX
11.2 Class 2	267,362,629	1,399,432,537	2,986,214,041	345,990,518	940,046,936	5,939,046,661	25.3	5,151,121,290	22.7	5,939,046,661	XXX
11.3 Class 3	78,288,614	266,520,148	190,335,353	84,564,719	24,172,536	643,881,370	2.7	671,679,779	3.0	643,881,370	XXX
11.4 Class 4	35,420,068	135,685,511	120,344,185	100,061,792	36,327,261	427,838,817	1.8	535,970,039	2.4	427,838,817	XXX
11.5 Class 5	16,854,414	22,245,468	16,611,036	29,465,120	15,742,869	100,918,907	0.4	90,999,740	0.4	100,918,907	XXX
11.6 Class 6	546,358	1,669,642	224,100		578,395	3,018,495	0.0	6,124,406	0.0	3,018,495	XXX
11.7 Totals	1,477,841,496	4,784,989,933	6,393,690,126	1,720,416,888	2,822,629,302	17,199,567,745	73.4	16,945,351,677	74.7	17,199,567,745	XXX
11.8 Line 11.7 as a % of Col. 6	8.6	27.8	37.2	10.0	16.4	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.3	20.4	27.3	7.3	12.0	73.4	XXX	XXX	XXX	73.4	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	210,442,222	795,504,640	1,118,993,294	359,735,992	63,418,851	2,548,094,999	10.9	2,391,559,724	10.5	XXX	2,548,094,999
12.2 Class 2	372,192,591	1,135,455,033	1,348,136,754	218,032,937	128,438,144	3,202,255,459	13.7	2,767,783,867	12.2	XXX	3,202,255,459
12.3 Class 3	69,241,718	128,923,188	76,546,775	8,377,707	8,303,556	291,392,944	1.2	394,075,136	1.7	XXX	291,392,944
12.4 Class 4	5,344,573	39,232,647	50,012,305	4,411,936	2,698,702	101,700,163	0.4	85,243,101	0.4	XXX	101,700,163
12.5 Class 5	1,925,739	52,346,433	8,168,574	5,913,882		68,354,628	0.3	88,145,863	0.4	XXX	68,354,628
12.6 Class 6	12,341,835	8,311	11,703	166,136	8,134,268	20,662,253	0.1	15,694,730	0.1	XXX	20,662,253
12.7 Totals	671,488,678	2,151,470,252	2,601,869,405	596,638,590	210,993,521	6,232,460,446	26.6	5,742,502,421	25.3	XXX	6,232,460,446
12.8 Line 12.7 as a % of Col. 6	10.8	34.5	41.7	9.6	3.4	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.9	9.2	11.1	2.5	0.9	26.6	XXX	XXX	XXX	XXX	26.6

(a) Includes $ 2,660,355,724 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 239,900,353 current year, $ 176,340,529 prior year of bonds with Z designations and $, current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 162,986 current year, $ 42,736,821 prior year of bonds with 5* designations and $ 2,800,760 , current year $ 1,625,284 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	2,577,175	52,727,091	24,507,749			79,812,015	0.3	475,805,159	2.1	79,812,015	
1.2 Residential Mortgage-Backed Securities	6,256,825	11,064,879	9,903,686	4,617,315	291,445	32,134,150	0.1	2,244,242	0.0	32,134,150	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	8,834,000	63,791,970	34,411,435	4,617,315	291,445	111,946,165	0.5	478,049,401	2.1	111,946,165	
2. All Other Governments											
2.1 Issuer Obligations	3,502,416	18,953,855	33,547,196	36,721,786		92,725,253	0.4	97,044,854	0.4	57,725,253	35,000,000
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals	3,502,416	18,953,855	33,547,196	36,721,786		92,725,253	0.4	97,044,854	0.4	57,725,253	35,000,000
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		566,046	41,541,442	47,031,102	29,393,395	118,531,985	0.5	118,592,730	0.5	118,531,985	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		566,046	41,541,442	47,031,102	29,393,395	118,531,985	0.5	118,592,730	0.5	118,531,985	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	23	2,027,517	31,579,810	132,993,580	105,261,059	271,861,989	1.2	269,779,476	1.2	271,834,497	27,492
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	23	2,027,517	31,579,810	132,993,580	105,261,059	271,861,989	1.2	269,779,476	1.2	271,834,497	27,492
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	45,040,556	205,818,255	170,879,416	270,126,067	629,485,064	1,321,349,358	5.6	798,103,426	3.5	1,321,349,358	
5.2 Residential Mortgage-Backed Securities	347,737,624	909,592,031	517,012,208	174,570,789	39,974,359	1,988,887,011	8.5	2,458,196,531	10.8	1,988,887,011	
5.3 Commercial Mortgage-Backed Securities	7,089	33,973	58,573	177,604		277,239	0.0	284,247	0.0	277,239	
5.4 Other Loan-Backed and Structured Securities	11,981,622	7,143,130	27,750,000	34,253,034	20,487,414	101,615,200	0.4	75,845,114	0.3	101,615,200	
5.5 Totals	404,766,891	1,122,587,389	715,700,197	479,127,494	689,946,837	3,412,128,808	14.6	3,332,429,318	14.7	3,412,128,808	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,054,237,734	3,753,779,495	7,160,151,352	938,022,493	1,969,744,918	14,875,935,992	63.5	13,325,106,642	58.7	10,227,345,408	4,648,590,584
6.2 Residential Mortgage-Backed Securities	355,122,189	732,973,394	340,532,172	407,251,040	90,671,970	1,926,550,765	8.2	2,226,587,672	9.8	1,891,642,128	34,908,637
6.3 Commercial Mortgage-Backed Securities	99,811,748	751,057,975	244,456,883	25,742,839		1,121,069,445	4.8	1,163,090,780	5.1	802,818,389	318,251,056
6.4 Other Loan-Backed and Structured Securities	173,698,742	465,432,887	359,517,057	231,410,858	37,393,062	1,267,452,606	5.4	1,378,661,816	6.1	244,332,465	1,023,120,141
6.5 Totals	1,682,870,413	5,703,243,751	8,104,657,464	1,602,427,230	2,097,809,950	19,191,008,808	81.9	18,093,446,910	79.7	13,166,138,390	6,024,870,418
7. Hybrid Securities											
7.1 Issuer Obligations					49,786,227	49,786,227	0.2	52,283,487	0.2	5,324,000	44,462,227
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities	45,785,000	11,003,945	34,121,988	14,136,972	61,133,911	166,181,816	0.7	224,799,349	1.0	38,081,501	128,100,315
7.5 Totals	45,785,000	11,003,945	34,121,988	14,136,972	110,920,138	215,968,043	0.9	277,082,836	1.2	43,405,501	172,562,542
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	3,571,429	14,285,713				17,857,142	0.1	21,428,571	0.1	17,857,142	
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals	3,571,429	14,285,713				17,857,142	0.1	21,428,571	0.1	17,857,142	

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	1,108,929,333	4,048,157,972	7,462,206,965	1,424,895,028	2,783,670,663	16,827,859,961	71.8	XXX	XXX	12,099,779,658	4,728,080,303
9.2 Residential Mortgage-Backed Securities	709,116,638	1,653,630,304	867,448,066	586,439,144	130,937,774	3,947,571,926	16.8	XXX	XXX	3,912,663,289	34,908,637
9.3 Commercial Mortgage-Backed Securities	99,818,837	751,091,948	244,515,456	25,920,443		1,121,346,684	4.8	XXX	XXX	803,095,628	318,251,056
9.4 Other Loan-Backed and Structured Securities	231,465,364	483,579,962	421,389,045	279,800,864	119,014,387	1,535,249,622	6.6	XXX	XXX	384,029,166	1,151,220,456
9.5 Totals	2,149,330,172	6,936,460,186	8,995,559,532	2,317,055,479	3,033,622,824	23,432,028,193	100.0	XXX	XXX	17,199,567,741	6,232,460,452
9.6 Line 9.5 as a % of Col. 6	9.2	29.6	38.4	9.9	12.9	100.0	XXX	XXX	XXX	73.4	26.6
10. Total Bonds Prior Year											
10.1 Issuer Obligations	800,389,924	4,286,083,522	6,720,666,090	1,278,547,820	2,072,456,989	XXX	XXX	15,158,144,345	66.8	11,009,861,375	4,148,282,970
10.2 Residential Mortgage-Backed Securities	718,622,535	2,020,588,936	1,100,526,900	676,879,720	170,410,354	XXX	XXX	4,687,028,445	20.7	4,644,282,684	42,745,761
10.3 Commercial Mortgage-Backed Securities	129,518,422	598,649,388	435,015,905	189,104	2,208	XXX	XXX	1,163,375,027	5.1	891,974,545	271,400,482
10.4 Other Loan-Backed and Structured Securities	224,735,269	496,276,867	443,439,357	286,374,553	228,480,233	XXX	XXX	1,679,306,279	7.4	399,233,074	1,280,073,205
10.5 Totals	1,873,266,150	7,401,598,713	8,699,648,252	2,241,991,197	2,471,349,784	XXX	XXX	22,687,854,096	100.0	16,945,351,678	5,742,502,418
10.6 Line 10.5 as a % of Col. 8	8.3	32.6	38.3	9.9	10.9	XXX	XXX	100.0	XXX	74.7	25.3
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	658,117,757	2,332,527,631	5,408,710,743	1,063,171,333	2,637,252,196	12,099,779,660	51.6	11,009,861,375	48.5	12,099,779,660	XXX
11.2 Residential Mortgage-Backed Securities	698,994,397	1,649,744,110	857,026,656	579,180,973	127,717,153	3,912,663,289	16.7	4,644,282,684	20.5	3,912,663,289	XXX
11.3 Commercial Mortgage-Backed Securities	92,668,688	686,514,954	23,734,382	177,604		803,095,628	3.4	891,974,545	3.9	803,095,628	XXX
11.4 Other Loan-Backed and Structured Securities	28,060,654	116,203,237	104,218,345	77,886,978	57,659,952	384,029,166	1.6	399,233,074	1.8	384,029,166	XXX
11.5 Totals	1,477,841,496	4,784,989,932	6,393,690,126	1,720,416,888	2,822,629,301	17,199,567,743	73.4	16,945,351,678	74.7	17,199,567,743	XXX
11.6 Line 11.5 as a % of Col. 6	8.6	27.8	37.2	10.0	16.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.3	20.4	27.3	7.3	12.0	73.4	XXX	XXX	XXX	73.4	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	450,811,576	1,715,630,341	2,053,496,222	361,723,695	146,418,467	4,728,080,301	20.2	4,148,282,970	18.3	XXX	4,728,080,301
12.2 Residential Mortgage-Backed Securities	10,122,241	3,886,194	10,421,410	7,258,171	3,220,621	34,908,637	0.1	42,745,761	0.2	XXX	34,908,637
12.3 Commercial Mortgage-Backed Securities	7,150,149	64,576,994	220,781,074	25,742,839		318,251,056	1.4	271,400,482	1.2	XXX	318,251,056
12.4 Other Loan-Backed and Structured Securities	203,404,710	367,376,725	317,170,700	201,913,886	61,354,435	1,151,220,456	4.9	1,280,073,205	5.6	XXX	1,151,220,456
12.5 Totals	671,488,676	2,151,470,254	2,601,869,406	596,638,591	210,993,523	6,232,460,450	26.6	5,742,502,418	25.3	XXX	6,232,460,450
12.6 Line 12.5 as a % of Col. 6	10.8	34.5	41.7	9.6	3.4	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.9	9.2	11.1	2.5	0.9	26.6	XXX	XXX	XXX	XXX	26.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	904,910,724			904,910,724	
2. Cost of short-term investments acquired	20,025,855,001	118,400,000		19,907,455,001	
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	20,165,037,482	118,400,000		20,046,637,482	
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)	765,728,243			765,728,243	
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	765,728,243			765,728,243	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Pool of Short Term Assets

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			1,008,537,641
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	269,901,829		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	79,741,516		349,643,346
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(407,182,220)		
	3.2 Section 2, Column 19	5,341,202		(401,841,018)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(421,166,692)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			(146,136,647)
6.	Amortization:			
	6.1 Section 1, Column 19			
	6.2 Section 2, Column 21			
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	(3,271,641)		
	8.2 Section 2, Column 20	1,438,796		(1,832,845)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			679,477,078
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			679,477,078

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year			325,835,180
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)			47,868,554
3.1	Change in variation margin on open contracts:			
	3.11 Section 1, Column 15, current year minus	(11,712,146)		
	3.12 Section 1, Column 15, prior year	(20,812,700)	9,100,554	
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	(11,712,146)		
	3.24 Section 1, Column 16, prior year	(20,812,700)	9,100,554	9,100,554
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)	(322,051,551)		
4.2:	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)	(322,051,551)	(322,051,551)	
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)			373,703,734
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			373,703,734

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
31358*AF0	Fixed rate note tied to Time Warner through a credit default swap	2	10,000,000	10,050,331	10,738,107	06/23/2008	09/20/2013	Credit Default Swap; Protection Sold		82,227	31396X-AT-1	FNMAREMIC Ser 2007-81 Cl DE6% Due 6/25/2036 Mo-1	1	10,050,331	10,655,880
9999999 - Totals				10,050,331	10,738,107	XXX	XXX	XXX		82,227	XXX	XXX	XXX	10,050,331	10,655,880

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	2	13,092,661	2	13,081,356	2	13,069,895	2	13,058,277	2	13,092,661
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions							1	3,000,000	1	3,000,000
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	11,305	XXX	11,461	XXX	11,618	XXX	7,948	XXX	42,332
7. Ending Inventory	2	13,081,356	2	13,069,895	2	13,058,277	1	10,050,329	1	10,050,329

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	679,477,074	
2.	Part B, Section 1, Column 14	(11,669,402)	
3.	Total (Line 1 plus Line 2)		667,807,672
4.	Part D, Column 5	2,838,442,166	
5.	Part D, Column 6	(2,111,096,538)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(59,537,956)

		Fair Value Check	
7.	Part A, Section 1, Column 16	674,962,788	
8.	Part B, Section 1, Column 13	47,868,554	
9.	Total (Line 7 plus Line 8)		722,831,342
10.	Part D, Column 8	2,837,930,028	
11.	Part D, Column 9	(2,115,098,686)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,653,658,098	
14.	Part B, Section 1, Column 19	65,924,725	
15.	Part D, Column 11	1,719,582,823	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired			
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals			
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)			
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)			

NONE

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
Franklin Mills Retail Building		Philadelphia	PA	04/28/2003	02/14/2005											52,289
0499999. Properties held for the production of income																52,289
0699999 - Totals																52,289

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1000008		VANCOUVER	WA		04/24/2000	8.090	731,760						3,900,000	08/20/1999
00-1000030		PITTSBURGH	PA		11/16/1999	7.630	5,298,085						18,860,000	09/24/1999
00-1000031		PITTSBURGH	PA		11/16/1999	7.930	1,977,449						18,860,000	09/24/1999
00-1000032		PITTSBURGH	PA		09/20/1999	8.310	3,574,237						6,320,000	08/09/1999
00-1000038		VISTA	CA		08/31/2000	8.640	3,556,914						10,150,685	03/24/2006
00-1000095		FLORENCE	KY		02/16/2000	5.800	1,061,125						29,890,000	11/17/2000
00-1000155		SOUTH GATE	CA		03/15/2000	8.500	169,744						7,220,000	03/03/2000
00-1000171		CANTON	OH		08/15/2000	8.470	1,753,474						5,970,000	03/16/2000
00-1000178		PITTSBURGH	PA		04/25/2001	8.550	685,412						4,830,000	01/09/2001
00-1000188		KEASBY	NJ		04/17/2000	8.250	4,526,472						10,071,579	01/01/2001
00-1000194		KENT	WA		05/11/2000	8.300	685,461						3,200,000	07/16/2002
00-1000198		LENEXA	KS		06/29/2000	8.140	1,413,737						8,700,000	05/26/2000
00-1000232		BONITA SPRINGS	FL		06/23/2000	7.000	4,377,528						11,050,000	04/12/2006
00-1000238		EVANDALE	OH		06/26/2000	8.130	2,250,000						18,470,000	06/01/2000
00-1000267		RICHMOND	VA		11/14/2000	6.120	1,206,890						5,537,576	07/28/2000
00-1000385		FLORENCE	KY		12/14/2000	5.800	819,364						29,890,000	11/17/2000
00-1000467		ROCHESTER HILLS	MI		08/15/2001	7.500	6,604,704						11,870,000	03/05/2001
00-1000517		JACKSONVILLE	FL		12/23/2002	5.750	2,768,131						6,042,053	08/07/1996
00-1000541		COLUMBUS	OH		04/30/2001	7.560	4,042,425						8,467,323	04/03/2001
00-1000556		INDIANAPOLIS	IN		04/12/2001	7.120	384,922						15,060,000	04/10/2001
00-1000593		KENILWORTH	NJ		08/08/2001	7.960	6,103,908						13,650,000	07/13/2001
00-1000608		DALLAS	TX		01/14/2002	7.910	3,340,190						6,850,000	09/04/2001
00-1000631		LOUISVILLE	KY		06/25/2001	6.500	4,306,504						9,571,260	05/23/2001
00-1000642		ROMEOVILLE	IL		04/19/2002	7.260	2,584,422						5,020,000	04/08/2002
00-1000665		EDISON	NJ		07/06/2001	7.750	8,374,981						16,910,000	06/20/2001
00-1000696		FT. LAUDERDALE	FL		05/08/2002	7.450	10,939,487						18,236,522	04/10/2002
00-1000701		VILLANOVA	PA		12/17/2001	7.350	4,313,356						8,682,375	11/05/2001
00-1000714		CLOSTER	NJ		11/08/2001	7.740	2,148,825						4,577,911	09/14/2001
00-1000735		NEW CASTLE	IN		07/18/2002	7.830	2,128,815						4,270,000	12/11/2001
00-1000774		FLINT	MI		12/20/2001	6.900	6,898,400						16,042,105	11/21/2001
00-1000788		FT. PIERCE	FL		11/20/2001	7.120	1,248,605						2,880,000	10/25/2001
00-1000818		VANDERGRIFT	PA		02/22/2002	7.400	5,450,449						10,630,000	12/20/2001
00-1000819		BARBERTON	OH		12/21/2001	7.400	2,956,684						6,230,000	12/20/2001
00-1000820		PITTSBURGH	PA		12/21/2001	7.400	1,361,214						2,730,000	12/20/2001
00-1000821		LOWER BURRELL	PA		12/21/2001	7.400	1,532,158						3,270,000	12/20/2001
00-1000822		CANAL FULTON	OH		12/21/2001	7.400	842,054						1,690,000	12/20/2001
00-1000848		NEW ALBANY	OH		02/07/2002	7.300	3,194,905						6,670,000	01/15/2002
00-1000858		BROOK PARK	OH		04/09/2002	7.680	3,747,827						9,500,000	02/15/2002
00-1000864		TUALATIN	OR		03/22/2002	6.250	1,606,747						3,590,000	03/01/2002
00-1000867		SALT LAKE CITY	UT		03/01/2002	7.400	2,436,670						4,770,000	01/25/2002
00-1000875		SCOTTSDALE	AZ		09/18/2002	8.080	1,708,896						3,186,441	06/17/2002
00-1000903		UNION CITY	CA		03/28/2002	7.370	3,651,771						8,780,000	03/25/2002
00-1000914		CINCINNATI	OH		07/01/2002	4.500	1,874,390						4,710,000	04/12/2002
00-1000926		MARIETTA	GA		12/23/2002	6.550	2,725,748						4,671,154	12/13/2002
00-1000929		CRANBERRY	PA		06/11/2002	7.570	21,550,752						34,310,000	05/06/2002
00-1000932		HARRISON TOWNSHIP	MI		05/29/2002	7.100	6,524,605						11,217,143	04/05/2002
00-1000941		SPARTANBURG	SC		05/07/2002	7.650	1,001,908						1,608,462	04/19/2002
00-1000949		STOW	OH		05/30/2002	7.620	2,632,316						5,009,163	05/06/2002
00-1000958		HOUSTON	TX		06/18/2002	7.580	2,006,194						3,290,000	04/22/2002
00-1000964		COLUMBUS	OH		10/03/2002	7.850	2,239,435						4,200,000	07/11/2002
00-1000998		ATLANTA	GA		08/09/2002	7.210	16,454,321						32,030,000	11/20/2003
00-1000999		AURORA	CO		03/03/2004	6.580	8,160,668						12,533,333	09/20/2002
00-1001017		STARKVILLE	MS		07/03/2002	7.630	1,477,834						2,670,000	06/21/2002
00-1001038		ITHACA	NY		10/01/2002	6.780	5,575,093						11,176,174	08/01/2007
00-1001042		RAVENNA	OH		06/27/2002	7.460	5,992,117						11,480,000	06/20/2002
00-1001049		WAYNE	PA		10/24/2002	6.760	487,766						1,817,619	09/11/2002
00-1001063		OCEOLA TOWNSHIP	MI		03/14/2003	6.840	733,087						1,400,000	08/15/2002
00-1001090		MASON	OH		12/20/2002	5.960	8,377,704						12,497,959	11/07/2002
00-1001123		HILLSBOROUGH	NC		10/09/2003	6.870	4,366,090						6,367,188	01/09/2003
00-1001135		MADISON	WI		12/20/2002	6.320	2,875,201						6,440,000	05/02/2002
00-1001138		CHARLOTTE	NC		10/10/2002	6.330	5,167,090						7,509,152	09/26/2002
00-1001152		DALLAS	TX		12/20/2002	6.330	6,651,582						12,465,841	11/22/2002
00-1001165		CHESTERFIELD	VA		11/20/2002	5.690	8,557,559						26,300,000	11/05/2002

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1001175		VIERA	FL		02/27/2004	6.540	14,807,285						19,875,000	05/09/2003
00-1001180		LOUISVILLE	KY		05/09/2003	5.800	5,421,057						10,100,000	03/01/2003
00-1001185		RALEIGH	NC		08/06/2004	6.290	23,614,179						39,550,000	12/19/2002
00-1001200		FAIRFIELD	NJ		05/02/2003	5.900	1,780,574						3,790,000	11/01/2002
00-1001201		NORTH BRUNSWICK	NJ		05/29/2003	5.550	5,380,548						10,500,000	04/07/2003
00-1001203		NILES	IL		12/30/2002	5.890	4,808,185						7,673,636	12/19/2002
00-1001208		JACKSONVILLE	FL		12/23/2002	5.880	8,144,512						16,760,000	10/22/2002
00-1001209		AURORA	CO		12/16/2002	5.950	4,166,777						8,190,000	12/06/2002
00-1001215		EDISON	NJ		12/17/2002	5.500	12,118,193						33,470,000	10/22/2002
00-1001227		HOUSTON	TX		11/20/2002	6.590	822,687						3,145,001	11/02/2002
00-1001229		HOUSTON	TX		11/20/2002	6.550	619,184						3,285,002	11/02/2002
00-1001231		HOUSTON	TX		11/20/2002	6.630	1,013,046						4,870,000	11/02/2002
00-1001232		HOUSTON	TX		11/20/2002	7.480	582,129						6,480,000	11/02/2002
00-1001233		HOUSTON	TX		11/20/2002	6.470	369,364						1,490,001	11/02/2002
00-1001234		WALNUT CREEK	CA		11/20/2002	6.730	227,260						463,500	01/02/2002
00-1001237		DALLAS	TX		11/20/2002	6.940	8,581,221						17,743,066	11/18/2002
00-1001244		PITTSBURGH	PA		02/08/2005	6.780	17,854,966						31,000,000	03/21/2003
00-1001260		FINDLAY TOWNSHIP	PA		03/05/2003	6.690	1,183,593						3,220,930	02/17/2003
00-1001269		CITY OF COMMERCE	CA		02/27/2003	5.270	2,117,841						4,340,000	01/23/2003
00-1001271		WHITE MARSH	MD		03/05/2003	5.960	240,655						600,800	05/19/2005
00-1001279		PITTSBURGH	PA		12/23/2003	6.300	6,103,382						11,040,000	03/18/2003
00-1001283		GARLAND	TX		03/03/2003	5.810	2,495,051						7,100,000	02/21/2003
00-1001291		MENLO	CA		09/10/2003	5.550	6,359,990						29,040,000	02/21/2003
00-1001293		ODESSA	TX		04/23/2003	5.740	8,401,137						15,121,771	03/21/2003
00-1001295		DENVER	CO		05/05/2003	5.930	637,371						3,760,000	04/14/2003
00-1001302		MENLO	CA		03/31/2003	5.550	3,372,681						21,286,220	02/21/2003
00-1001303		CORONA	CA		07/01/2003	5.160	502,597						675,300	05/31/2003
00-1001305		AUBURN HILLS	MI		07/15/2003	5.790	3,428,253						6,025,424	05/29/2003
00-1001308		CHICAGO	IL		07/22/2003	5.660	11,365,691						22,800,000	03/31/2003
00-1001310		SOLON	OH		04/28/2003	5.390	3,651,466						11,456,000	03/24/2003
00-1001311		ST. PETERSBURG	FL		06/24/2003	5.910	2,627,937						7,180,000	03/25/2003
00-1001312		ODESSA	TX		04/23/2003	5.740	2,394,323						20,490,000	03/21/2003
00-1001314		SALT LAKE CITY	UT		11/04/2003	6.270	5,158,955						8,363,356	04/09/2003
00-1001315		HEBRON	KY		04/16/2003	5.560	9,197,168						13,752,764	03/24/2003
00-1001316		CHARLOTTE	NC		09/02/2003	5.020	291,738						5,920,000	03/19/2003
00-1001319		RANCHO CUCAMONGA	CA		05/15/2003	5.340	1,832,924						4,263,529	04/09/2003
00-1001320		RIVERSIDE	CA		05/22/2003	5.220	13,283,811						20,038,095	04/17/2003
00-1001324		ST PETE/PINELLAS PK	FL		09/08/2003	5.750	1,724,979						4,970,000	06/16/2003
00-1001327		MIDDLEBURG HEIGHTS	OH		06/02/2003	5.470	74,300						130,400	04/14/2003
00-1001328		MILFORD	OH		08/29/2003	5.410	5,412,459						14,807,917	06/05/2008
00-1001331		WALKER	MI		05/07/2003	5.170	3,668,239						11,072,000	03/17/2003
00-1001332		WALKER	MI		05/07/2003	5.780	94,299						1,880,000	03/18/2003
00-1001333		MYRTLE BEACH	SC		06/02/2003	5.530	4,103,365						8,075,000	03/12/2003
00-1001336		MT. PLEASANT	WI		05/02/2003	5.240	143,392						238,800	05/01/2003
00-1002001		WESTMONT	NJ		12/05/2002	4.880	701,298						11,070,000	10/22/2002
00-1002014		KNOXVILLE	TN		07/28/2003	5.650	2,773,639						5,240,000	07/15/2003
00-1002022		KIRKLAND	WA		04/17/2003	5.810	5,313,145						8,150,000	04/14/2003
00-1002028		MADISON	WI		11/25/2003	6.360	4,065,858						10,230,000	04/07/2003
00-1002030		LA PALMA	CA		04/28/2003	5.780	10,606,694						17,440,000	04/24/2003
00-1100002		MAINEVILLE	OH		04/10/2004	6.010	275,862						535,200	10/06/2003
00-1100005		BEAVER CREEK	OH		04/10/2004	6.010	275,862						581,700	10/06/2003
00-1100008		KANSAS CITY	MO		05/12/2003	5.630	1,716,635						3,257,222	04/07/2003
00-1100009		DAVIE	FL		11/06/2003	5.290	1,045,585						7,200,000	05/02/2003
00-1100011		GAINESVILLE	FL		02/13/2004	5.900	6,371,253						9,270,000	08/05/2003
00-1100012		PITTSBURGH	PA		05/13/2003	5.100	6,053,525						21,200,000	05/12/2003
00-1100016		CONYERS	GA		06/04/2003	5.570	2,957,131						9,071,429	04/15/2003
00-1100018		CUMBERLAND	MD		09/29/2003	7.980	2,618,873						15,821,918	09/15/2003
00-1100026		JACKSONVILLE	FL		08/28/2003	5.760	97,109						139,400	05/20/2003
00-1100029		CHICAGO	IL		08/04/2003	5.300	1,654,931						6,250,000	06/24/2003
00-1100030		CHICAGO	IL		08/04/2003	5.300	1,607,647						5,490,000	06/24/2003
00-1100031		KALAMAZOO	MI		09/15/2003	4.650	5,867,018						13,450,000	08/12/2003
00-1100032		BLOOMINGTON	IN		08/07/2003	5.180	2,142,632						3,765,517	06/11/2003
00-1100036		MOORESVILLE	NC		08/05/2003	5.280	3,319,338						12,765,000	06/24/2003

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100045		RANCHO BERNARDO	CA		07/24/2003	5.680	1,165,239						2,800,001	06/03/2003
00-1100046		GLEN CARBON	IL		01/05/2004	5.800	2,723,965						5,225,000	12/11/2003
00-1100047		GLEN CARBON	MO		11/14/2003	6.170	5,977,705						9,560,000	09/17/2003
00-1100051		GAINESVILLE	FL		09/16/2004	5.960	12,232,617						17,510,000	07/30/2003
00-1100052		PITTSBURGH	PA		06/09/2003	5.070	200,124						317,200	06/03/2003
00-1100053		OMAHA	NE		07/01/2003	5.510	3,792,513						6,200,000	07/03/2003
00-1100056		NORTHBROOK	IL		08/14/2003	5.670	1,941,494						3,210,000	07/08/2003
00-1100058		MARYSVILLE	WA		07/16/2003	5.300	1,851,663		(33,542)				6,880,000	07/14/2003
00-1100064		SAN MATEO	CA		08/06/2003	5.360	3,860,263						6,414,286	07/08/2003
00-1100067		JOHNSON CITY	TN		10/31/2003	5.590	2,577,795						4,770,000	10/22/2003
00-1100068		BELLEVUE	TN		10/31/2003	5.590	3,154,408						6,065,000	08/23/2003
00-1100071		LEXINGTON	KY		02/19/2004	6.410	2,430,790						4,290,000	12/10/2003
00-1100073		SAN FRANCISCO	CA		08/06/2003	5.070	3,061,115						5,192,000	06/17/2003
00-1100074		SAN DIEGO	CA		08/07/2003	5.320	1,580,807						3,006,667	07/08/2003
00-1100075		SAN DIEGO	CA		08/28/2003	5.370	2,316,852						4,610,000	07/10/2003
00-1100080		GREENDALE	WI		09/02/2003	4.600	1,491,618						4,290,000	08/15/2003
00-1100083		LOUISVILLE	KY		07/29/2003	4.520	1,675,043						7,190,000	06/30/2003
00-1100097		SALEM	OR		10/21/2003	4.870	4,907,023						7,420,000	09/11/2003
00-1100100		FT. LAUDERDALE	FL		08/19/2003	5.040	3,576,665						6,600,000	07/15/2003
00-1100109		MILFORD	OH		09/23/2003	5.350	1,439,072						3,770,588	08/01/2003
00-1100112		JUPITER	FL		11/26/2003	5.900	3,423,441						8,258,462	11/14/2006
00-1100116		BRIGHTON	MI		12/01/2003	6.060	7,152,320						24,780,000	02/04/2005
00-1100118		MANASSAS	VA		09/24/2003	5.420	88,287						139,200	09/10/2003
00-1100121		WAYNE	NJ		12/01/2003	6.080	4,849,579						9,034,667	10/10/2003
00-1100122		ROCKVILLE	MD		10/01/2003	5.970	5,361,147						8,520,000	09/25/2003
00-1100123		ROCKVILLE	MD		10/01/2003	5.970	5,361,147						8,690,000	09/25/2003
00-1100124		JESSUP	MD		10/01/2003	5.970	4,336,222						6,880,000	09/25/2003
00-1100126		ORANGE PARK	FL		12/17/2003	5.250	95,713						141,800	09/22/2003
00-1100128		JACKSONVILLE	FL		12/29/2003	5.250	154,052						236,600	10/23/2003
00-1100131		CONCORD	NH		09/30/2003	5.760	974,178						10,740,000	09/25/2003
00-1100132		BRIGHTON	MI		10/09/2003	6.020	2,353,323						10,543,060	02/04/2005
00-1100141		GRAND RAPIDS	MI		10/30/2003	6.470	1,023,531						2,687,500	09/30/2003
00-1100153		BUTLER	PA		12/11/2003	6.000	2,575,213						7,960,000	11/11/2003
00-1100154		MARS	PA		10/22/2003	6.000	5,044,854						10,940,000	10/09/2003
00-1100155		CLAY	NY		06/07/2004	5.750	7,712,354						12,018,113	04/27/2004
00-1100157		LEXINGTON	KY		12/04/2003	5.290	2,191,871						5,830,000	10/30/2003
00-1100158		ANNAPOLIS	MD		02/27/2004	5.160	1,709,725						5,816,000	02/09/2004
00-1100159		WOODLAWN	MD		02/27/2004	5.560	1,544,157						2,697,227	02/25/2004
00-1100163		RESTON	VA		10/27/2003	6.070	4,822,156						9,390,000	10/15/2003
00-1100168		MIAMI	FL		11/10/2003	6.030	3,458,581						7,350,000	10/16/2003
00-1100173		ALBUQUERQUE	NM		08/31/2004	6.930	2,646,643						5,090,000	07/20/2004
00-1100174		SIOUX FALLS	SD		11/12/2003	6.050	2,699,380						4,880,000	10/09/2003
00-1100185		MONTGOMERY	AL		11/03/2003	5.940	291,808						428,100	10/20/2003
00-1100186		MONTGOMERY	AL		11/03/2003	5.940	250,852						376,800	10/20/2003
00-1100188		MAINEVILLE	OH		10/21/2003	5.760	86,868						535,200	10/06/2003
00-1100189		BEAVER CREEK	OH		10/21/2003	5.760	125,990		(313)				581,700	10/06/2003
00-1100195		HOUSTON	TX		11/21/2003	6.480	1,894,089						3,060,000	11/12/2003
00-1100196		HOUSTON	TX		11/21/2003	6.480	1,934,303						3,010,000	11/12/2003
00-1100197		HOUSTON	TX		11/21/2003	6.480	2,445,024						3,940,000	11/12/2003
00-1100202		LYSANDER	NY		12/10/2003	5.520	2,886,087						7,632,078	11/25/2003
00-1100205		FARMINGTON HILLS	MI		11/10/2003	5.620	193,403						336,600	10/13/2003
00-1100215		ANAHEIM	CA		08/02/2004	6.480	2,948,285						4,890,000	12/03/2003
00-1100216		ANAHEIM	CA		08/02/2004	6.480	2,288,221						4,070,000	11/22/2003
00-1100217		LAS VEGAS	NV		12/30/2003	5.990	3,185,076						5,430,894	11/08/2003
00-1100218		ALEXANDRIA	VA		11/10/2003	5.440	17,000,000						21,739,309	11/03/2003
00-1100220		RENTON	WA		01/14/2004	5.750	9,923,741						15,499,053	12/30/2003
00-1100223		PITTSBURGH	PA		10/30/2003	6.500	3,490,715						6,270,000	10/23/2003
00-1100225		EDGEWATER	NJ		12/17/2003	5.660	43,483,477						70,515,351	11/10/2003
00-1100226		INDIANAPOLIS	IN		10/24/2003	5.670	1,960,000						3,672,525	10/21/2003
00-1100228		OMAHA	NE		01/08/2004	5.750	1,032,678						3,130,000	01/24/2005
00-1100230		LAKE OSWEGO	OR		01/14/2004	5.750	4,833,436						7,235,003	12/23/2003
00-1100233		ITHACA	NY		12/10/2003	6.630	589,796						37,660,000	08/01/2007
00-1100236		HARTFORD	CT		12/23/2003	5.690	28,422,846						66,964,839	12/06/2003

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100239		LOGAN	UT		03/18/2004	6.060	4,830,336						8,220,000	12/10/2003
00-1100240		MARGATE	FL		03/03/2004	6.010	11,265,833						17,040,000	12/22/2003
00-1100243		ALBUQUERQUE	NM		01/29/2004	5.600	632,199						1,066,667	11/15/2003
00-1100244		ALBUQUERQUE	NM		01/29/2004	5.600	4,267,345						7,160,000	11/15/2003
00-1100245		INDIANAPOLIS	IN		12/23/2003	5.700	7,848,270						11,189,372	12/11/2003
00-1100246		INDIANAPOLIS	IN		12/29/2003	5.700	10,522,820						15,033,333	12/11/2003
00-1100247		CLEARFIELD	UT		12/04/2003	5.950	2,219,770						4,020,000	11/17/2003
00-1100252		PHILADELPHIA	PA		09/29/2004	5.150	5,518,683						7,551,566	05/27/2004
00-1100253		LAKE FOREST	IL		12/04/2003	6.030	1,064,865						1,700,000	11/30/2003
00-1100254		MIAMI	FL		11/10/2003	6.030	1,383,432						7,900,000	10/16/2003
00-1100255		CARTERET	NJ		12/30/2003	6.550	1,165,706						2,170,000	12/08/2003
00-1100256		WEST SACRAMENTO	CA		01/12/2004	5.850	9,064,882						13,781,429	12/04/2003
00-1100258		ROMEOVILLE	IL		02/05/2004	6.760	829,972						1,840,000	02/01/2004
00-1100261		LAS VEGAS	NV		01/21/2004	5.730	444,528						7,350,000	11/22/2003
00-1100265		ALTAMONTE SPRINGS	FL		12/18/2003	6.130	2,666,769			472,216			6,009,231	12/18/2003
00-1100267		LEXINGTON	KY		12/15/2003	6.180	1,200,516						2,001,429	11/17/2003
00-1100270		NEW BEDFORD	MA		12/03/2003	5.900	5,135,162						7,500,000	11/06/2003
00-1100272		WILSONVILLE	OR		05/21/2004	6.490	2,046,488						3,820,000	02/26/2004
00-1100287		SPRING HILL	FL		12/19/2003	5.680	6,000,000						9,060,000	12/09/2003
00-1100296		CINCINNATI	OH		01/21/2004	5.960	3,487,855						8,030,000	01/19/2004
00-1100302		GARDEN GROVE	CA		05/02/2005	6.380	7,508,025		93,465				14,580,000	12/20/2003
00-1100306		BURBANK	CA		08/10/2004	6.070	3,836,321						12,740,000	01/12/2004
00-1100317		BUFFALO	NY		03/09/2004	5.870	2,108,865						3,754,054	02/26/2004
00-1100332		ALBUQUERQUE	NM		01/29/2004	7.200	1,488,366						2,400,000	12/30/2003
00-1100334		GUADALUPE	AZ		04/01/2004	5.460	1,217,962						5,420,000	02/06/2004
00-1100335		WALKER	MI		02/12/2004	4.530	78,749						134,920	01/19/2004
00-1100339		PORTLAND	OR		03/22/2004	5.830	2,676,627						4,480,000	03/08/2004
00-1100343		HILTON HEAD	SC		04/14/2004	6.600	2,046,325						17,120,000	04/05/2004
00-1100346		FARRAGUT	TN		05/04/2004	5.650	2,105,717						3,760,000	04/29/2004
00-1100347		VISALIA	CA		07/14/2004	5.320	1,085,813						3,145,001	05/24/2004
00-1100363		LAS VEGAS	NV		04/07/2004	5.460	7,597,178						11,667,305	03/10/2004
00-1100365		WENATCHEE	WA		08/09/2004	5.950	2,312,313						4,340,000	05/14/2004
00-1100369		HIGHWOOD	IL		05/17/2004	5.710	3,266,708						5,020,000	04/15/2004
00-1100371		ANDERSON	SC		12/21/2004	5.950	2,472,284						3,750,000	05/12/2004
00-1100373		RANCHO CUCAMONGA	CA		12/30/2004	6.120	4,070,200						6,900,000	04/06/2004
00-1100374		ST. JAMES CITY	FL		04/23/2004	5.830	2,407,883						3,780,000	03/26/2004
00-1100375		ALGONQUIN	IL		09/15/2004	5.340	2,470,116						6,895,385	06/12/2004
00-1100377		SANTA CLARA	CA		12/15/2004	4.960	791,771						1,140,000	05/08/2004
00-1100378		GLENDALE	WI		04/28/2005	6.250	10,515,930						17,280,000	05/07/2004
00-1100384		OCALA	FL		11/12/2004	5.320	483,372						754,500	06/04/2004
00-1100389		WESTLAND	MI		05/24/2004	5.430	5,999,446						9,320,000	04/08/2004
00-1100394		FT. WAYNE	IN		05/14/2004	5.230	2,337,376						4,000,000	04/27/2004
00-1100397		BOYNTON BEACH	FL		08/30/2004	5.600	3,433,564						6,090,000	05/10/2004
00-1100399		OREGON CITY	OR		07/05/2005	5.310	356,769						487,500	06/02/2004
00-1100402		SEATTLE	WA		05/20/2004	5.670	475,701						652,800	05/03/2004
00-1100403		BAKERSFIED	CA		05/20/2004	4.900	155,111						375,000	03/24/2004
00-1100404		SAN DIEGO	CA		05/26/2004	5.050	11,882,278						21,680,000	03/24/2004
00-1100406		EDISON	NJ		05/18/2004	5.250	4,530,379						8,128,095	04/08/2004
00-1100407		BURBANK	CA		08/10/2004	6.000	3,758,762						10,260,000	05/07/2004
00-1100408		LIBERTY	MO		06/01/2004	4.650	983,073						3,790,000	04/29/2004
00-1100409		PLEASANT PRAIRIE	WI		07/27/2004	5.790	5,078,416						8,773,333	05/27/2004
00-1100414		BOURNE	MA		05/05/2004	5.540	3,778,916						6,630,000	04/26/2004
00-1100417		GRAND BLANC	MI		04/29/2004	4.340	274,208						411,200	04/14/2004
00-1100418		TORRANCE	CA		11/30/2004	5.000	4,345,073		64,030				9,100,000	04/13/2004
00-1100420		ORMOND BEACH	FL		06/15/2004	5.250	2,452,290						4,930,000	04/20/2004
00-1100421		PORT ORANGE	FL		09/16/2004	5.750	1,148,778						3,690,000	09/03/2004
00-1100428		STERLING	VA		06/02/2004	5.100	343,840						471,400	06/02/2004
00-1100431		GUADALUPE	AZ		04/01/2004	5.460	2,351,158						5,420,000	02/06/2004
00-1100440		TEANECK	NJ		05/04/2005	5.400	5,249,499						8,620,000	06/11/2004
00-1100456		ATLANTA	GA		07/26/2005	6.740	7,275,274		84,284				11,250,000	07/01/2004
00-1100458		LINCOLNTON	NC		07/20/2004	6.480	5,569,878						10,808,989	07/01/2004
00-1100461		ALEXANDRIA	VA		05/28/2004	5.310	35,125,200						46,770,000	05/27/2004
00-1100464		GAINESVILLE	FL		05/26/2004	5.840	2,278,902						3,872,268	05/24/2004

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100475		ITHACA	NY		06/25/2004	7.260	2,951,145						37,660,000	08/01/2007
00-1100479		OXNARD	CA		02/18/2005	5.650	3,126,880						5,160,000	11/19/2004
00-1100485		CAPE CORAL	FL		12/22/2004	5.000	291,917						531,600	11/22/2004
00-1100487		HILLIARD	OH		01/06/2005	6.600	1,204,608						2,020,000	06/14/2004
00-1100492		FULLERTON	CA		06/24/2004	5.640	136,231						190,600	06/17/2004
00-1100497		KENT	WA		08/23/2004	6.290	2,366,519						5,235,146	08/20/2004
00-1100499		CINCINNATI	OH		07/01/2005	5.490	197,681						674,000	11/18/2004
00-1100501		SAN DIEGO	CA		07/22/2004	3.700	9,499,163						15,290,000	07/08/2004
00-1100512		MESA	AZ		08/24/2004	5.690	1,121,586						3,000,000	07/13/2004
00-1100519		MILWAUKEE	WI		04/20/2006	7.260	2,948,623						7,350,000	08/05/2004
00-1100533		DAVENPORT	IA		10/01/2004	6.190	2,137,309						5,400,000	07/07/2004
00-1100534		MESA	AZ		08/24/2004	5.690	1,308,518						9,000,000	07/13/2004
00-1100565		MEMPHIS	TN		11/24/2004	6.550	3,975,838						9,727,901	11/24/2004
00-1100581		CHARLOTTE	NC		05/11/2005	6.000	8,455,847						15,800,000	09/22/2004
00-1100583		BOSTON	MA		09/27/2004	6.250	9,356,544						14,344,020	09/17/2004
00-1100597		MENTOR	OH		11/18/2004	5.550	3,479,954						6,103,784	10/14/2004
00-1100598		FARMERS BRANCH	TX		12/16/2004	6.370	1,309,647						3,410,000	11/04/2004
00-1100599		FARMERS BRANCH	TX		12/16/2004	6.370	2,669,026						5,420,000	11/04/2004
00-1100601		DALLAS	TX		12/16/2004	6.370	2,096,231						5,600,000	11/04/2004
00-1100602		HOUSTON	TX		12/16/2004	6.370	2,095,434						4,940,000	11/04/2004
00-1100603		HOUSTON	TX		12/16/2004	6.370	1,366,010						3,680,000	11/04/2004
00-1100606		REDONDO BEACH	CA		12/22/2004	6.620	2,811,053						7,124,544	12/06/2004
00-1100640		MANHATTAN	KS		11/03/2004	6.020	1,667,461						3,040,000	10/22/2004
00-1100641		HUNT VALLEY	MD		10/14/2004	5.770	2,610,591						4,000,000	10/12/2004
00-1100642		ROCKVILLE	MD		11/01/2004	5.710	587,891						1,027,200	10/04/2007
00-1100644		WANAQUE	NJ		12/21/2004	5.540	2,500,000						6,120,000	10/18/2004
00-1100647		CHICAGO	IL		11/30/2004	4.790	103,608						206,400	10/16/2004
00-1100648		PHOENIX	AZ		11/15/2004	5.480	2,436,886						4,630,000	10/21/2004
00-1100649		KNOXVILLE	TN		11/04/2004	5.970	3,648,242						5,600,000	10/19/2004
00-1100660		MIAMI	FL		04/13/2005	5.510	377,663						711,000	02/04/2005
00-1100676		SALEM	OR		08/04/2005	5.740	7,144,073						10,160,000	12/10/2004
00-1100677		LAS VEGAS	NV		02/18/2005	5.890	4,965,320						8,070,000	11/18/2004
00-1100678		MOKENA	IL		11/22/2004	5.470	5,116,169						10,490,000	11/15/2004
00-1100682		MENLO PARK	CA		07/10/2006	5.730	14,442,030		(8,321)				51,998,644	11/10/2004
00-1100685		TWINSBURG	OH		04/14/2005	5.990	5,896,721						12,500,000	12/14/2007
00-1100686		CHARLOTTE	NC		12/15/2004	5.670	1,556,967						2,980,000	12/08/2004
00-1100691		CINCINNATI	OH		01/04/2005	5.290	197,627						674,000	11/18/2004
00-1100692		SALT LAKE CITY	UT		01/10/2005	5.530	7,316,433						14,350,000	11/12/2004
00-1100694		BOULDER	CO		12/29/2004	7.500	8,110,188						13,500,000	12/13/2004
00-1100696		KANSAS CITY	MO		11/22/2004	5.690	1,320,173						3,802,247	09/14/2007
00-1100697		CLEARFIELD	UT		01/28/2005	5.980	2,825,735						4,990,000	01/17/2005
00-1100698		ALGONQUIN	IL		03/02/2005	5.620	7,698,774						12,010,000	12/07/2004
00-1100700		DOWNES GROVE	IL		12/16/2004	5.430	5,213,955		23,466				8,420,000	10/22/2004
00-1100705		NORTH READING	MA		12/01/2004	5.120	7,500,000						11,550,000	11/29/2004
00-1100712		COMPTON	CA		12/30/2004	5.300	4,541,720						7,019,535	11/10/2004
00-1100717		FARMERS BRANCH	TX		12/16/2004	6.370	770,877						3,410,000	11/04/2004
00-1100718		FARMERS BRANCH	TX		12/16/2004	6.370	763,839						5,420,000	11/04/2004
00-1100720		HOUSTON	TX		12/16/2004	6.370	858,910						4,940,000	11/04/2004
00-1100721		DALLAS	TX		12/16/2004	6.370	1,419,854						5,600,000	11/04/2004
00-1100722		HOUSTON	TX		12/16/2004	6.370	1,076,524						3,680,000	11/04/2004
00-1100723		WAUSAU	WI		03/28/2006	6.590	1,913,235						7,176,000	02/05/2005
00-1100724		CAYCE	SC		05/10/2005	5.540	5,250,000						10,365,000	12/10/2004
00-1100729		PHOENIX	AZ		03/30/2005	5.700	4,318,938						10,157,642	01/14/2005
00-1100731		FARMINGTON HILLS	MI		09/30/2005	6.070	11,673,809						83,790,000	09/15/2005
00-1100738		CHULA VISTA	CA		01/28/2005	5.780	1,388,866						4,930,000	12/27/2004
00-1100739		BRIGHTON	MI		03/03/2005	5.660	3,307,755						24,780,000	02/04/2005
00-1100755		SPARTANBURG	SC		03/01/2005	5.650	1,246,486						2,260,000	12/11/2004
00-1100756		LAKE OSWEGO	OR		11/08/2006	6.170	4,894,472						9,000,000	12/20/2005
00-1100759		BOISE	ID		03/04/2005	5.670	12,294,820						18,000,000	02/04/2005
00-1100762		BEAVERTON	OR		06/21/2005	5.290	17,733,559		(33,196)				33,411,428	05/18/2005
00-1100765		CHICAGO	IL		05/19/2005	5.770	1,768,597						22,800,000	03/31/2003
00-1100768		FRISCO	TX		06/02/2005	5.780	6,102,081						8,647,570	04/28/2005
00-1100773		SIMI VALLEY	CA		08/31/2005	5.580	6,404,090						24,140,000	03/19/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100775		CONYERS	GA		04/04/2005	5.340	3,775,603						6,960,000	03/17/2005
00-1100778		CLEAR LAKE	TX		03/16/2005	5.260	11,593,879						17,882,353	03/14/2005
00-1100781		BROOKLYN PARK	MN		04/18/2005	5.630	5,486,915						8,280,000	03/17/2005
00-1100787		SCHAUMBURG	IL		03/22/2006	5.510	4,505,374						13,110,000	03/24/2005
00-1100794		SARASOTA	FL		04/21/2005	5.620	342,408						494,400	04/13/2005
00-1100796		TAMPA	FL		02/14/2006	5.280	2,263,200						5,720,000	04/28/2005
00-1100806		RENO	NV		03/15/2005	5.420	8,617,072						16,270,000	03/02/2005
00-1100807		ELLENWOOD	GA		06/24/2005	5.910	5,273,540						7,900,000	04/25/2005
00-1100810		ST. CLAIR SHORES	MI		05/05/2005	5.730	2,018,455						6,518,519	07/20/2007
00-1100813		RANCHO CUCAMONGA	CA		05/09/2005	5.570	2,070,815						3,335,714	03/23/2005
00-1100816		TORRANCE	CA		04/03/2006	5.940	6,452,889						8,662,689	06/16/2005
00-1100820		LEXINGTON	KY		05/12/2005	5.650	16,064,013						22,432,128	05/09/2005
00-1100822		LAS VEGAS	NV		06/07/2005	5.730	13,302,330						23,010,000	04/13/2005
00-1100823		KENT	WA		05/19/2005	5.400	221,851						361,200	05/12/2005
00-1100824		OMAHA	NE		05/12/2005	6.050	16,396,278						22,632,632	05/12/2005
00-1100826		DUQUESNE	PA		06/03/2005	5.620	2,440,044						14,000,000	05/19/2006
00-1100828		VARIOUS CITIES	TN		07/08/2005	6.020	6,877,926						13,312,741	05/26/2005
00-1100829		COLUMBUS	OH	S	09/30/2005	5.470	19,619,058		(23,503)				27,785,185	08/08/2003
00-1100830		NORTHVILLE	MI		05/23/2005	5.150	16,231,068		(36,736)				24,754,286	05/05/2005
00-1100832		FREDERICK	MD		11/01/2005	5.270	17,601,585		(16,303)				27,161,739	07/25/2005
00-1100833		WHITE MARSH	MD		05/31/2005	6.180	174,000						600,800	05/19/2005
00-1100844		ORLAND PARK	IL		07/22/2005	5.140	1,117,204						2,756,667	05/17/2005
00-1100847		COSTA MESA	CA		06/01/2005	5.520	1,754,235						3,080,000	04/16/2005
00-1100851		PINEVILLE	NC		06/08/2005	5.730	730,530						2,980,000	05/26/2005
00-1100853		PALO ALTO	CA		10/03/2005	5.470	4,430,184						9,140,000	06/03/2005
00-1100856		NAPLES	FL		06/30/2005	5.450	18,997,983						36,990,001	06/09/2005
00-1100857		COLORADO SPRINGS	CO		06/15/2005	5.680	2,032,866						5,971,429	05/26/2005
00-1100858		SANTA ROSA	CA		06/21/2005	5.100	9,635,972		126				18,510,000	05/24/2005
00-1100859		ROCKVILLE	MD		07/13/2005	5.420	5,893,799						10,150,000	07/12/2005
00-1100861		BRADENTON	FL		12/28/2005	5.690	5,182,695						13,209,908	10/07/2005
00-1100865		ANN ARBOR	MI		07/20/2005	5.270	12,565,686		(24,715)				36,151,428	07/07/2005
00-1100866		SAN DIEGO	CA		10/30/2006	5.830	6,747,084						12,120,000	05/25/2005
00-1100867		CARSON	CA		07/27/2005	5.290	3,724,246						6,450,000	07/14/2005
00-1100868		REDMOND	WA		09/08/2006	5.880	23,468,733						34,030,000	06/29/2005
00-1100877		FAIRFIELD	NJ		07/06/2005	5.420	9,961,351						16,070,000	05/06/2005
00-1100879		SALT LAKE CITY	UT		10/28/2005	5.330	2,088,504						3,336,364	07/06/2005
00-1100882		CANONSBURG	PA		07/07/2005	5.500	3,120,252						5,690,000	07/06/2005
00-1100884		HAUPPAUGE	NY		07/27/2005	5.220	30,102,549						46,250,000	07/14/2005
00-1100889		REDWOOD CITY	CA		06/21/2005	5.350	22,657,928		(45,303)				32,151,250	05/23/2005
00-1100894		GULF SHORES	AL		06/28/2005	5.630	4,966,158						8,700,000	06/27/2005
00-1100901		PORT RICHEY	FL		08/09/2005	5.320	1,311,998						4,822,963	06/25/2005
00-1100904		DENVER	CO		08/29/2005	5.150	2,481,814						4,875,000	07/22/2005
00-1100905		AUSTIN	TX		07/07/2005	5.030	9,645,789						12,541,176	07/05/2005
00-1100906		GURNEE	IL		07/28/2005	5.150	12,373,322						28,230,000	07/25/2007
00-1100907		EDGEWATER	NJ		07/08/2005	5.650	7,553,377						12,252,312	05/03/2005
00-1100912		CANONSBURG	PA		08/05/2005	5.250	4,447,978						8,458,333	08/01/2005
00-1100915		NASHVILLE	TN		06/07/2006	5.390	9,872,269						13,805,000	08/18/2005
00-1100916		NASHVILLE	TN		06/20/2006	5.800	4,307,974						6,270,000	09/08/2005
00-1100917		W. BABYLON	NY		02/05/2008	6.830	4,565,749						12,700,000	10/24/2007
00-1100918		IONIA	MI		08/16/2005	5.470	2,500,178						3,750,000	07/14/2005
00-1100920		BEAVERTON	OR		08/09/2005	5.110	6,198,719						9,510,000	08/05/2005
00-1100921		ROCKY RIVER	OH		07/29/2005	5.810	2,903,246						5,880,000	06/21/2005
00-1100923		NAPLES	FL		07/29/2005	5.870	1,416,988						2,990,000	07/14/2005
00-1100924		AUSTIN	TX		07/19/2005	4.970	10,172,398						13,240,000	07/15/2005
00-1100925		PLANO	TX		09/15/2005	5.160	13,967,270						21,877,333	08/30/2005
00-1100926		ASHWAUBENON	WI		10/14/2005	5.060	3,196,628						5,740,000	09/02/2005
00-1100927		ANN ARBOR	MI		08/09/2005	4.980	3,495,789						7,491,892	07/07/2005
00-1100928		TAMPA	FL		09/01/2005	5.280	8,222,336						19,360,000	08/19/2005
00-1100929		LONG BEACH	CA		08/30/2005	5.610	2,090,060						3,230,000	08/23/2005
00-1100930		DACULA	GA		08/12/2005	4.900	4,000,000						7,335,432	07/08/2005
00-1100933		INDIANAPOLIS	IN		11/10/2005	5.330	2,667,795						5,670,000	08/12/2005
00-1100943		DURHAM	NC		09/15/2005	5.030	480,000						774,000	09/06/2005
00-1100947		ELDERSBURG	MD		08/31/2005	5.290	2,489,902						3,845,833	08/15/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100952		KANSAS CITY	KS		08/18/2005	5.080	2,477,738						4,270,051	07/13/2005
00-1100955		SAVANNAH	GA		08/18/2005	6.350	224,915		38,905				442,593	08/18/2005
00-1100956		BRIDGEPORT	NJ		09/16/2005	5.150	4,527,500						7,698,960	08/04/2005
00-1100957		BRIEDGEPORT	NJ		09/16/2005	5.150	4,875,000						7,757,455	08/04/2005
00-1100958		JANESVILLE	WI		11/01/2005	5.440	1,521,862						4,346,667	08/27/2005
00-1100959		SAN DIEGO	CA		09/13/2005	7.180	3,886,139						8,050,000	09/06/2005
00-1100962		SAN FRANCISCO	CA		09/15/2005	5.200	1,661,203						7,076,471	06/03/2005
00-1100963		SAN DIEGO	CA		09/13/2005	6.160	1,399,652						3,840,000	09/06/2005
00-1100965		DALLAS	TX		08/31/2005	5.180	12,613,951						21,024,631	08/19/2005
00-1100970		DENVER	CO		09/26/2005	5.430	20,990,833						28,806,250	09/09/2005
00-1100975		VANCOUVER	WA		05/12/2006	5.620	17,990,616						25,020,000	11/03/2005
00-1100978		SANTA CLARA	CA		02/02/2006	5.520	321,575						450,600	08/13/2005
00-1100981		CAROL STREAM	IL		10/11/2005	5.380	1,108,145						2,190,000	08/17/2005
00-1100982		VISTA	CA		09/30/2005	5.290	3,701,280						7,900,000	09/21/2005
00-1100983		WAUKEGAN	IL		10/26/2005	5.490	1,676,141						2,810,000	10/20/2005
00-1100989		BRIDGETON	MO		10/13/2005	5.560	992,175						1,630,000	08/17/2005
00-1100990		ROCKVILLE	MD		05/10/2006	5.400	4,689,485						46,720,000	12/27/2005
00-1100991		ROCKVILLE	MD		05/31/2006	5.320	3,404,985						8,390,000	12/27/2005
00-1100992		SOUTHGATE	MI		10/14/2005	5.420	4,121,012						5,650,000	10/11/2005
00-1100996		BRIDGEPORT	NJ		09/16/2005	5.270	4,800,000						9,381,818	08/12/2005
00-1100997		CHEEKTOWAGA	NY		11/17/2005	5.690	5,969,801						10,383,631	11/01/2005
00-1100998		OXNARD	CA		10/11/2005	5.400	920,380						2,265,000	09/15/2005
00-1100999		SOUTH JORDAN	UT		11/07/2005	5.450	4,587,000						7,920,000	09/13/2005
00-1101000		BRIDGEVIEW	IL		09/22/2005	5.490	1,421,336						2,160,000	08/18/2005
00-1101001		PHOENIX	AZ		10/04/2005	5.480	4,406,222						10,000,000	09/07/2005
00-1101003		JACKSONVILLE	FL		10/12/2005	5.590	5,025,666						8,230,000	09/09/2005
00-1101004		REDLANDS	CA		10/18/2005	5.430	4,270,062						6,737,746	09/02/2005
00-1101006		GAINESVILLE	FL		10/12/2005	5.740	1,315,440						1,500,000	09/06/2005
00-1101007		TAMPA	FL		12/08/2005	5.640	2,607,096						5,200,000	10/31/2005
00-1101012		LEXINGTON	KY		11/30/2005	5.110	3,032,109						7,612,308	10/20/2005
00-1101018		PROVO	UT		08/23/2006	5.800	2,480,772						5,700,000	04/15/2006
00-1101021		AUSTIN	TX		10/07/2005	5.320	25,010,218						32,800,000	10/05/2005
00-1101023		MORRISVILLE	NC		12/08/2005	5.410	10,722,629						15,000,000	11/17/2005
00-1101025		MANHATTAN	KS		12/08/2005	5.700	4,248,841						7,150,000	10/17/2005
00-1101026		ALPHARETTA	GA		10/19/2005	5.100	8,500,000						10,723,600	10/05/2005
00-1101027		KING OF PRUSSIA	PA		11/18/2005	5.140	22,640,631		(18,225)				34,446,315	09/29/2005
00-1101028		ARLINGTON	VA		11/14/2005	5.050	25,579,475		(11,060)				40,179,130	11/11/2005
00-1101030		PHOENIX	AZ		04/20/2006	5.600	2,554,804						6,125,000	03/01/2006
00-1101031		PLANO	TX		12/01/2005	5.170	7,092,338						20,670,000	11/16/2005
00-1101033		RALEIGH	NC		01/13/2006	6.860	24,818,448						124,450,000	01/09/2006
00-1101035		FOOTHILL RANCH	CA		03/30/2006	5.590	8,063,666						12,530,000	02/17/2006
00-1101037		MIRAMAR	FL		03/22/2007	5.430	1,632,409						3,530,000	12/08/2005
00-1101039		GREENVILLE	SC		01/25/2006	5.120	40,000,000						60,218,182	01/05/2006
00-1101040		RALEIGH	NC		05/25/2006	5.550	27,398,409		(37,967)				35,680,000	12/08/2005
00-1101041		GARDEN CITY	GA		04/28/2006	5.650	5,251,446						10,250,000	10/26/2005
00-1101042		BELLEVUE	WA		11/18/2005	5.950	4,256,071						15,756,000	05/21/2012
00-1101048		BERKELEY HEIGHTS	NJ		12/01/2005	5.640	3,401,783						6,030,000	11/30/2005
00-1101051		SAN DIEGO	CA		11/15/2005	5.420	2,937,841						4,536,000	10/08/2005
00-1101052		OCALA	FL		12/20/2005	5.340	7,000,000						10,946,250	10/31/2005
00-1101053		FARMINGTON HILLS	MI		09/30/2005	5.870	4,858,899						83,790,000	09/15/2005
00-1101056		ELLICOTT CITY	MD		12/08/2005	5.550	20,100,000						26,285,000	11/23/2005
00-1101057		MILFORD	OH		11/30/2005	6.760	2,001,849						25,385,000	06/05/2008
00-1101072		SEATTLE	WA		12/20/2005	6.170	7,811,113						17,257,496	12/08/2005
00-1101074		RALEIGH	NC		01/13/2006	6.120	28,002,612						124,450,000	01/09/2006
00-1101076		HOLLY SPRINGS	NC		12/20/2005	5.760	2,736,271						3,783,333	12/19/2005
00-1101084		KENNESAW	GA		11/21/2005	5.830	9,057,188						14,896,460	10/21/2005
00-1101086		HARTFORD	CT		02/16/2006	5.000	17,532,999						58,384,764	01/04/2006
00-1101092		CINCINNATI	OH		12/29/2005	6.000	15,973,451						20,624,434	11/02/2005
00-1101096		MIDDLEBURG HEIGHTS	OH		01/19/2006	5.850	3,082,712						18,560,000	11/18/2005
00-1101100		RENO	NV		06/29/2006	5.640	811,234						1,154,700	12/24/2005
00-1101102		GARDEN GROVE	CA		01/24/2006	5.650	1,900,000						3,770,000	12/06/2005
00-1101112		SOLON	OH		05/18/2006	5.920	2,901,395						5,500,000	05/02/2006
00-1101127		RANCHO CORDOVA	CA		12/05/2005	6.500	11,840,712						20,200,000	07/22/2002

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101128		CANONSBURG	PA		02/17/2006	5.770	3,199,578						5,390,000	02/16/2006
00-1101129		OAKLAND	CA		03/23/2006	6.020	4,938,234						7,290,000	03/23/2006
00-1101131		ST. PETERSBURG	FL		02/28/2006	6.510	827,753						7,180,000	03/25/2003
00-1101135		WALLKILL	NY		03/10/2006	5.570	7,215,542						10,790,000	02/27/2006
00-1101137		FRANKFORT	IL		04/23/2007	6.290	3,380,424						5,460,000	05/16/2006
00-1101138		INDIAN TRAIL	NC		04/26/2006	5.640	3,206,330						7,730,000	02/16/2006
00-1101145		TUSTIN	CA		04/11/2006	5.610	3,719,250						8,240,000	03/16/2006
00-1101148		FOND DU LAC	WI		03/16/2006	5.840	4,321,669						6,340,000	03/07/2006
00-1101152		CINCINNATI	OH		09/28/2006	6.010	2,945,961						5,675,000	10/01/2006
00-1101156		LAKESIDE	CA		01/03/2007	6.060	9,859,413						14,090,000	04/18/2006
00-1101157		MASPETH	NY		04/21/2006	5.710	1,571,660						4,400,000	03/05/2006
00-1101161		BONITA SPRINGS	FL		04/17/2006	7.000	670,520						11,050,000	04/12/2006
00-1101162		JACKSONVILLE	FL		04/20/2006	5.800	3,713,205						7,920,000	04/11/2006
00-1101163		WESTERVILLE	OH	S	05/04/2006	5.790	2,209,132						4,210,000	04/26/2006
00-1101164		CECIL TOWNSHIP	PA		05/05/2006	6.890	850,000						4,760,000	05/02/2006
00-1101166		MORGANTOWN	WV		05/09/2006	5.840	2,881,355						4,350,000	05/02/2006
00-1101173		VISTA	CA		05/31/2006	7.450	1,675,526						12,350,000	03/24/2006
00-1101174		JACKSONVILLE	FL		06/15/2006	5.900	6,364,846						11,560,000	05/18/2006
00-1101175		FERNANDINA BEACH	FL		04/28/2006	5.900	3,306,835						5,478,528	04/24/2006
00-1101178		ST. LOUIS	MO		05/31/2006	5.840	8,091,114						10,316,842	05/08/2006
00-1101179		MADISON	WI		05/18/2006	6.050	2,385,066						7,100,000	04/14/2006
00-1101181		LAKE ST. LOUIS	MO		06/29/2007	6.410	15,798,137						30,220,000	01/19/2007
00-1101185		CHULA VISTA	CA		05/31/2006	5.980	6,032,926						18,780,000	05/26/2006
00-1101197		COLUMBUS	OH		02/06/2007	6.260	7,453,511						11,900,000	11/30/2006
00-1101202		MYRTLE BEACH	SC		06/29/2006	6.250	10,887,963		98,489				17,770,000	06/28/2006
00-1101204		DALLAS	TX		06/29/2006	6.610	2,673,998						3,790,000	06/05/2006
00-1101205		CLEMENTON	NJ		07/18/2006	5.950	324,491						522,000	07/13/2006
00-1101206		FARMINGTON HILLS	MI		06/28/2006	6.180	409,229						812,100	06/20/2006
00-1101207		JACKSONVILLE	FL		07/13/2006	6.230	1,550,000						2,590,000	07/10/2006
00-1101208		JACKSONVILLE	FL		07/13/2006	6.430	1,750,000						2,970,000	05/26/2006
00-1101211		LAS VEGAS	NV		06/29/2006	6.480	3,490,078						5,630,000	06/22/2006
00-1101212		FT. WORTH	TX		06/23/2006	6.260	16,351,805						21,180,000	06/13/2006
00-1101213		CARY	NC		06/14/2006	6.110	3,817,840		31,804				7,430,000	06/12/2006
00-1101214		MIAMI	FL		12/07/2006	6.590	11,928,249						18,610,000	09/14/2006
00-1101215		LUMBERTON	NC		08/25/2006	6.730	1,274,375						4,911,667	07/20/2006
00-1101217		COLORADO SPRINGS	CO		05/31/2006	6.360	13,390,049						17,531,818	05/30/2006
00-1101218		AMHERST	NY		07/05/2006	6.210	4,592,263						8,500,000	05/23/2006
00-1101224		DUQUESNE	PA		01/12/2007	6.310	2,801,727						14,000,000	05/19/2006
00-1101225		PORTLAND	OR		06/29/2006	6.150	8,845,780						11,271,429	06/29/2006
00-1101227		MURRIETA	CA		06/15/2007	6.820	13,983,312						19,100,000	06/08/2006
00-1101229		SAN FRANCISCO	CA		07/31/2006	6.010	430,252						591,900	06/20/2006
00-1101230		SAN JUAN CAPISTRANO	CA		08/02/2006	6.400	6,339,229						11,380,000	07/28/2006
00-1101231		CENTREVILLE	VA		11/29/2006	6.150	18,476,497						29,410,000	10/19/2006
00-1101233		CENTREVILLE	VA		02/29/2008	6.380	3,812,393						29,410,000	10/19/2006
00-1101238		BIRMINGHAM	AL		08/11/2006	6.220	12,030,290						16,900,000	07/26/2006
00-1101243		CHANTILLY	VA		09/12/2006	6.440	7,670,000						11,720,000	09/06/2006
00-1101244		CHANTILLY	VA		09/12/2006	6.440	10,485,000						21,410,000	09/06/2006
00-1101248		POWAY	CA		08/30/2006	6.360	1,395,843						6,500,000	08/14/2006
00-1101249		COLUMBUS	OH	S	08/30/2006	6.340	9,926,294						15,000,000	08/21/2006
00-1101250		EAST RUTHERFORD	NJ		08/31/2006	6.130	573,440						903,600	08/08/2006
00-1101254		EL SEGUNDO	CA		08/31/2006	6.370	5,296,833						7,270,000	07/27/2006
00-1101256		EUGENE	OR		11/09/2006	7.100	23,677,634						36,516,000	11/06/2006
00-1101258		SPARTANBURG	SC		08/22/2006	6.460	1,403,545						2,240,000	08/02/2006
00-1101272		REDONDO BEACH	CA		09/22/2006	6.620	2,489,033						35,650,552	12/06/2004
00-1101273		CECIL TOWNSHIP	PA		08/30/2006	6.540	7,715,882						10,900,000	08/25/2006
00-1101274		CHESAPEAKE	VA		11/01/2006	6.420	6,773,154						13,000,000	08/09/2006
00-1101276		SMYRNA	TN		11/15/2006	5.810	22,000,000						32,930,000	10/26/2006
00-1101278		KANSAS CITY	KS		10/05/2006	6.240	4,571,508						7,480,000	09/20/2006
00-1101279		LANCASTER	PA		12/01/2006	5.950	15,916,708						27,800,000	11/06/2006
00-1101280		COATESVILLE	PA		12/01/2006	5.950	3,410,723						5,240,000	11/06/2006
00-1101283		HAUPPAUGE	NY		09/27/2006	6.200	4,752,360						6,510,000	09/06/2006
00-1101287		PALATINE	IL		08/25/2006	5.920	20,713,992						27,915,555	08/23/2006
00-1101291		OMAHA	NE		12/01/2006	6.300	2,859,476						4,770,000	10/19/2006

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101293		DAYTON	OH		09/26/2006	6.540	923,410						1,460,000	08/25/2006
00-1101296		ST AUGUSTINE	FL		09/19/2006	6.110	1,250,630						2,370,000	09/18/2006
00-1101302		DES PLAINES	IL		11/06/2006	6.070	2,059,488						2,950,000	10/05/2006
00-1101306		CERRITOS	CA		10/12/2006	6.220	6,101,198						12,270,000	08/23/2006
00-1101308		CARLSBAD	CA		01/11/2007	6.020	1,660,456						3,590,000	08/30/2006
00-1101309		BRANCHBURG	NJ		11/07/2006	6.280	3,903,772						5,020,000	09/29/2006
00-1101310		CARY	NC		10/24/2006	5.820	1,500,000						7,430,000	06/12/2006
00-1101316		BIRMINGHAM	AL		10/18/2006	6.080	8,783,058						11,210,000	09/12/2006
00-1101317		LIVONIA	MI		12/18/2006	6.240	2,459,744						4,630,000	10/03/2006
00-1101321		JACKSONVILLE	FL		12/04/2006	6.180	5,787,222						11,710,000	10/18/2006
00-1101325		LOS ANGELES	CA		10/18/2006	7.090	2,348,385						18,120,000	09/16/2006
00-1101329		CANONSBURG	PA		11/22/2006	6.200	4,224,932						6,300,000	11/15/2006
00-1101331		SAN ANTONIO	TX		10/27/2006	6.360	2,193,284						2,940,000	10/09/2006
00-1101332		CLEARFIELD	UT		10/31/2006	6.100	4,286,454						6,510,000	09/09/2006
00-1101334		LAS VEGAS	NV		02/08/2007	6.200	6,013,673						9,860,000	11/07/2006
00-1101336		WESTBOROUGH	MA		11/01/2006	5.780	5,423,590						9,620,000	10/29/2004
00-1101340		RIVERTON	UT		11/17/2006	5.850	1,833,303						3,220,000	10/25/2006
00-1101341		SALT LAKE CITY	UT		12/04/2006	5.830	7,163,206						10,920,000	10/05/2006
00-1101348		BURR RIDGE	IL		11/28/2006	5.840	1,396,628						2,010,000	11/27/2006
00-1101349		SAN DIEGO	CA		11/30/2006	5.520	22,090,043		(36,669)				30,920,000	11/15/2006
00-1101350		AUSTIN	TX		11/15/2006	5.860	7,409,385						11,590,000	11/03/2006
00-1101351		BLOOMINGTON	IN		10/27/2006	6.660	9,410,847						13,697,829	10/25/2006
00-1101352		COLORADO SPRINGS	CO		12/01/2006	6.120	4,246,628						5,760,000	11/30/2006
00-1101353		JUPITER	FL		12/14/2006	6.170	5,008,398						26,840,000	11/14/2006
00-1101361		ST. PETERSBURG	FL		12/21/2006	5.900	3,909,361						6,200,000	12/07/2006
00-1101366		HANOVER	MD		12/08/2006	5.700	12,650,000						26,000,000	11/15/2006
00-1101375		HILLSBORO	OR		02/05/2007	5.380	5,449,105						8,640,000	01/22/2007
00-1101383		AURORA	OH		04/12/2007	5.970	5,841,396						8,600,000	02/20/2007
00-1101387		SANTA FE	NM		01/22/2007	5.600	2,382,721						9,670,000	01/19/2007
00-1101388		LAS VEGAS	NV		01/18/2007	6.190	5,604,393						7,480,000	01/16/2007
00-1101393		JACKSON HEIGHTS	NY		05/17/2007	5.550	121,614						207,000	12/19/2006
00-1101394		BROOKLYN	NY		05/17/2007	5.550	63,703						101,400	12/18/2006
00-1101395		SAN DIEGO	CA		08/31/2007	3.700	5,350,033						15,290,000	07/08/2004
00-1101405		ANNAPOLIS	MD		03/23/2007	5.810	2,642,082						2,980,000	03/01/2007
00-1101414		LAKE ST. LOUIS	MO		12/21/2007	6.470	3,322,033						30,220,000	01/19/2007
00-1101419		AVON	MA		04/27/2007	5.790	977,259						2,140,000	04/25/2007
00-1101427		MILWAUKEE	WI		10/31/2007	6.620	3,028,379						5,820,000	03/23/2007
00-1101439		SANTA MARIA	CA		04/17/2007	6.190	888,186						2,520,000	03/29/2007
00-1101445		SALT LAKE CITY	UT		05/01/2007	5.560	3,239,812						5,030,000	04/16/2007
00-1101447		TAMPA	FL		06/29/2007	5.850	1,843,985						5,220,000	06/21/2007
00-1101448		CLEARFIELD	UT		08/09/2007	6.170	6,447,221						11,170,000	04/08/2007
00-1101449		MORENO VALLEY	CA		05/29/2007	5.820	7,370,617						12,450,000	04/17/2007
00-1101453		CHARLESTON	SC		06/05/2007	5.750	2,880,821						4,030,000	05/18/2007
00-1101456		BURLINGTON	WA		05/14/2007	5.900	4,382,325						8,140,000	05/09/2007
00-1101457		CONCORD	NC		09/12/2007	5.690	8,371,105						11,150,000	07/31/2007
00-1101458		CHICAGO	IL		05/22/2007	5.680	4,856,024						7,980,000	05/07/2007
00-1101460		RIVERSIDE	CA		05/08/2007	6.120	2,811,733						3,700,000	04/11/2007
00-1101462		WINSTON SALEM	NC		05/24/2007	5.490	10,628,787						14,440,000	05/10/2007
00-1101471		PEABODY	MA		08/06/2007	5.710	4,914,384						8,350,000	07/25/2007
00-1101475		TAMPA	FL		12/27/2007	5.870	8,811,114						14,590,000	09/20/2007
00-1101479		ST. CLAIR SHORES	MI		09/13/2007	6.700	6,405,999						16,000,000	07/20/2007
00-1101481		ANN ARBOR	MI		07/24/2007	5.680	22,404,102						34,610,000	06/28/2007
00-1101483		DALLAS	TX		05/15/2007	6.250	2,023,167						2,880,000	05/10/2007
00-1101491		JACKSONVILLE BEACH	FL		06/21/2007	6.430	4,774,715						7,100,000	06/14/2007
00-1101493		SALT LAKE CITY	UT		07/30/2007	5.760	11,388,487						15,860,000	06/29/2007
00-1101501		HUNTINGTON	NY		11/09/2007	5.910	2,000,000						2,510,000	11/07/2007
00-1101505		JASPER	GA		07/16/2007	5.920	8,800,000						11,380,000	06/06/2007
00-1101509		ITHACA	NY		07/31/2007	6.800	4,611,159						37,660,000	08/01/2007
00-1101510		NEW YORK	NY		08/24/2007	6.210	3,116,090						4,550,000	08/07/2007
00-1101512		BURR RIDGE	IL		12/03/2007	6.300	3,548,923						5,830,000	06/21/2007
00-1101516		MILWAUKEE	WI		06/15/2007	5.860	2,500,000						9,530,000	06/13/2007
00-1101518		BIRMINGHAM	AL		08/07/2007	6.130	6,315,642						10,390,000	07/27/2007
00-1101521		ATLANTA	GA		08/07/2007	6.080	11,129,469						17,000,000	07/02/2007

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101525		AUSTIN	TX		07/18/2007	6.280	4,476,333						6,742,857	07/03/2007
00-1101526		ALBUQUERQUE	NM		08/15/2007	6.480	2,796,338						8,160,000	08/03/2007
00-1101527		COLORADO SPRINGS	CO		07/05/2007	4.000	9,862,765						13,250,000	06/18/2007
00-1101528		CUPERTINO	CA		08/20/2007	6.140	43,828,117						94,860,000	12/14/2011
00-1101534		TORRANCE	CA		08/30/2007	6.510	4,709,309						6,420,000	08/20/2007
00-1101540		ORANGE	CA		08/29/2007	6.220	10,684,802						15,710,000	08/16/2007
00-1101542		GURNEE	IL		09/11/2007	6.850	7,593,008						28,230,000	07/25/2007
00-1101544		RANCHO DOMINGUEZ	CA		10/02/2007	6.210	4,940,023						7,150,000	08/01/2007
00-1101545		CERRITOS	CA		09/10/2007	6.380	8,623,547						11,730,000	08/29/2007
00-1101546		CANOGA PARK	CA		08/30/2007	6.250	6,979,970						8,850,000	07/25/2007
00-1101548		TACOMA	WA		10/31/2007	6.250	14,080,445						34,150,000	08/28/2008
00-1101549		TACOMA	WA		10/31/2007	4.290	3,749,405						34,150,000	08/28/2008
00-1101553		WOBURN	MA		08/06/2007	5.710	4,113,851						7,570,000	07/25/2007
00-1101554		WOBURN	MA		08/06/2007	5.710	756,059						1,380,000	07/25/2007
00-1101558		ROCKLEDGE	FL		09/24/2007	6.190	6,501,324						9,260,000	09/10/2007
00-1101562		SALT LAKE CITY	UT		09/20/2007	6.110	8,633,230						11,860,000	08/11/2007
00-1101563		HICKORY	NC		10/19/2007	6.110	3,390,538						16,730,000	09/21/2007
00-1101566		ADDISON	IL		10/18/2007	6.430	2,836,404						3,980,000	09/08/2007
00-1101567		VARIOUS	PA		08/31/2007	6.470	18,110,267						33,800,000	08/30/2007
00-1101568		VARIOUS	OH		08/31/2007	6.470	10,391,698						19,380,000	08/30/2007
00-1101569		GARDNER	KS		09/26/2007	6.320	4,090,755						5,560,000	09/20/2007
00-1101573		ROCKVILLE	MD		01/07/2008	6.650	4,555,288						25,680,000	10/04/2007
00-1101575		LINCOLN	NE		08/23/2007	6.350	14,017,184						19,535,575	08/23/2007
00-1101578		KANSAS CITY	MO		09/14/2007	6.640	2,027,258						8,460,000	09/14/2007
00-1101625		TWINSBURG	OH		01/25/2008	6.630	1,092,988						12,500,000	12/14/2007
00-1101631		SAN DIEGO	CA		04/03/2008	5.700	4,300,135						12,510,000	02/28/2008
00-1101634		PITTSBURGH	PA		04/18/2008	6.670	3,225,979						5,530,000	04/14/2008
00-1101635		JACKSONVILLE	FL		04/23/2008	6.060	8,970,829						20,560,000	03/18/2008
00-1101636		MILWAUKEE	WI		05/01/2008	6.170	5,315,518						7,150,000	04/01/2008
00-1101637		PENN HILLS	PA		04/22/2008	7.000	13,377,075						22,000,000	04/21/2008
00-1101639		MILFORD	OH		07/22/2008	7.440	1,781,063						25,385,000	06/05/2008
00-1101640		MOON TOWNSHIP	PA		07/24/2008	6.770	18,554,360						32,685,000	07/21/2008
00-1101645		INDEPENDENCE TWP	MI		09/05/2008	6.270	18,435,938						26,120,000	09/03/2008
00-1101646		TACOMA	WA		10/30/2008	4.290	1,417,442						34,150,000	08/28/2008
00-1101647		INDEPENDENCE TWP	MI		09/05/2008	13.000	1,000,000						26,120,000	09/03/2008
00-1101650		BEDFORD	OH		09/26/2008	8.000	11,227,920						20,770,000	09/25/2008
00-1101651		DALLAS	TX		10/01/2008	6.560	23,135,199						41,900,000	08/20/2008
00-1101666		GAITHERSBURG	MD		09/29/2009	7.050	11,808,505						30,490,000	09/28/2009
00-1101672		HOUSTON	TX		02/19/2010	6.170	7,433,902						11,750,000	02/09/2010
00-1101673		ADDISON	IL		02/19/2010	6.170	2,703,237						4,380,000	02/09/2010
00-1101674		HANOVER	MD		02/19/2010	6.170	4,730,665						7,750,000	02/09/2010
00-1101675		ALGONA & KENT	WA		02/19/2010	6.170	14,288,539						22,740,000	02/09/2010
00-1101678		ADDISON	IL		02/19/2010	6.170	4,151,400						6,650,000	02/09/2010
00-1101679		ATLANTA	GA		02/19/2010	6.170	11,778,390						20,480,000	02/09/2010
00-1101680		HOUSTON	TX		02/19/2010	6.170	1,448,163						2,200,000	02/09/2010
00-1101681		HOUSTON	TX		02/19/2010	6.170	2,413,605						3,920,000	02/09/2010
00-1101682		BUFORD	GA		02/19/2010	6.170	2,220,516						3,150,000	02/09/2010
00-1101685		SAN ANTONIO	TX		03/18/2010	6.400	12,386,512						20,530,000	10/18/2011
00-1101686		PITTSBURGH	PA		03/26/2010	8.000	1,547,857						3,430,000	03/19/2010
00-1101687		BURKE	VA		04/20/2010	6.200	35,327,635						54,760,000	03/22/2010
00-1101688		MADISON	WI		04/23/2010	6.310	7,187,471						12,510,000	04/14/2010
00-1101690		PITTSBURGH	PA		06/10/2010	6.950	5,572,827						10,250,000	05/05/2010
00-1101691		ALEXANDRIA	VA		06/18/2010	6.150	5,545,007						9,070,000	06/11/2010
00-1101693		FT WRIGHT	KY		10/05/2010	5.600	7,772,703						12,600,000	07/19/2010
00-1101695		KENT	WA		07/15/2010	6.000	5,157,351						8,060,000	07/14/2010
00-1101697		CHARLOTTE	NC		09/27/2010	5.500	6,788,948						10,300,000	09/07/2010
00-1101698		SAN ANTONIO	TX		08/13/2010	5.750	28,371,979						43,837,500	07/09/2010
00-1101699		BURLINGTON	KY		08/05/2010	5.350	9,257,610						13,210,000	07/23/2010
00-1101700		HOUSTON	TX		09/01/2010	5.500	4,333,184						8,400,000	08/27/2010
00-1101701		FAIRVIEW	OR		09/29/2010	5.050	12,575,720						17,450,000	09/14/2010
00-1101702		CLINTON	UT		10/08/2010	5.500	11,137,556						15,465,000	09/13/2010
00-1101703		GLENSHAW	PA		01/27/2011	5.650	13,269,848						19,450,000	11/15/2010
00-1101704		ST. PETERSBURG	FL		08/05/2010	7.750	505,735						1,851,868	08/29/1997

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101705		BUFFALO GROVE	IL		11/22/2010	5.250	9,710,406						15,320,000	10/17/2010
00-1101706		ST. PETERSBURG	FL		10/05/2010	6.000	3,918,467						14,250,000	09/27/2010
00-1101707		ST. PETERSBURG	FL		10/05/2010	5.750	4,333,060						14,250,000	09/27/2010
00-1101708		ST PETERSBURG	FL		10/05/2010	6.000	9,640,243						13,020,000	09/21/2010
00-1101709		ST. PETERSBURG	FL		10/05/2010	5.750	5,836,367						7,790,000	09/27/2010
00-1101711		AUSTIN	TX		11/01/2010	4.730	13,729,862						19,970,000	10/28/2010
00-1101712		ORANGE	CA		10/07/2010	5.130	6,317,766						10,490,000	09/16/2010
00-1101715		LYNDHURST	NJ		12/01/2010	5.380	8,745,302						12,129,775	11/19/2010
00-1101717		FULLERTON	CA		12/03/2010	4.750	3,329,467						4,680,000	10/29/2010
00-1101719		LOVELAND	OH		12/13/2010	4.230	2,266,799						4,790,000	12/07/2010
00-1101720		WEST BEND	WI		12/07/2010	5.000	9,134,961						13,130,000	12/01/2010
00-1101721		WEST COVINA	CA		02/28/2011	5.380	3,093,187						4,980,000	01/05/2011
00-1101722		SALT LAKE CITY	UT		12/27/2010	5.250	4,804,758						8,200,000	12/14/2010
00-1101723		SPRING VALLEY	CA		01/31/2011	5.250	3,947,202						6,640,000	01/25/2011
00-1101724		TORRANCE	CA		01/27/2011	4.720	5,473,069						11,460,000	01/14/2011
00-1101725		ALBUQUERQUE	NM		01/31/2011	5.500	2,506,487						5,785,000	12/31/2010
00-1101726		COLUMBUS	OH	S	12/29/2010	5.000	18,641,636						27,530,000	12/21/2010
00-1101727		WEST BABYLON	NY		02/15/2011	6.150	3,387,870						5,451,000	01/31/2011
00-1101728		COLUMBUS	OH	S	06/08/2011	5.000	2,888,818						27,530,000	12/21/2010
00-1101729		UPPER ARLINGTON	OH		07/15/2011	5.800	38,599,235						53,200,000	07/01/2011
00-1101733		BIRMINGHAM	AL		03/11/2011	6.350	22,824,174						31,510,000	03/01/2011
00-1101734		BIRMINGHAM	AL		07/08/2011	10.000	1,384,357						31,510,000	03/01/2011
00-1101735		PITTSBURGH	PA		03/21/2011	5.600	14,764,598						21,560,000	03/14/2011
00-1101736		SHAWNEE	KS		03/01/2011	5.530	3,846,216						5,650,000	02/24/2011
00-1101738		FLORHAM PARK	NJ		06/02/2011	5.450	20,565,830						28,420,000	05/17/2011
00-1101741		LAKE MARY	FL		04/08/2011	4.820	19,000,000						25,930,000	03/17/2011
00-1101743		CHAPEL HILL	NC		11/15/2011	6.150	8,057,276						14,820,000	07/11/2011
00-1101745		AUSTIN	TX		06/08/2011	5.500	23,024,645						30,208,251	03/01/2011
00-1101746		MESA	AZ		05/20/2011	5.650	3,086,920						4,630,000	05/13/2011
00-1101747		IRVINE	CA		05/02/2011	5.500	8,862,043						16,110,000	04/19/2011
00-1101750		BUFFALO GROVE	IL		05/05/2011	5.250	1,939,554						5,020,000	04/18/2011
00-1101751		WOOD DALE	IL		05/05/2011	5.250	4,567,698						7,400,000	04/18/2011
00-1101752		AGOURA HILLS	CA		07/28/2011	6.500	7,821,945						15,550,000	07/08/2011
00-1101753		HOUSTON	TX		06/29/2011	5.530	15,458,379						37,000,000	06/22/2011
00-1101755		CLIFTON	VA		06/28/2011	5.250	25,000,000						40,010,000	06/07/2011
00-1101756		NASHVILLE	TN		07/20/2011	5.550	9,621,914						14,290,000	05/17/2011
00-1101757		WOODINVILLE	WA		07/13/2011	4.390	5,818,653						12,970,000	07/11/2011
00-1101758		TOLUCA LAKE	CA		06/14/2011	4.550	3,713,095						6,350,000	05/12/2011
00-1101759		CHARLOTTE	NC		07/01/2011	3.850	18,725,000						25,700,000	06/28/2011
00-1101760		WOOD DALE	IL		05/05/2011	5.250	2,733,768						4,660,000	04/18/2011
00-1101761		WOOD DALE	IL		05/05/2011	5.250	5,272,290						9,710,000	04/18/2011
00-1101762		WOOD DALE	IL		05/05/2011	5.250	4,008,884						6,860,000	04/18/2011
00-1101763		CINCINNATI	OH		08/30/2011	5.180	15,595,621						22,000,000	09/01/2011
00-1101764		SAN FRANCISCO	CA		06/13/2011	4.550	16,391,523						22,140,000	06/10/2011
00-1101765		CHICAGO	IL		08/31/2011	4.390	6,576,021						18,290,000	08/23/2011
00-1101767		GREENFIELD	WI		09/12/2011	5.150	10,398,236						15,450,000	09/01/2011
00-1101771		CINCINNATI	OH		07/27/2011	4.960	5,658,955						7,750,000	07/21/2011
00-1101772		PARKER	CO		09/01/2011	4.450	15,696,938						21,630,000	08/09/2011
00-1101774		DENVER	CO		08/03/2011	3.500	14,000,000						21,490,000	07/19/2011
00-1101775		WASHINGTON	DC		07/28/2011	4.750	13,500,000						20,970,000	07/21/2011
00-1101776		ORANGE	CA		09/29/2011	4.760	6,591,143						15,720,000	08/25/2011
00-1101778		OREGON CITY	OR		10/03/2011	4.000	7,500,000						10,010,000	09/29/2011
00-1101779		GOODYEAR	AZ		08/30/2011	4.200	18,000,000						25,860,000	08/02/2011
00-1101780		MINNEAPOLIS	MN		09/20/2011	4.800	19,641,715						28,006,667	09/13/2011
00-1101782		LAGUNA HILLS	CA		10/11/2011	4.610	10,349,084						16,290,000	10/10/2011
00-1101783		MISSION VIEJO	CA		12/15/2011	4.680	4,901,235						7,420,000	10/10/2011
00-1101784		SEATTLE	WA		09/30/2011	4.900	7,024,179						10,200,000	09/29/2011
00-1101786		PITTSBURGH	PA		09/23/2011	5.250	31,498,574						42,540,000	09/09/2011
00-1101788		WEST CHESTER	PA		10/31/2011	4.350	8,052,253						11,630,000	09/30/2011
00-1101789		LENEXA	KS		12/08/2011	5.100	8,540,019						13,430,000	11/21/2011
00-1101791		WAUSAU	WI		11/22/2011	5.000	4,896,905						7,050,000	10/27/2011
00-1101792		LEXINGTON	KY		02/07/2012	5.150	4,499,295						7,040,000	01/10/2012
00-1101793		SAN ANTONIO	TX		10/21/2011	6.500	661,217						20,530,000	10/18/2011

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101794		RALEIGH	NC		11/21/2011	4.500	4,820,952						6,600,000	11/03/2011
00-1101797		COSTA MESA	CA		11/22/2011	4.100	11,006,166						17,900,000	11/16/2011
00-1101799		MIDDLE RIVER	MD		02/02/2012	5.150	4,826,334						6,610,000	01/27/2012
00-1101800		CHICAGO	IL		11/30/2011	4.750	17,722,247						26,800,714	11/28/2011
00-1101802		COLUMBUS	OH	S	12/01/2011	4.900	12,607,326						18,830,000	11/07/2011
00-1101803		HOUSTON	TX		11/16/2011	4.040	18,000,000						24,040,000	11/07/2011
00-1101804		WILTON	CT		01/18/2012	5.000	13,988,302						19,250,000	11/28/2011
00-1101806		CITY OF INDUSTRY	CA		12/12/2011	4.890	5,786,931						9,380,000	12/06/2011
00-1101807		LAGRANGE	KY		12/14/2011	4.790	3,734,657						5,220,000	12/01/2011
00-1101808		GAITHERSBURG	MD		12/13/2011	4.550	10,000,000						16,984,615	11/29/2011
00-1101809		CUPERTINO	CA		12/15/2011	4.750	19,898,750						94,860,000	12/14/2011
00-1101811		BUFORD	GA		12/20/2011	3.750	28,000,000						36,620,000	12/12/2011
00-1101812		PLATTEVILLE	WI		01/25/2012	5.030	5,260,158						9,450,000	01/10/2012
00-1101816		ATLANTA	GA		03/01/2012	3.990	49,111,719						83,240,000	02/14/2012
00-1101817		OAKLAND	CA		06/27/2012	4.000	10,000,000						19,935,000	06/21/2012
00-1101818		TEMPE	AZ		02/01/2012	4.050	28,000,000						37,120,000	01/23/2012
00-1101819		HOUSTON	TX		03/29/2012	3.760	25,350,000						32,200,000	02/27/2012
00-1101821		MALVERN	PA		03/01/2012	4.000	12,278,243						29,920,000	02/16/2012
00-1101822		BROOKLINE	MA		04/11/2012	4.250	4,500,000						13,440,000	03/16/2012
00-1101825		REISTERSTOWN	MD		06/01/2012	5.110	6,700,943						12,460,000	05/14/2012
00-1101826		BEDMINSTER	NJ		04/19/2012	4.640	8,653,841						12,590,000	04/10/2012
00-1101827		CLARKSVILLE	TN		03/08/2012	4.100	25,000,000						33,320,000	02/28/2012
00-1101828		DYER	IN		04/05/2012	4.500	2,317,625						4,700,000	03/27/2012
00-1101830		PITTSBURGH	PA		05/03/2012	5.000	4,717,226						7,040,000	04/30/2012
00-1101831		COMMACK	NY		04/25/2012	4.150	4,905,193						19,080,000	04/19/2012
00-1101832		CENTEREACH	NY		06/29/2012	4.850	16,000,000						23,890,000	06/13/2012
00-1101833		COLUMBIA	SC		05/03/2012	4.750	3,143,242						4,330,000	04/27/2012
00-1101834		NEW YORK	NY		04/13/2012	3.740	59,000,000						81,870,000	03/29/2012
00-1101835		BRENTWOOD	TN		05/08/2012	4.930	6,136,225						8,270,000	04/26/2012
00-1101838		ANN ARBOR	MI		04/27/2012	4.680	15,800,447						21,380,000	04/25/2012
00-1101839		WASHINGTON	DC		09/17/2012	4.450	23,936,097						34,010,000	08/15/2012
00-1101846		CHARLOTTESVILLE	VA		05/01/2012	4.520	4,359,129						6,290,000	04/25/2012
00-1101847		BRENTWOOD	TN		11/08/2012	4.740	8,750,000						12,370,000	06/14/2012
00-1101848		CINCINNATI	OH		07/20/2012	4.580	21,500,000						29,000,000	06/22/2012
00-1101850		BELLEVUE	WA		06/04/2012	5.950	3,121,531						15,756,000	05/21/2012
00-1101852		OCEANSIDE	CA		06/28/2012	4.500	5,350,808						7,660,000	06/04/2012
00-1101855		CINCINNATI	OH		10/22/2012	4.250	4,950,000						8,640,000	09/14/2012
00-1101856		CINCINNATI	OH		10/22/2012	4.250	4,050,000						6,890,000	09/14/2012
00-1101857		CINCINNATI	OH		10/22/2012	4.250	2,950,000						5,050,000	09/14/2012
00-1101858		CINCINNATI	OH		10/22/2012	4.250	15,550,000						28,000,000	09/14/2012
00-1101859		PHOENIX	AZ		05/17/2012	4.170	15,368,881						20,770,000	05/14/2012
00-1101860		MILWAUKEE	WI		06/15/2012	4.250	11,149,172						15,810,000	06/11/2012
00-1101861		REDMOND	WA		06/08/2012	4.250	24,000,000						30,560,000	05/08/2012
00-1101863		MULLICA HILL	NJ		06/20/2012	4.800	5,085,379						7,580,000	06/13/2012
00-1101865		COLUMBUS	OH		08/09/2012	5.250	7,214,666						9,680,000	08/03/2012
00-1101868		HOUSTON	TX		08/07/2012	3.750	15,500,000						26,970,000	07/31/2012
00-1101869		IRVINE	CA		08/09/2012	3.910	29,121,108						39,680,000	07/10/2012
00-1101870		PORTLAND	OR		09/25/2012	3.950	4,083,909						9,720,000	08/03/2012
00-1101872		SAN DIEGO	CA		10/10/2012	4.150	5,289,913						9,440,000	08/21/2012
00-1101873		CINCINNATI	OH		08/23/2012	4.550	12,233,510						21,390,000	07/16/2012
00-1101874		FT. THOMAS	KY		08/23/2012	4.550	8,652,971						15,050,000	07/16/2012
00-1101875		GRANDVIEW	MO		07/25/2012	4.300	12,169,624						16,770,000	07/16/2012
00-1101876		CARLSBAD	CA		06/22/2012	3.800	18,000,000						24,740,000	06/13/2012
00-1101879		BOULDER	CO		08/01/2012	4.150	4,217,477						7,190,000	07/24/2012
00-1101881		NASHVILLE	TN		09/10/2012	4.600	4,982,147						6,970,000	08/03/2012
00-1101884		BUFFALO GROVE	IL		08/21/2012	5.000	3,581,789						5,170,000	08/15/2012
00-1101888		RALEIGH	NC		09/28/2012	4.000	5,982,681						8,191,304	09/19/2012
00-1101890		NEWPORT BEACH	CA		10/12/2012	3.870	24,463,874						34,270,000	09/05/2012
00-1101893		FORT WORTH	TX		10/01/2012	4.050	9,650,000						13,120,000	08/20/2012
00-1101894		COLUMBUS	OH	S	11/13/2012	4.750	25,000,000						34,726,000	10/09/2012
00-1101895		CHARLESTON	SC		11/13/2012	4.380	7,500,000						10,070,000	10/29/2012
00-1101898		NEW YORK	NY		11/15/2012	4.290	30,000,000						47,500,000	10/17/2012
00-1101899		NEW YORK	NY		11/15/2012	8.500	5,000,000						47,500,000	10/17/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101900		BELLEVUE	WA		12/06/2012	4.000	12,000,000						15,495,000	11/08/2012
00-1101903		NEW YORK	NY		11/01/2012	3.500	25,000,000						38,595,454	10/25/2012
00-1101904		WOODLAND	CA		10/24/2012	3.900	6,986,187						11,360,000	10/15/2012
00-1101905		HERNDON	VA		10/26/2012	3.600	29,000,000						40,870,000	10/17/2012
00-1101909		IRVINE	CA		11/30/2012	3.950	45,000,000						62,860,000	10/12/2012
00-1101912		COLUMBUS	OH	S	12/19/2012	4.100	30,000,000						40,290,000	11/29/2012
00-1101913		MURRAY	UT		11/13/2012	3.900	2,365,000						6,000,000	11/07/2012
00-1101914		LOGAN	UT		11/13/2012	4.000	5,380,000						8,020,000	11/07/2012
00-1101920		CHANDLER	AZ		12/20/2012	4.470	7,000,000						11,650,000	12/14/2012
00-1101924		TUSTIN	CA		12/05/2012	3.790	11,700,000						36,400,000	11/28/2012
00-1101926		ELGIN	IL		12/12/2012	4.100	2,500,000						5,760,000	11/29/2012
00-1101927		BRICK	NJ		12/12/2012	3.860	23,000,000						32,044,884	11/28/2012
00-1101928		ANAHEIM	CA		12/14/2012	3.840	32,000,000						42,734,100	12/10/2012
00-1101933		PITTSBURGH	PA		12/21/2012	4.450	6,600,000						8,930,000	12/18/2012
00-6000047		BUFFALO	NY		01/31/2002	9.000	342,348						10,656,200	12/31/2000
00-6000058		CLEARWATER	SC		01/31/2002	7.880	348,091						3,576,405	12/31/2000
00-6000073		WAYNESBORO	GA		01/31/2002	9.130	547,458						3,739,084	12/31/2000
00-6000083		NAPLES	FL		01/31/2002	8.880	208,020						1,377,980	12/31/2000
00-6000096		WEST COLUMBIA	SC		01/31/2002	8.130	748,692						4,157,378	12/31/2000
00-6000125		ARLINGTON	VA		01/31/2002	7.880	1,820,413						13,024,395	12/31/2000
00-6000147		FAIRVIEW	CA		01/31/2002	7.750	47,906						1,938,730	12/31/2000
00-6000166		AGOURA HILLS	CA		01/31/2002	7.250	90,367						2,663,630	12/30/2000
00-6000167		SANTA CLARITA	CA		01/31/2002	7.250	118,035						2,505,310	12/31/2000
00-6000180		ARLINGTON	VA		01/31/2002	7.000	1,223,940						7,755,785	12/31/2000
00-6000190		NEWTON SQUARE	PA		01/31/2002	7.000	100,918						1,561,319	12/31/1999
00-6000192		WEST CHESTER	PA		01/31/2002	7.000	72,862						1,169,608	12/31/2000
00-6000193		CINCINNATI	OH		01/31/2002	6.880	319,819						1,578,884	12/31/2000
00-6000203		GREENVILLE	SC		01/31/2002	7.250	94,610						2,179,998	10/31/2001
00-6000224		MANFIELD	MA		01/31/2002	8.400	436,913						2,678,328	12/31/2000
00-6000233		HAUPPAUGE	NY		01/31/2002	6.000	4,323,518						9,000,000	06/20/2000
00-6000245		LUMBERTON	NJ		01/31/2002	8.270	2,704,071						11,460,000	12/31/2000
00-6000248		TREVOSE	PA		01/31/2002	7.340	813,811						3,300,000	05/03/2001
00-6000256		ARDEN HILLS	MN		01/31/2002	7.590	651,981						2,940,000	09/06/2001
00-9000089		SAN FRANCISCO	CA		06/01/2001	7.880	333,172						2,744,000	03/27/2001
00-9000100		LA CANADA	CA		07/01/2001	8.130	67,469						338,100	06/18/2001
00-9000123		CINCINNATI	OH		12/03/2001	8.000	553,109						950,600	11/24/2001
00-9000137		YORBA LINDA	CA		05/01/2002	7.750	165,080						779,100	04/30/2002
00-9000144		ROCK HILL	SC		08/01/2002	8.000	271,503						607,600	07/29/2002
03-0301632		SANTA CLARITA	CA		07/18/1990	8.130	661,270						5,100,000	02/19/1990
03-0305576		OAKWOOD	GA		03/31/1994	7.880	608,556						6,500,000	11/05/1993
03-0306146		DENVER	CO		07/08/1994	8.000	978,394						8,900,000	01/01/1994
03-0306302		WATERFORD	MI		10/04/1994	6.270	1,304,873						14,000,000	05/04/1994
03-0306926		TUKWILA	WA		02/01/1995	9.630	494,730						2,990,000	11/18/1994
03-0307129		AMHERST	NY		06/27/1995	8.880	1,344,714						3,060,000	03/28/1995
03-0307463		JACKSONVILLE	FL		11/21/1995	7.620	679,600						3,260,780	06/29/1995
03-0307610		RAYMOND	WA		09/26/1996	8.000	850,834						3,000,000	07/12/1995
03-0307803		HAYWARD	CA		10/18/1995	8.250	312,094						4,400,000	06/12/1995
03-0307885		LOUISVILLE	KY		02/29/1996	7.880	511,782						2,570,000	07/25/1995
03-0308244		LAVERGNE	TN		01/09/1997	8.070	840,000						8,000,000	03/13/2000
03-0308299		FRANKLIN	MA		05/21/1996	8.000	702,750						6,375,000	11/17/1995
03-0308428		PLAINVILLE	OH		03/14/1996	7.500	1,700,179						4,800,000	10/27/1995
03-0308464		KENT	WA		03/28/1996	8.380	394,083						1,766,000	11/22/1995
03-0308648		DELAWARE	OH		03/05/1996	7.880	2,470,964						12,347,000	12/18/1995
03-0308675		OVERLAND PARK	KS		03/21/1996	7.400	1,526,251						6,780,000	12/27/1995
03-0308822		RALEIGH	NC		06/27/1996	7.500	13,329,219						124,450,000	01/09/2006
03-0308877		CHEROKEE COUNTY	GA		04/03/1997	7.290	2,679,599						10,440,000	02/23/1996
03-0309176		HAMILTON	OH		07/10/1996	8.000	982,210						4,795,000	04/12/1996
03-0309254		TAMPA	FL		08/29/1996	8.250	523,598						3,740,000	05/06/1996
03-0309823		CHEEKTOWAGA	NY		03/31/1997	8.220	1,489,162						11,570,000	11/12/2010
03-0310231		OAKDALE	MN		08/27/1997	8.750	2,130,514						4,225,000	06/01/1997
03-0310337		HOUSTON	TX		09/30/1997	6.270	8,857,368						18,388,170	09/15/2004
03-0310373		MARYLAND HEIGHTS	MO		08/22/1997	8.380	1,229,933						4,260,000	06/12/1997
03-0310442		HOUSTON	TX		09/30/1997	6.270	518,893						18,388,170	09/15/2004

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
03-0310520		OAKDALE	MN		12/01/1997	8.080	878,779						2,770,000	10/02/1997
03-0310828		LOVELAND	OH		04/30/1998	5.100	37,299						1,685,000	02/05/1998
03-0310933		PANAMA CITY	FL		05/26/1998	6.840	109,926						2,962,850	03/03/1998
03-0311109		INDIANAPOLIS	IN		08/17/1998	6.800	543,718						15,060,000	04/10/2001
03-0311521		KENT	WA		01/05/1999	7.880	442,644						5,356,000	01/29/1998
03-0311838		SEATTLE	WA		04/07/1999	7.320	723,169						1,917,000	03/12/1999
03-0312004		FARMERS BRANCH	TX		07/13/1999	7.530	2,583,499						4,700,000	06/21/1999
03-4000027		NAUGATUCK	CT		09/10/1996	8.500	3,689,148						8,360,000	03/29/1996
03-4000509		FAIRFIELD	OH		06/30/1997	8.700	3,444,512						12,380,000	04/11/1997
03-4000518		MARIETTA	GA		07/18/1997	8.550	2,927,546						9,325,000	06/12/1997
03-4000554		LANSING	MI		11/25/1997	8.500	2,760,170						7,156,000	06/26/1997
03-4000590		CINCINNATI	OH		09/30/1997	8.130	1,817,135						6,650,000	02/15/2002
03-4000669		ROBERTSDALE	AL		11/04/1997	7.970	961,135						3,850,000	07/11/1997
03-4000861		FLORENCE	KY		03/10/1998	5.800	10,787,494						29,890,000	11/17/2000
03-4001019		MONROEVILLE	PA		09/01/1998	7.190	4,280,319						12,065,000	05/22/1998
03-4001028		OKLAHOMA CITY	OK		07/27/1998	6.930	1,059,936						3,126,880	04/09/1998
03-4001046		RANCHO BERNARDO	CA		08/17/1998	7.460	16,139						251,572	05/11/1998
03-4001055		EVANDALE	OH		11/12/1998	7.350	2,175,132						18,470,000	06/01/2000
03-4001064		DAVISON	MI		09/30/1998	6.690	628,981						12,190,000	06/18/1998
03-4002170		SALT LAKE CITY	UT		12/28/1999	5.740	1,446,761						2,969,006	10/01/1999
03-4100095		JACKSONVILLE	FL		12/13/1995	7.580	1,226,395						6,849,242	06/20/1995
03-4100224		HOUSTON	TX		03/12/1997	7.940	1,507,036						6,470,001	09/09/1996
0599999. Mortgages in good standing - Commercial mortgages-all other							5,267,938,417		175,799	472,216			10,620,231,217	XXX
0899999. Total Mortgages in good standing							5,267,938,417		175,799	472,216			10,620,231,217	XXX
00-1101260		EUGENE	OR		11/09/2006	7.100	2,246,659						3,087,172	11/06/2006
1399999. Restructured mortgages - Commercial mortgages-all other							2,246,659						3,087,172	XXX
1699999. Total - Restructured Mortgages							2,246,659						3,087,172	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
00-1100248		OCEANSIDE	CA		02/05/2004	10.650	1,795,143						3,878,518	12/11/2003
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other							1,795,143						3,878,518	XXX
3299999. Total - Mortgages in the process of foreclosure							1,795,143						3,878,518	XXX
3399999 - Totals							5,271,980,218		175,799	472,216			10,627,196,908	XXX

General Interrogatory:

1. Mortgages in good standing $ ---------- unpaid taxes $ ---------- interest due and unpaid.
2. Restructured mortgages $ ---------- unpaid taxes $ ---------- interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.
4. Mortgages in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
00-1100058	MARYSVILLE	WA		04/17/2012	5.300	2,065,832		6,880,000
00-1100302	GARDEN GROVE	CA		04/17/2012	6.380	7,185,725		14,580,000
00-1100418	TORRANCE	CA		04/17/2012	5.000	4,216,836		9,100,000
00-1100456	ATLANTA	GA		04/17/2012	6.740	7,104,256		11,250,000
00-1100501	SAN DIEGO	CA		08/10/2012	3.700		2,616,532	
00-1100682	MENLO PARK	CA		07/31/2012	5.730		2,608,273	
00-1100700	DOWNES GROVE	IL		07/31/2012	5.430		2,329,539	
00-1100762	BEAVERTON	OR		07/31/2012	5.290		4,664,565	
00-1100829	COLUMBUS	OH	S	07/31/2012	5.470		2,862,729	
00-1100830	NORTHVILLE	MI		07/31/2012	5.150		5,267,804	
00-1100832	FREDERICK	MD		07/31/2012	5.270		2,452,002	
00-1100849	BUFFALO GROVE	IL		07/31/2012	5.320		2,009,644	
00-1100850	BUFFALO GROVE	IL		07/31/2012	5.320		2,411,516	
00-1100858	SANTA ROSA	CA		07/31/2012	5.100		1,939,581	
00-1100865	ANN ARBOR	MI		07/31/2012	5.270		3,537,756	
00-1100889	REDWOOD CITY	CA		07/31/2012	5.350		6,972,937	
00-1101027	KING OF PRUSSIA	PA		07/31/2012	5.140		2,987,262	
00-1101028	ARLINGTON	VA		07/31/2012	5.050		2,095,360	
00-1101040	RALEIGH	NC		07/31/2012	5.550		4,668,875	
00-1101202	MYRTLE BEACH	SC		04/17/2012	6.250	10,652,660		17,770,000
00-1101213	CARY	NC		04/17/2012	6.110	3,665,436		7,430,000
00-1101349	SAN DIEGO	CA		07/31/2012	5.520		4,126,712	
00-1101500	ROSEVILLE	MN		04/20/2012	1.390		2,000,515	
00-1101792	LEXINGTON	KY		02/07/2012	5.150	4,600,000		7,040,000
00-1101799	MIDDLE RIVER	MD		02/02/2012	5.150	4,900,000		6,610,000
00-1101804	WILTON	CT		01/18/2012	5.000	14,250,000		19,250,000
00-1101812	PLATTEVILLE	WI		01/25/2012	5.030	5,325,000		9,450,000
00-1101816	ATLANTA	GA		03/01/2012	3.990	50,000,000		83,240,000
00-1101817	OAKLAND	CA		06/27/2012	4.000	10,000,000		19,935,000
00-1101818	TEMPE	AZ		02/01/2012	4.050	28,000,000		37,120,000
00-1101819	HOUSTON	TX		03/29/2012	3.760	25,350,000		32,200,000
00-1101821	MALVERN	PA		03/01/2012	4.000	12,500,000		29,920,000
00-1101822	BROOKLINE	MA		04/11/2012	4.250	4,500,000		13,440,000
00-1101825	REISTERSTOWN	MD		06/01/2012	5.110	6,800,000		12,460,000
00-1101826	BEDMINSTER	NJ		04/19/2012	4.640	8,750,000		12,590,000
00-1101827	CLARKSVILLE	TN		03/08/2012	4.100	25,000,000		33,320,000
00-1101828	DYER	IN		04/05/2012	4.500	2,410,000		4,700,000
00-1101830	PITTSBURGH	PA		05/03/2012	5.000	4,800,000		7,040,000
00-1101831	COMMACK	NY		04/25/2012	4.150	5,000,000		19,080,000
00-1101832	CENTEREACH	NY		06/29/2012	4.850	16,000,000		23,890,000
00-1101833	COLUMBIA	SC		05/03/2012	4.750	3,200,000		4,330,000
00-1101834	NEW YORK	NY		04/13/2012	3.740	59,000,000		81,870,000
00-1101835	BRENTWOOD	TN		05/08/2012	4.930	6,200,000		8,270,000
00-1101838	ANN ARBOR	MI		04/27/2012	4.680	16,000,000		21,380,000
00-1101839	WASHINGTON	DC		09/17/2012	4.450	24,000,000		34,010,000
00-1101846	CHARLOTTESVILLE	VA		05/01/2012	4.520	4,400,000		6,290,000
00-1101847	BRENTWOOD	TN		11/08/2012	4.740	8,750,000		12,370,000
00-1101848	CINCINNATI	OH		07/20/2012	4.580	21,500,000		29,000,000
00-1101850	BELLEVUE	WA		06/04/2012	5.950	3,200,000		15,756,000
00-1101852	OCEANSIDE	CA		06/28/2012	4.500	5,400,000		7,660,000
00-1101855	CINCINNATI	OH		10/22/2012	4.250	4,950,000		8,640,000
00-1101856	CINCINNATI	OH		10/22/2012	4.250	4,050,000		6,890,000
00-1101857	CINCINNATI	OH		10/22/2012	4.250	2,950,000		5,050,000
00-1101858	CINCINNATI	OH		10/22/2012	4.250	15,550,000		28,000,000
00-1101859	PHOENIX	AZ		05/17/2012	4.170	15,500,000		20,770,000
00-1101860	MILWAUKEE	WI		06/15/2012	4.250	11,300,000		15,810,000
00-1101861	REDMOND	WA		06/08/2012	4.250	24,000,000		30,560,000
00-1101863	MULLICA HILL	NJ		06/20/2012	4.800	5,150,000		7,580,000
00-1101865	COLUMBUS	OH		08/09/2012	5.250	7,250,000		9,680,000
00-1101868	HOUSTON	TX		08/07/2012	3.750	15,500,000		26,970,000
00-1101869	IRVINE	CA		08/09/2012	3.910	29,250,000		39,680,000
00-1101870	PORTLAND	OR		09/25/2012	3.950	4,100,000		9,720,000
00-1101872	SAN DIEGO	CA		10/10/2012	4.150	5,300,000		9,440,000
00-1101873	CINCINNATI	OH		08/23/2012	4.550	12,300,000		21,390,000
00-1101874	FT. THOMAS	KY		08/23/2012	4.550	8,700,000		15,050,000
00-1101875	GRANDVIEW	MO		07/25/2012	4.300	12,300,000		16,770,000
00-1101876	CARLSBAD	CA		06/22/2012	3.800	18,000,000		24,740,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
00-1101879	BOULDER	CO		08/01/2012	4.150	4,250,000		7,190,000
00-1101881	NASHVILLE	TN		09/10/2012	4.600	5,000,000		6,970,000
00-1101884	BUFFALO GROVE	IL		08/21/2012	5.000	3,600,000		5,170,000
00-1101888	RALEIGH	NC		09/28/2012	4.000	6,000,000		8,191,304
00-1101890	NEWPORT BEACH	CA		10/12/2012	3.870	24,500,000		34,270,000
00-1101893	FORT WORTH	TX		10/01/2012	4.050	9,650,000		13,120,000
00-1101894	COLUMBUS	OH	S	11/13/2012	4.750	25,000,000		34,726,000
00-1101895	CHARLESTON	SC		11/13/2012	4.380	7,500,000		10,070,000
00-1101898	NEW YORK	NY		11/15/2012	4.290	30,000,000		47,500,000
00-1101899	NEW YORK	NY		11/15/2012	8.500	5,000,000		47,500,000
00-1101900	BELLEVUE	WA		12/06/2012	4.000	12,000,000		15,495,000
00-1101903	NEW YORK	NY		11/01/2012	3.500	25,000,000		38,595,454
00-1101904	WOODLAND	CA		10/24/2012	3.900	7,000,000		11,360,000
00-1101905	HERNDON	VA		10/26/2012	3.600	29,000,000		40,870,000
00-1101909	IRVINE	CA		11/30/2012	3.950	45,000,000		62,860,000
00-1101912	COLUMBUS	OH	S	12/19/2012	4.100	30,000,000		40,290,000
00-1101913	MURRAY	UT		11/13/2012	3.900	2,365,000		6,000,000
00-1101914	LOGAN	UT		11/13/2012	4.000	5,380,000		8,020,000
00-1101920	CHANDLER	AZ		12/20/2012	4.470	7,000,000		11,650,000
00-1101924	TUSTIN	CA		12/05/2012	3.790	11,700,000		36,400,000
00-1101926	ELGIN	IL		12/12/2012	4.100	2,500,000		5,760,000
00-1101927	BRICK	NJ		12/12/2012	3.860	23,000,000		32,044,884
00-1101928	ANAHEIM	CA		12/14/2012	3.840	32,000,000		42,734,100
00-1101933	PITTSBURGH	PA		12/21/2012	4.450	6,600,000		8,930,000
0599999. Mortgages in good standing - Commercial mortgages-all other						969,920,745	55,551,603	1,531,687,742
0899999. Total Mortgages in good standing						969,920,745	55,551,603	1,531,687,742
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						969,920,745	55,551,603	1,531,687,742

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1000127	LOVELAND	OH		03/22/2000	05/01/2012	129,538							129,538	129,538			
00-1000566	TUCSON	AZ		05/10/2001	12/31/2012	2,099,484							2,099,484	2,099,484			
00-1000692	CAPE CORAL	FL		02/07/2002	02/28/2012	2,496,256							2,496,256	2,496,256			
00-1000859	DYER	IN		05/28/2002	04/05/2012	803,028							803,028	803,028			
00-1000872	ONTARIO	CA		03/26/2002	03/28/2012	1,358,839							1,358,839	1,358,839			
00-1000873	LEXINGTON	KY		04/22/2002	02/07/2012	84,914							84,914	84,914			
00-1000936	VISTA	CA		04/18/2002	04/16/2012	1,106,311							1,106,311	1,106,311			
00-1000967	SAN DIEGO	CA		07/10/2002	10/30/2012	9,771,517							9,771,517	9,771,517			
00-1000969	NORTH BERGEN	NJ		05/31/2002	06/26/2012	3,862,411							3,862,411	3,862,411			
00-1000970	NORTH BERGEN	NJ		05/31/2002	06/26/2012	9,368,960							9,368,960	9,368,960			
00-1000977	OCEANSIDE	CA		06/13/2002	06/28/2012	5,126,997							5,126,997	5,126,997			
00-1000978	BURLINGTON	KY		08/15/2002	08/06/2012	198,694							198,694	198,694			
00-1000980	HILLSBORO	OR		06/07/2002	05/14/2012	1,973,885							1,973,885	1,973,885			
00-1001043	REDDING	CA		01/27/2003	11/01/2012	11,461,336							11,461,336	11,461,336			
00-1001053	RICHARDSON	TX		11/15/2002	12/07/2012	2,190,320							2,190,320	2,190,320			
00-1001055	STOCKBRIDGE	GA		09/06/2002	03/06/2012	2,117,844							2,117,844	2,117,844			
00-1001076	HOUSTON	TX		10/01/2002	08/07/2012	7,175,000							7,175,000	7,175,000			
00-1001091	FINDLAY	OH		10/18/2002	11/30/2012	2,993,671							2,993,671	2,993,671			
00-1001105	LOGAN	UT		09/05/2002	09/11/2012	4,786,602							4,786,602	4,786,602			
00-1001106	PLYMOUTH	MI		11/13/2002	09/10/2012	5,591,387							5,591,387	5,591,387			
00-1001124	FT MYERS	FL		06/26/2003	10/30/2012	7,850,851							7,850,851	7,850,851			
00-1001132	VERNON	CA		10/24/2002	12/06/2012	121,581							121,581	121,581			
00-1001147	AMERICAN FORK	UT		11/27/2002	11/30/2012	962,316							962,316	962,316			
00-1001148	POWAY	CA		12/26/2002	12/31/2012	1,511,941							1,511,941	1,511,941			
00-1001153	MONTVALE	NJ		10/29/2002	08/02/2012	1,252,986							1,252,986	1,252,986			
00-1001155	MODESTO	CA		12/10/2002	12/14/2012	767,181							767,181	767,181			
00-1001161	PLEASANT GROVE	UT		11/15/2002	09/20/2012	7,818,325							7,818,325	7,818,325			
00-1001214	CINCINNATI	OH		12/10/2002	10/22/2012	345,000							345,000	345,000			
00-1001217	CINCINNATI	OH		12/10/2002	10/22/2012	285,000							285,000	285,000			
00-1001218	CINCINNATI	OH		12/10/2002	10/22/2012	205,000							205,000	205,000			
00-1001219	CINCINNATI	OH		12/10/2002	10/22/2012	1,115,000							1,115,000	1,115,000			
00-1001220	CINCINNATI	OH		12/10/2002	10/22/2012	285,000							285,000	285,000			
00-1001221	CINCINNATI	OH		12/10/2002	10/22/2012	305,000							305,000	305,000			
00-1001222	CINCINNATI	OH		12/10/2002	10/22/2012	260,000							260,000	260,000			
00-1001249	CHESAPEAKE	VA		01/31/2003	10/01/2012	84,023							84,023	84,023			
00-1001281	PUYALLUP	WA		11/10/2003	04/17/2012	183,002							183,002	183,002			
00-1001334	CHARLESTON	SC		06/06/2003	07/30/2012	1,871,622							1,871,622	1,871,622			
00-1002023	FRAMINGHAM	MA		05/07/2003	07/25/2012	9,899,007							9,899,007	9,877,388		(21,619)	(21,619)
00-1100028	NEW YORK	NY		08/07/2003	05/10/2012	10,562,328							10,562,328	10,562,328			
00-1100065	TUCSON	AZ		08/22/2003	02/23/2012	471,830							471,830	471,830			
00-1100125	SANTA FE	NM		09/15/2003	11/30/2012	2,468,626							2,468,626	2,468,626			
00-1100178	PITTSBURGH	PA	S	04/01/2005	10/26/2012	22,215,933							22,215,933	22,215,933			
00-1100232	RIALTO	CA		11/21/2003	10/30/2012	3,925,806							3,925,806	3,735,362		(190,444)	(190,444)
00-1100235	GARNER	NC		12/09/2003	11/02/2012	4,512,794							4,512,794	4,512,794			
00-1100366	PORT ROYAL	SC		07/08/2004	04/12/2012	9,088,780							9,088,780	9,088,780			
00-1100429	GRESHAM	OR		05/28/2004	05/02/2012	6,467,078							6,467,078	6,467,078			
00-1100432	FARMINGTON HILLS	MI		11/04/2005	05/01/2012	15,791,876							15,791,876	15,791,876			
00-1100447	LUBBOCK	TX		06/21/2004	12/26/2012	8,108,519							8,108,519	8,108,519			
00-1100462	UNION CITY	CA		09/15/2004	06/29/2012	105,199							105,199	105,199			
00-1100515	TRAVERSE CITY	MI		05/09/2005	03/08/2012	2,545,372							2,545,372	2,545,372			
00-1100569	CINCINNATI	OH		09/21/2004	08/23/2012	393,753							393,753	393,753			
00-1100570	FT. THOMAS	KY		09/21/2004	08/23/2012	5,038,728							5,038,728	5,038,728			
00-1100574	WINSTON SALEM	NC		09/16/2004	11/09/2012	2,672,790							2,672,790	2,672,790			
00-1100577	FORSYTH	NC		09/16/2004	11/09/2012	3,428,480							3,428,480	3,428,480			
00-1100638	FARMINGTON HILLS	MI		11/03/2004	03/02/2012	2,472,762							2,472,762	2,472,762			
00-1100668	PORT ROYAL	SC		01/31/2006	04/12/2012	6,762,555							6,762,555	6,762,555			
00-1100706	GLENDALE	AZ		02/14/2005	06/29/2012	7,730,000							7,730,000	7,730,000			
00-1100732	KENNEWICK	WA		09/19/2005	04/23/2012	5,813,880							5,813,880	5,813,880			
00-1100737	YORBA LINDA	CA		02/28/2006	10/02/2012	14,818,547							14,818,547	14,818,547			
00-1100771	LUBBOCK	TX		05/18/2005	12/26/2012	5,335,755							5,335,755	5,335,755			
00-1100783	AUSTIN	TX		04/14/2005	03/30/2012	2,000,000							2,000,000	2,000,000			
00-1100804	NAPLES	FL		05/26/2005	12/21/2012	2,000,000							2,000,000	2,000,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100817	ROCKY HILL	CT		12/28/2005	11/30/2012	5,437,895							5,437,895	5,437,895			
00-1100849	BUFFALO GROVE	IL		07/21/2005	08/09/2012	2,400,000		(4)			(4)		4,409,641	4,400,000		(9,641)	(9,641)
00-1100850	BUFFALO GROVE	IL		07/21/2005	08/09/2012	2,000,000		(4)			(4)		4,411,511	4,400,000		(11,511)	(11,511)
00-1100890	SALT LAKE CITY	UT		01/13/2006	01/31/2012	143,562							143,562	143,562			
00-1100908	NEW YORK	NY		07/27/2005	05/10/2012	3,000,000							3,000,000	3,000,000			
00-1100946	GLEN BURNIE	MD		07/29/2005	08/09/2012	307,534							307,534	307,534			
00-1101019	DALLAS	TX		01/19/2006	12/12/2012	3,773,537							3,773,537	3,773,537			
00-1101038	MIRAMAR	FL		03/22/2007	03/22/2012	698,747							698,747	717,571		18,824	18,824
00-1101058	CINCINNATI	OH		12/09/2005	10/22/2012	1,745,399							1,745,399	1,745,399			
00-1101059	CINCINNATI	OH		12/09/2005	10/22/2012	1,357,533							1,357,533	1,357,533			
00-1101060	CINCINNATI	OH		12/09/2005	10/22/2012	969,666							969,666	969,666			
00-1101068	SAN DIEGO	CA		02/01/2006	01/31/2012	18,700,000							18,700,000	18,700,000			
00-1101069	SAN DIEGO	CA		02/01/2006	01/31/2012	7,597,000							7,597,000	7,597,000			
00-1101071	ROSEVILLE	CA		12/22/2005	09/28/2012	14,110,276							14,110,276	14,110,276			
00-1101090	DALLAS	TX		01/19/2006	12/12/2012	1,841,373							1,841,373	1,841,373			
00-1101091	OAKLAND	CA		12/22/2005	06/27/2012	15,000,000							15,000,000	15,000,000			
00-1101097	CHATSWORTH	CA		12/27/2005	05/31/2012	2,262,134							2,262,134	2,262,134			
00-1101098	RIALTO	CA		02/22/2006	10/30/2012	2,291,879							2,291,879	2,179,106		(112,773)	(112,773)
00-1101121	ANN ARBOR	MI		02/28/2006	03/12/2012	23,123,252							23,123,252	23,123,252			
00-1101123	INDIANAPOLIS	IN		05/31/2006	04/06/2012	85,666							85,666	85,666			
00-1101199	CHARLOTTE	NC		05/23/2006	06/28/2012	4,901,052							4,901,052	4,901,052			
00-1101221	PLEASANT GROVE	UT		07/28/2006	09/20/2012	1,620,685							1,620,685	1,620,685			
00-1101241	PHOENIX	AZ		09/12/2006	01/31/2012	5,881,200							5,881,200	5,881,200			
00-1101242	PHOENIX	AZ		09/12/2006	01/31/2012	4,651,800							4,651,800	4,651,800			
00-1101255	CARLSBAD	CA		12/19/2006	03/29/2012	38,231,297							38,231,297	38,231,297			
00-1101257	EUGENE	OR		11/09/2006	12/21/2012	24,958,692		57,960			57,960		25,016,653	28,732,587		3,715,934	3,715,934
00-1101259	EUGENE	OR		11/09/2006	12/21/2012	12,258,562		134,341			134,341		12,392,903	14,176,012		1,783,109	1,783,109
00-1101269	NAPLES	FL		08/01/2006	05/16/2012	1,821,876							1,821,876	3,185,726		1,363,850	1,363,850
00-1101320	SEATTLE	WA		11/16/2006	11/27/2012	5,415,055							5,415,055	5,415,055			
00-1101413	SANTA MONICA	CA		03/30/2007	07/20/2012	5,000,000							5,000,000	5,000,000			
00-1101441	AUSTIN	TX		03/30/2007	03/30/2012	21,600,000							21,600,000	21,600,000			
00-1101450	TAYLORSVILLE	UT		05/01/2007	02/01/2012	2,748,872							2,748,872	2,748,872			
00-1101495	ROSEVILLE	MN		06/20/2007	06/22/2012	8,000,000							8,000,000	8,000,000			
00-1101500	ROSEVILLE	MN		12/11/2007	06/22/2012	9,247,116							11,247,631	11,247,631			
00-1101502	MCKINNEY	TX		06/22/2007	01/18/2012	12,375,000							12,375,000	12,375,000			
00-1101511	GLENDORA	CA		08/02/2007	08/01/2012	9,407,499							9,407,499	9,407,499			
00-1101514	LOUISVILLE	KY		07/25/2007	12/10/2012	13,500,000							13,500,000	13,500,000			
00-1101535	WOOD VILLAGE	OR		07/16/2007	11/01/2012	17,512,412							17,512,412	17,512,412			
00-1101536	WOOD VILLAGE	OR		12/04/2007	11/01/2012	380,458							380,458	380,458			
00-1101538	CHARLESTON	SC		08/30/2007	06/29/2012	3,863,520							3,863,520	3,863,520			
00-1101552	FT. WORTH	TX		08/30/2007	03/01/2012	16,964,264							16,964,264	16,993,900		29,636	29,636
00-1101579	GILBERT	AZ	S	08/30/2007	12/28/2012	13,875,192							13,875,192	13,875,192			
00-1101580	GILBERT	AZ	S	08/30/2007	12/03/2012	14,625,000							14,625,000	14,625,000			
00-1101589	GILBERT	AZ	S	08/30/2007	12/28/2012	27,787,500							27,787,500	27,787,500			
00-1101601	DAVIE	FL		10/30/2007	05/21/2012	15,846,551							15,846,551	15,846,551			
00-1101656	GILBERT	AZ	S	12/22/2008	12/28/2012	10,429,875							10,429,875	10,429,875			
00-1101716	CATONSVILLE	MD		01/13/2011	05/15/2012	5,510,957							5,510,957	5,510,957			
00-6000152	PAOLI	PA		01/31/2002	06/15/2012	221,491							221,491	221,491			
00-6000160	WESTFIELD	NJ		01/31/2002	08/31/2012	81,504							81,504	81,504			
00-6000231	BEDFORD	MA		01/31/2002	06/01/2012	124,262							124,262	124,262			
00-6000238	SALT LAKE CITY	UT		01/31/2002	08/30/2012	5,083,505							5,083,505	5,083,505			
00-6000261	STERLING HEIGHTS	MI		01/31/2002	01/04/2012	1,477,458							1,477,458	1,477,458			
00-9000129	OMAHA	NE		03/22/2002	03/01/2012	181,861							181,861	181,861			
00-9000130	OMAHA	NE		03/22/2002	03/01/2012	214,526							214,526	214,526			
00-9000131	OMAHA	NE		03/22/2002	03/01/2012	456,526							456,526	456,526			
00-9000132	OMAHA	NE		03/22/2002	03/01/2012	188,751							188,751	188,751			
00-9000146	SAN DIEGO	CA		09/03/2002	08/31/2012	203,798							203,798	203,798			
00-9000148	PASADENA	CA		10/01/2002	07/03/2012	317,605							317,605	317,605			
00-9000150	NATIONAL CITY	CA		06/02/2003	07/20/2012	850,601							850,601	850,601			
00-9000151	NATIONAL CITY	CA		07/22/2011	07/20/2012	779,198							779,198	779,198			
03-0305338	CLAWSON	MI		11/22/1993	06/15/2012	593,190							593,190	593,190			
03-0306348	MORRISVILLE	NC		08/03/1994	05/16/2012	282,979							282,979	282,979			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
03-0309685	MARYSVILLE	OH		02/10/1997	02/15/2012	58,461							58,461	58,461			
03-0309841	KENT	WA		02/26/1997	03/12/2012	28,919							28,919	28,919			
03-0310713	NEWARK	CA		02/24/1998	12/05/2012	494,760							494,760	494,760			
03-0310759	CRANFORD	NJ		03/05/1998	12/27/2012	661,300							661,300	661,300			
03-4000361	VASHON	WA		05/01/1997	09/05/2012	1,774,287							1,774,287	1,774,287			
03-4000449	PORTLAND	OR		05/29/1997	05/14/2012	69,860							69,860	69,860			
03-4000843	BELLEVUE	WA		11/12/1997	11/30/2012	75,777							75,777	75,777			
03-4000912	ST PETERSBURG	FL		01/30/1998	07/06/2012	478,142							478,142	478,142			
03-4000958	BOSTON	MA		07/28/1998	08/31/2012	243,647							243,647	243,647			
03-4100013	MARLBOROUGH	MA		12/26/1996	01/10/2012	3,732,375							3,732,375	3,732,375			
0199999. Mortgages closed by repayment						688,485,892		192,293			192,293		695,099,860	701,665,226		6,565,365	6,565,365
00-1000008	VANCOUVER	WA		04/24/2000		995,249							263,490	263,490			
00-1000030	PITTSBURGH	PA		11/16/1999		5,849,746							551,902	551,902			
00-1000031	PITTSBURGH	PA		11/16/1999		2,225,114							247,664	247,664			
00-1000032	PITTSBURGH	PA		09/20/1999		3,731,226							156,990	156,990			
00-1000038	VISTA	CA		08/31/2000		3,866,161							309,247	309,247			
00-1000095	FLORENCE	KY		02/16/2000		1,087,722							26,596	26,596			
00-1000155	SOUTH GATE	CA		03/15/2000		364,761							195,016	195,016			
00-1000171	CANTON	OH		08/15/2000		1,909,440							155,966	155,966			
00-1000178	PITTSBURGH	PA		04/25/2001		855,854							170,442	170,442			
00-1000188	KEASBY	NJ		04/17/2000		4,951,777							425,305	425,305			
00-1000194	KENT	WA		05/11/2000		903,340							217,880	217,880			
00-1000198	LENEXA	KS		06/29/2000		1,978,332							564,594	564,594			
00-1000232	BONITA SPRINGS	FL		06/23/2000		4,455,013							77,485	77,485			
00-1000267	RICHMOND	VA		11/14/2000		1,533,696							326,806	326,806			
00-1000385	FLORENCE	KY		12/14/2000		839,901							20,537	20,537			
00-1000467	ROCHESTER HILLS	MI		08/15/2001		6,818,420							213,717	213,717			
00-1000517	JACKSONVILLE	FL		12/23/2002		2,804,419							36,288	36,288			
00-1000541	COLUMBUS	OH		04/30/2001		4,373,744							331,319	331,319			
00-1000556	INDIANAPOLIS	IN		04/12/2001		867,287							482,364	482,364			
00-1000593	KENILWORTH	NJ		08/08/2001		6,568,483							464,576	464,576			
00-1000608	DALLAS	TX		01/14/2002		3,579,086							238,896	238,896			
00-1000631	LOUISVILLE	KY		06/25/2001		4,669,631							363,126	363,126			
00-1000642	ROMEOVILLE	IL		04/19/2002		2,769,121							184,699	184,699			
00-1000665	EDISON	NJ		07/06/2001		9,028,115							653,134	653,134			
00-1000696	FT. LAUDERDALE	FL		05/08/2002		11,344,031							404,544	404,544			
00-1000701	VILLANOVA	PA		12/17/2001		4,635,639							322,283	322,283			
00-1000714	CLOSTER	NJ		11/08/2001		2,307,989							159,164	159,164			
00-1000735	NEW CASTLE	IN		07/18/2002		2,270,704							141,889	141,889			
00-1000774	FLINT	MI		12/20/2001		7,628,765							730,365	730,365			
00-1000788	FT. PIERCE	FL		11/20/2001		1,381,539							132,934	132,934			
00-1000818	VANDERGRIFT	PA		02/22/2002		5,846,539							396,091	396,091			
00-1000819	BARBERTON	OH		12/21/2001		3,176,993							220,309	220,309			
00-1000820	PITTSBURGH	PA		12/21/2001		1,462,641							101,427	101,427			
00-1000821	LOWER BURRELL	PA		12/21/2001		1,646,322							114,164	114,164			
00-1000822	CANAL FULTON	OH		12/21/2001		904,797							62,743	62,743			
00-1000848	NEW ALBANY	OH		02/07/2002		3,428,387							233,482	233,482			
00-1000858	BROOK PARK	OH		04/09/2002		4,190,518							442,690	442,690			
00-1000864	TUALATIN	OR		03/22/2002		1,727,291							120,544	120,544			
00-1000867	SALT LAKE CITY	UT		03/01/2002		2,613,746							177,076	177,076			
00-1000875	SCOTTSDALE	AZ		09/18/2002		1,818,394							109,498	109,498			
00-1000903	UNION CITY	CA		03/28/2002		4,088,342							436,572	436,572			
00-1000914	CINCINNATI	OH		07/01/2002		2,015,435							141,045	141,045			
00-1000926	MARIETTA	GA		12/23/2002		2,828,432							102,685	102,685			
00-1000929	CRANBERRY	PA		06/11/2002		22,331,760							781,008	781,008			
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		6,748,015							223,410	223,410			
00-1000941	SPARTANBURG	SC		05/07/2002		1,038,299							36,391	36,391			
00-1000949	STOW	OH		05/30/2002		2,814,347							182,031	182,031			
00-1000958	HOUSTON	TX		06/18/2002		2,078,834							72,640	72,640			
00-1000964	COLUMBUS	OH		10/03/2002		2,384,923							145,487	145,487			
00-1000998	ATLANTA	GA		08/09/2002		17,059,071							604,750	604,750			
00-1000999	AURORA	CO		03/03/2004		8,303,867							143,199	143,199			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1001017	STARKVILLE	MS		07/03/2002		1,526,355							48,521	48,521			
00-1001038	ITHACA	NY		10/01/2002		5,693,047							117,954	117,954			
00-1001042	RAVENNA	OH		06/27/2002		6,405,260							413,143	413,143			
00-1001049	WAYNE	PA		10/24/2002		568,681							80,915	80,915			
00-1001063	OCEOLA TOWNSHIP	MI		03/14/2003		760,470							27,383	27,383			
00-1001090	MASON	OH		12/20/2002		8,587,922							210,218	210,218			
00-1001123	HILLSBOROUGH	NC		10/09/2003		4,456,690							90,600	90,600			
00-1001135	MADISON	WI		12/20/2002		2,944,178							68,976	68,976			
00-1001138	CHARLOTTE	NC		10/10/2002		5,283,068							115,978	115,978			
00-1001152	DALLAS	TX		12/20/2002		6,861,315							209,733	209,733			
00-1001165	CHESTERFIELD	VA		11/20/2002		8,781,144							223,586	223,586			
00-1001175	VIERA	FL		02/27/2004		15,116,816							309,531	309,531			
00-1001180	LOUISVILLE	KY		05/09/2003		5,630,973							209,916	209,916			
00-1001185	RALEIGH	NC		08/06/2004		24,105,598							491,419	491,419			
00-1001200	FAIRFIELD	NJ		05/02/2003		1,849,443							68,869	68,869			
00-1001201	NORTH BRUNSWICK	NJ		05/29/2003		5,593,807							213,259	213,259			
00-1001203	NILES	IL		12/30/2002		4,929,888							121,703	121,703			
00-1001208	JACKSONVILLE	FL		12/23/2002		8,719,916							575,404	575,404			
00-1001209	AURORA	CO		12/16/2002		4,361,146							194,368	194,368			
00-1001215	EDISON	NJ		12/17/2002		12,993,772							875,579	875,579			
00-1001227	HOUSTON	TX		11/20/2002		1,025,021							202,334	202,334			
00-1001229	HOUSTON	TX		11/20/2002		780,136							160,951	160,951			
00-1001231	HOUSTON	TX		11/20/2002		1,249,293							236,247	236,247			
00-1001232	HOUSTON	TX		11/20/2002		915,914							333,785	333,785			
00-1001233	HOUSTON	TX		11/20/2002		477,428							108,065	108,065			
00-1001234	WALNUT CREEK	CA		11/20/2002		234,983							7,723	7,723			
00-1001237	DALLAS	TX		11/20/2002		9,253,503							672,282	672,282			
00-1001244	PITTSBURGH	PA		02/08/2005		18,383,146							528,180	528,180			
00-1001260	FINDLAY TOWNSHIP	PA		03/05/2003		1,362,343							178,750	178,750			
00-1001269	CITY OF COMMERCE	CA		02/27/2003		2,206,056							88,216	88,216			
00-1001271	WHITE MARSH	MD		03/05/2003		240,655											
00-1001279	PITTSBURGH	PA		12/23/2003		6,476,550							373,168	373,168			
00-1001283	GARLAND	TX		03/03/2003		2,666,364							171,312	171,312			
00-1001291	MENLO	CA		09/10/2003		6,518,971							158,980	158,980			
00-1001293	ODESSA	TX		04/23/2003		8,611,829							210,692	210,692			
00-1001295	DENVER	CO		05/05/2003		732,582							95,211	95,211			
00-1001302	MENLO	CA		03/31/2003		3,456,988							84,307	84,307			
00-1001303	CORONA	CA		07/01/2003		511,825							9,228	9,228			
00-1001305	AUBURN HILLS	MI		07/15/2003		3,572,594							144,341	144,341			
00-1001308	CHICAGO	IL		07/22/2003		12,120,831							755,140	755,140			
00-1001310	SOLON	OH		04/28/2003		4,216,818							565,352	565,352			
00-1001311	ST. PETERSBURG	FL		06/24/2003		3,013,901							385,963	385,963			
00-1001312	ODESSA	TX		04/23/2003		2,454,371							60,047	60,047			
00-1001314	SALT LAKE CITY	UT		11/04/2003		5,340,796							181,840	181,840			
00-1001315	HEBRON	KY		04/16/2003		9,433,098							235,930	235,930			
00-1001316	CHARLOTTE	NC		09/02/2003		711,478							419,740	419,740			
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		1,907,002							74,078	74,078			
00-1001320	RIVERSIDE	CA		05/22/2003		13,636,997							353,186	353,186			
00-1001324	ST PETE/PINELLAS PK	FL		09/08/2003		1,966,962							241,983	241,983			
00-1001328	MILFORD	OH		08/29/2003		5,624,702							212,244	212,244			
00-1001331	WALKER	MI		05/07/2003		4,230,415							562,175	562,175			
00-1001332	WALKER	MI		05/07/2003		274,934							180,635	180,635			
00-1001333	MYRTLE BEACH	SC		06/02/2003		4,381,109							277,744	277,744			
00-1001336	MT. PLEASANT	WI		05/02/2003		149,287							5,895	5,895			
00-1002001	WESTMONT	NJ		12/05/2002		913,202							211,903	211,903			
00-1002014	KNOXVILLE	TN		07/28/2003		2,958,037							184,398	184,398			
00-1002022	KIRKLAND	WA		04/17/2003		5,469,965							156,820	156,820			
00-1002028	MADISON	WI		11/25/2003		4,155,462							89,604	89,604			
00-1002030	LA PALMA	CA		04/28/2003		11,021,543							414,849	414,849			
00-1100002	MAINEVILLE	OH		04/10/2004		282,053							6,191	6,191			
00-1100005	BEAVER CREEK	OH		04/10/2004		282,053							6,191	6,191			
00-1100008	KANSAS CITY	MO		05/12/2003		1,833,318							116,683	116,683			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100009	DAVIE	FL		11/06/2003		1,358,904							313,319	313,319			
00-1100010	KENTWOOD	MI		06/23/2003					(513,981)		513,981		513,981	513,981			
00-1100011	GAINESVILLE	FL		02/13/2004		6,517,343							146,090	146,090			
00-1100012	PITTSBURGH	PA		05/13/2003		6,983,441							929,916	929,916			
00-1100016	CONYERS	GA		06/04/2003		3,404,265							447,135	447,135			
00-1100018	CUMBERLAND	MD		09/29/2003		2,666,059							47,186	47,186			
00-1100026	JACKSONVILLE	FL		08/28/2003		97,109											
00-1100029	CHICAGO	IL		08/04/2003		1,898,893							243,962	243,962			
00-1100030	CHICAGO	IL		08/04/2003		1,844,639							236,992	236,992			
00-1100031	KALAMAZOO	MI		09/15/2003		6,030,278							163,259	163,259			
00-1100032	BLOOMINGTON	IN		08/07/2003		2,229,159							86,527	86,527			
00-1100036	MOORESVILLE	NC		08/05/2003		3,542,943							223,605	223,605			
00-1100045	RANCHO BERNARDO	CA		07/24/2003		1,210,139							44,900	44,900			
00-1100046	GLEN CARBON	IL		01/05/2004		2,818,211							94,246	94,246			
00-1100047	GLEN CARBON	MO		11/14/2003		6,177,282							199,578	199,578			
00-1100051	GAINESVILLE	FL		09/16/2004		12,497,841							265,225	265,225			
00-1100053	OMAHA	NE		07/01/2003		3,943,390							150,877	150,877			
00-1100056	NORTHBROOK	IL		08/14/2003		2,022,427							80,933	80,933			
00-1100058	MARYSVILLE	WA		07/16/2003		71,436							319,147	319,147			
00-1100064	SAN MATEO	CA		08/06/2003		4,012,354							152,091	152,091			
00-1100067	JOHNSON CITY	TN		10/31/2003		2,744,602							166,807	166,807			
00-1100068	BELLEVUE	TN		10/31/2003		3,358,526							204,118	204,118			
00-1100071	LEXINGTON	KY		02/19/2004		2,573,776							142,986	142,986			
00-1100073	SAN FRANCISCO	CA		08/06/2003		3,185,051							123,936	123,936			
00-1100074	SAN DIEGO	CA		08/07/2003		1,643,325							62,518	62,518			
00-1100075	SAN DIEGO	CA		08/28/2003		2,408,048							91,196	91,196			
00-1100080	GREENDALE	WI		09/02/2003		1,713,168							221,550	221,550			
00-1100083	LOUISVILLE	KY		07/29/2003		2,085,794							410,751	410,751			
00-1100097	SALEM	OR		10/21/2003		5,039,008							131,985	131,985			
00-1100100	FT. LAUDERDALE	FL		08/19/2003		3,672,040							95,375	95,375			
00-1100109	MILFORD	OH		09/23/2003		1,647,291							208,219	208,219			
00-1100112	JUPITER	FL		11/26/2003		3,503,580							80,138	80,138			
00-1100116	BRIGHTON	MI		12/01/2003		7,409,629							257,309	257,309			
00-1100118	MANASSAS	VA		09/24/2003		88,287											
00-1100121	WAYNE	NJ		12/01/2003		5,150,411							300,832	300,832			
00-1100122	ROCKVILLE	MD		10/01/2003		5,558,888							197,741	197,741			
00-1100123	ROCKVILLE	MD		10/01/2003		5,558,888							197,741	197,741			
00-1100124	JESSUP	MD		10/01/2003		4,496,160							159,938	159,938			
00-1100131	CONCORD	NH		09/30/2003		1,113,119							138,941	138,941			
00-1100132	BRIGHTON	MI		10/09/2003		2,438,314							84,991	84,991			
00-1100141	GRAND RAPIDS	MI		10/30/2003		1,161,110							137,579	137,579			
00-1100153	BUTLER	PA		12/11/2003		2,915,842							340,630	340,630			
00-1100154	MARS	PA		10/22/2003		5,253,360							208,505	208,505			
00-1100155	CLAY	NY		06/07/2004		7,985,056							272,702	272,702			
00-1100157	LEXINGTON	KY		12/04/2003		2,489,498							297,627	297,627			
00-1100158	ANNAPOLIS	MD		02/27/2004		1,819,071							109,346	109,346			
00-1100159	WOODLAWN	MD		02/27/2004		1,601,108							56,951	56,951			
00-1100163	RESTON	VA		10/27/2003		5,124,614							302,458	302,458			
00-1100168	MIAMI	FL		11/10/2003		3,673,831							215,250	215,250			
00-1100173	ALBUQUERQUE	NM		08/31/2004		2,787,756							141,112	141,112			
00-1100174	SIOUX FALLS	SD		11/12/2003		2,867,160							167,780	167,780			
00-1100185	MONTGOMERY	AL		11/03/2003		299,254							7,446	7,446			
00-1100186	MONTGOMERY	AL		11/03/2003		257,253							6,401	6,401			
00-1100188	MAINEVILLE	OH		10/21/2003		88,884							2,015	2,015			
00-1100189	BEAVER CREEK	OH		10/21/2003		129,216							2,913	2,913			
00-1100195	HOUSTON	TX		11/21/2003		1,959,494							65,405	65,405			
00-1100196	HOUSTON	TX		11/21/2003		2,001,097							66,794	66,794			
00-1100197	HOUSTON	TX		11/21/2003		2,529,453							84,430	84,430			
00-1100202	LYSANDER	NY		12/10/2003		3,274,670							388,583	388,583			
00-1100205	FARMINGTON HILLS	MI		11/10/2003		198,130							4,727	4,727			
00-1100215	ANAHEIM	CA		08/02/2004		3,008,659							60,374	60,374			
00-1100216	ANAHEIM	CA		08/02/2004		2,335,079							46,857	46,857			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100217	LAS VEGAS	NV		12/30/2003		3,299,515							114,438	114,438			
00-1100220	RENTON	WA		01/14/2004		10,157,417							233,676	233,676			
00-1100223	PITTSBURGH	PA		10/30/2003		3,703,593							212,878	212,878			
00-1100225	EDGEWATER	NJ		12/17/2003		44,193,651							710,174	710,174			
00-1100228	OMAHA	NE		01/08/2004		1,168,335							135,657	135,657			
00-1100230	LAKE OSWEGO	OR		01/14/2004		4,947,250							113,814	113,814			
00-1100233	ITHACA	NY		12/10/2003		602,523							12,728	12,728			
00-1100236	HARTFORD	CT		12/23/2003		30,213,333							1,790,487	1,790,487			
00-1100239	LOGAN	UT		03/18/2004		4,998,585							168,249	168,249			
00-1100240	MARGATE	FL		03/03/2004		11,516,921							251,088	251,088			
00-1100243	ALBUQUERQUE	NM		01/29/2004		655,607							23,408	23,408			
00-1100244	ALBUQUERQUE	NM		01/29/2004		4,425,348							158,003	158,003			
00-1100245	INDIANAPOLIS	IN		12/23/2003		8,035,554							187,284	187,284			
00-1100246	INDIANAPOLIS	IN		12/29/2003		10,773,927							251,107	251,107			
00-1100247	CLEARFIELD	UT		12/04/2003		2,357,227							137,456	137,456			
00-1100248	OCEANSIDE	CA		02/05/2004		1,837,933							42,790	42,790			
00-1100252	PHILADELPHIA	PA		09/29/2004		5,652,163							133,480	133,480			
00-1100253	LAKE FOREST	IL		12/04/2003		1,103,286							38,421	38,421			
00-1100254	MIAMI	FL		11/10/2003		1,469,532							86,100	86,100			
00-1100255	CARTERET	NJ		12/30/2003		1,235,074							69,367	69,367			
00-1100256	WEST SACRAMENTO	CA		01/12/2004		9,337,223							272,341	272,341			
00-1100258	ROMEOVILLE	IL		02/05/2004		890,996							61,024	61,024			
00-1100261	LAS VEGAS	NV		01/21/2004		802,655							358,126	358,126			
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		3,331,061							192,076	192,076			
00-1100267	LEXINGTON	KY		12/15/2003		1,242,856							42,340	42,340			
00-1100270	NEW BEDFORD	MA		12/03/2003		5,255,370							120,208	120,208			
00-1100272	WILSONVILLE	OR		05/21/2004		2,113,661							67,173	67,173			
00-1100296	CINCINNATI	OH		01/21/2004		3,701,494							213,639	213,639			
00-1100302	GARDEN GROVE	CA		05/02/2005		493,050							264,214	264,214			
00-1100306	BURBANK	CA		08/10/2004		3,913,378							77,056	77,056			
00-1100317	BUFFALO	NY		03/09/2004		2,236,212							127,347	127,347			
00-1100332	ALBUQUERQUE	NM		01/29/2004		1,535,408							47,042	47,042			
00-1100334	GUADALUPE	AZ		04/01/2004		1,243,299							25,337	25,337			
00-1100335	WALKER	MI		02/12/2004		78,749											
00-1100339	PORTLAND	OR		03/22/2004		2,772,008							95,381	95,381			
00-1100343	HILTON HEAD	SC		04/14/2004		2,113,286							66,961	66,961			
00-1100346	FARRAGUT	TN		05/04/2004		2,233,498							127,782	127,782			
00-1100347	VISALIA	CA		07/14/2004		1,218,022							132,209	132,209			
00-1100363	LAS VEGAS	NV		04/07/2004		7,830,387							233,209	233,209			
00-1100365	WENATCHEE	WA		08/09/2004		2,444,436							132,124	132,124			
00-1100369	HIGHWOOD	IL		05/17/2004		3,372,501							105,793	105,793			
00-1100371	ANDERSON	SC		12/21/2004		2,553,395							81,111	81,111			
00-1100373	RANCHO CUCAMONGA	CA		12/30/2004		4,291,137							220,936	220,936			
00-1100374	ST. JAMES CITY	FL		04/23/2004		2,493,013							85,130	85,130			
00-1100375	ALGONQUIN	IL		09/15/2004		2,766,230							296,115	296,115			
00-1100377	SANTA CLARA	CA		12/15/2004		811,049							19,278	19,278			
00-1100378	GLENDALE	WI		04/28/2005		10,890,388							374,458	374,458			
00-1100384	OCALA	FL		11/12/2004		495,544							12,173	12,173			
00-1100389	WESTLAND	MI		05/24/2004		6,199,588							200,141	200,141			
00-1100394	FT. WAYNE	IN		05/14/2004		2,459,806							122,430	122,430			
00-1100397	BOYNTON BEACH	FL		08/30/2004		3,634,617							201,053	201,053			
00-1100399	OREGON CITY	OR		07/05/2005		363,643							6,874	6,874			
00-1100403	BAKERSFIED	CA		05/20/2004		164,919							9,807	9,807			
00-1100404	SAN DIEGO	CA		05/26/2004		12,180,990							298,712	298,712			
00-1100406	EDISON	NJ		05/18/2004		4,810,114							279,735	279,735			
00-1100407	BURBANK	CA		08/10/2004		3,869,821							111,059	111,059			
00-1100408	LIBERTY	MO		06/01/2004		1,235,845							252,772	252,772			
00-1100409	PLEASANT PRAIRIE	WI		07/27/2004		5,374,751							296,335	296,335			
00-1100414	BOURNE	MA		05/05/2004		3,991,180							212,264	212,264			
00-1100418	TORRANCE	CA		11/30/2004		139,833							75,625	75,625			
00-1100420	ORMOND BEACH	FL		06/15/2004		2,590,061							137,771	137,771			
00-1100421	PORT ORANGE	FL		09/16/2004		1,237,962							89,184	89,184			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100431	GUADALUPE	AZ		04/01/2004		2,400,069							48,910	48,910			
00-1100440	TEANECK	NJ		05/04/2005		5,366,867							117,368	117,368			
00-1100456	ATLANTA	GA		07/26/2005		235,876							149,142	149,142			
00-1100458	LINCOLNTON	NC		07/20/2004		5,844,928							275,050	275,050			
00-1100464	GAINESVILLE	FL		05/26/2004		2,358,761							79,859	79,859			
00-1100475	ITHACA	NY		06/25/2004		3,009,728							58,583	58,583			
00-1100479	OXNARD	CA		02/18/2005		3,231,117							104,237	104,237			
00-1100485	CAPE CORAL	FL		12/22/2004		302,696							10,744	10,744			
00-1100487	HILLIARD	OH		01/06/2005		1,267,129							62,521	62,521			
00-1100497	KENT	WA		08/23/2004		2,617,358							250,839	250,839			
00-1100499	CINCINNATI	OH		07/01/2005		197,681											
00-1100501	SAN DIEGO	CA		07/22/2004		7,081,497							198,866	198,866			
00-1100519	MILWAUKEE	WI		04/20/2006		2,994,928							46,305	46,305			
00-1100533	DAVENPORT	IA		10/01/2004		2,381,127							243,819	243,819			
00-1100565	MEMPHIS	TN		11/24/2004		4,078,058							102,221	102,221			
00-1100581	CHARLOTTE	NC		05/11/2005		8,777,204							321,357	321,357			
00-1100583	BOSTON	MA		09/27/2004		9,688,432							331,888	331,888			
00-1100597	MENTOR	OH		11/18/2004		3,678,644							198,690	198,690			
00-1100598	FARMERS BRANCH	TX		12/16/2004		1,350,768							41,122	41,122			
00-1100599	FARMERS BRANCH	TX		12/16/2004		2,752,831							83,805	83,805			
00-1100601	DALLAS	TX		12/16/2004		2,162,050							65,820	65,820			
00-1100602	HOUSTON	TX		12/16/2004		2,161,228							65,795	65,795			
00-1100603	HOUSTON	TX		12/16/2004		1,408,902							42,892	42,892			
00-1100606	REDONDO BEACH	CA		12/22/2004		3,606,045							794,992	794,992			
00-1100640	MANHATTAN	KS		11/03/2004		1,759,521							92,060	92,060			
00-1100641	HUNT VALLEY	MD		10/14/2004		2,699,207							88,616	88,616			
00-1100647	CHICAGO	IL		11/30/2004		103,608											
00-1100648	PHOENIX	AZ		11/15/2004		2,521,455							84,569	84,569			
00-1100649	KNOXVILLE	TN		11/04/2004		3,769,561							121,319	121,319			
00-1100660	MIAMI	FL		04/13/2005		377,663											
00-1100676	SALEM	OR		08/04/2005		7,292,467							148,394	148,394			
00-1100677	LAS VEGAS	NV		02/18/2005		5,126,734							161,414	161,414			
00-1100678	MOKENA	IL		11/22/2004		5,293,901							177,732	177,732			
00-1100682	MENLO PARK	CA		07/10/2006		12,452,553							610,475	610,475			
00-1100685	TWINSBURG	OH		04/14/2005		6,207,661							310,940	310,940			
00-1100686	CHARLOTTE	NC		12/15/2004		1,595,822							38,855	38,855			
00-1100692	SALT LAKE CITY	UT		01/10/2005		7,726,934							410,501	410,501			
00-1100694	BOULDER	CO		12/29/2004		8,249,952							139,764	139,764			
00-1100696	KANSAS CITY	MO		11/22/2004		1,372,715							52,542	52,542			
00-1100697	CLEARFIELD	UT		01/28/2005		2,998,587							172,853	172,853			
00-1100698	ALGONQUIN	IL		03/02/2005		7,956,225							257,451	257,451			
00-1100700	DOWNES GROVE	IL		12/16/2004		2,997,010							136,060	136,060			
00-1100712	COMPTON	CA		12/30/2004		4,701,076							159,356	159,356			
00-1100717	FARMERS BRANCH	TX		12/16/2004		795,082							24,205	24,205			
00-1100718	FARMERS BRANCH	TX		12/16/2004		787,822							23,984	23,984			
00-1100720	HOUSTON	TX		12/16/2004		885,879							26,969	26,969			
00-1100721	DALLAS	TX		12/16/2004		1,464,436							44,582	44,582			
00-1100722	HOUSTON	TX		12/16/2004		1,110,326							33,802	33,802			
00-1100723	WAUSAU	WI		03/28/2006		1,946,721							33,486	33,486			
00-1100729	PHOENIX	AZ		03/30/2005		4,448,947							130,009	130,009			
00-1100731	FARMINGTON HILLS	MI		09/30/2005		11,829,685							155,876	155,876			
00-1100738	CHULA VISTA	CA		01/28/2005		1,444,541							55,674	55,674			
00-1100739	BRIGHTON	MI		03/03/2005		3,430,477							122,722	122,722			
00-1100755	SPARTANBURG	SC		03/01/2005		1,315,167							68,681	68,681			
00-1100756	LAKE OSWEGO	OR		11/08/2006		5,108,190							213,718	213,718			
00-1100759	BOISE	ID		03/04/2005		12,561,329							266,509	266,509			
00-1100762	BEAVERTON	OR		06/21/2005		13,438,356							336,167	336,167			
00-1100765	CHICAGO	IL		05/19/2005		1,885,287							116,690	116,690			
00-1100768	FRISCO	TX		06/02/2005		6,266,587							164,506	164,506			
00-1100773	SIMI VALLEY	CA		08/31/2005		6,742,683							338,593	338,593			
00-1100775	CONYERS	GA		04/04/2005		4,042,411							266,809	266,809			
00-1100778	CLEAR LAKE	TX		03/16/2005		11,807,151							213,272	213,272			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100781	BROOKLYN PARK	MN		04/18/2005		5,638,578							151,663	151,663			
00-1100787	SCHAUMBURG	IL		03/22/2006		4,643,899							138,524	138,524			
00-1100796	TAMPA	FL		02/14/2006		2,561,046							297,846	297,846			
00-1100806	RENO	NV		03/15/2005		8,909,124							292,052	292,052			
00-1100807	ELLENWOOD	GA		06/24/2005		5,439,455							165,916	165,916			
00-1100810	ST. CLAIR SHORES	MI		05/05/2005		2,055,370							36,915	36,915			
00-1100813	RANCHO CUCAMONGA	CA		05/09/2005		2,138,882							68,067	68,067			
00-1100816	TORRANCE	CA		04/03/2006		6,559,369							106,480	106,480			
00-1100820	LEXINGTON	KY		05/12/2005		16,371,506							307,492	307,492			
00-1100822	LAS VEGAS	NV		06/07/2005		13,732,213							429,882	429,882			
00-1100824	OMAHA	NE		05/12/2005		16,728,792							332,514	332,514			
00-1100826	DUQUESNE	PA		06/03/2005		2,569,855							129,810	129,810			
00-1100828	VARIOUS CITIES	TN		07/08/2005		7,244,041							366,115	366,115			
00-1100829	COLUMBUS	OH	S	09/30/2005		17,164,248							384,415	384,415			
00-1100832	FREDERICK	MD		11/01/2005		15,471,641							305,755	305,755			
00-1100844	ORLAND PARK	IL		07/22/2005		1,178,256							61,051	61,051			
00-1100847	COSTA MESA	CA		06/01/2005		1,792,809							38,574	38,574			
00-1100851	PINEVILLE	NC		06/08/2005		787,813							57,283	57,283			
00-1100853	PALO ALTO	CA		10/03/2005		4,524,578							94,394	94,394			
00-1100856	NAPLES	FL		06/30/2005		19,681,585							683,602	683,602			
00-1100857	COLORADO SPRINGS	CO		06/15/2005		2,188,141							155,275	155,275			
00-1100858	SANTA ROSA	CA		06/21/2005		7,834,017							137,753	137,753			
00-1100859	ROCKVILLE	MD		07/13/2005		6,087,754							193,955	193,955			
00-1100861	BRADENTON	FL		12/28/2005		5,356,904							174,210	174,210			
00-1100865	ANN ARBOR	MI		07/20/2005		9,403,723							351,078	351,078			
00-1100866	SAN DIEGO	CA		10/30/2006		6,937,244							190,160	190,160			
00-1100867	CARSON	CA		07/27/2005		3,848,513							124,267	124,267			
00-1100868	REDMOND	WA		09/08/2006		24,131,475							662,741	662,741			
00-1100877	FAIRFIELD	NJ		07/06/2005		10,289,162							327,811	327,811			
00-1100879	SALT LAKE CITY	UT		10/28/2005		2,156,403							67,900	67,900			
00-1100882	CANONSBURG	PA		07/07/2005		3,286,220							165,968	165,968			
00-1100884	HAUPPAUGE	NY		07/27/2005		30,243,000							140,451	140,451			
00-1100889	REDWOOD CITY	CA		06/21/2005		16,143,223							412,930	412,930			
00-1100894	GULF SHORES	AL		06/28/2005		5,179,993							213,836	213,836			
00-1100901	PORT RICHEY	FL		08/09/2005		1,403,767							91,769	91,769			
00-1100904	DENVER	CO		08/29/2005		2,565,265							83,451	83,451			
00-1100905	AUSTIN	TX		07/07/2005		9,802,687							156,897	156,897			
00-1100906	GURNEE	IL		07/28/2005		12,792,367							419,045	419,045			
00-1100907	EDGEWATER	NJ		07/08/2005		7,676,944							123,566	123,566			
00-1100912	CANONSBURG	PA		08/05/2005		4,689,051							241,073	241,073			
00-1100915	NASHVILLE	TN		06/07/2006		10,074,595							202,326	202,326			
00-1100916	NASHVILLE	TN		06/20/2006		4,433,415							125,441	125,441			
00-1100917	W. BABYLON	NY		02/05/2008		4,667,681							101,932	101,932			
00-1100918	IONIA	MI		08/16/2005		2,581,418							81,240	81,240			
00-1100920	BEAVERTON	OR		08/09/2005		6,408,040							209,322	209,322			
00-1100921	ROCKY RIVER	OH		07/29/2005		3,195,455							292,209	292,209			
00-1100923	NAPLES	FL		07/29/2005		1,559,215							142,226	142,226			
00-1100924	AUSTIN	TX		07/19/2005		10,339,592							167,194	167,194			
00-1100925	PLANO	TX		09/15/2005		14,000,000							32,730	32,730			
00-1100926	ASHWAUBENON	WI		10/14/2005		3,303,621							106,994	106,994			
00-1100927	ANN ARBOR	MI		08/09/2005		3,576,591							80,802	80,802			
00-1100928	TAMPA	FL		09/01/2005		8,703,124							480,787	480,787			
00-1100929	LONG BEACH	CA		08/30/2005		2,156,960							66,900	66,900			
00-1100933	INDIANAPOLIS	IN		11/10/2005		2,806,461							138,665	138,665			
00-1100947	ELDERSBURG	MD		08/31/2005		2,572,384							82,481	82,481			
00-1100952	KANSAS CITY	KS		08/18/2005		2,561,675							83,937	83,937			
00-1100955	SAVANNAH	GA		08/18/2005		189,010							3,000	3,000			
00-1100958	JANESVILLE	WI		11/01/2005		1,601,002							79,140	79,140			
00-1100959	SAN DIEGO	CA		09/13/2005		3,990,880							104,741	104,741			
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,716,366							55,164	55,164			
00-1100963	SAN DIEGO	CA		09/13/2005		1,438,145							38,493	38,493			
00-1100965	DALLAS	TX		08/31/2005		13,000,000							386,049	386,049			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100970	DENVER	CO		09/26/2005		21,300,971							310,138	310,138			
00-1100975	VANCOUVER	WA		05/12/2006		18,349,347							358,731	358,731			
00-1100978	SANTA CLARA	CA		02/02/2006		328,207							6,632	6,632			
00-1100981	CAROL STREAM	IL		10/11/2005		1,143,978							35,833	35,833			
00-1100982	VISTA	CA		09/30/2005		3,776,070							74,790	74,790			
00-1100983	WAUKEGAN	IL		10/26/2005		1,762,971							86,829	86,829			
00-1100989	BRIDGETON	MO		10/13/2005		1,043,297							51,122	51,122			
00-1100990	ROCKVILLE	MD		05/10/2006		4,833,375							143,890	143,890			
00-1100991	ROCKVILLE	MD		05/31/2006		3,510,402							105,417	105,417			
00-1100992	SOUTHGATE	MI		10/14/2005		4,209,444							88,432	88,432			
00-1100997	CHEEKTOWAGA	NY		11/17/2005		6,271,584							301,783	301,783			
00-1100998	OXNARD	CA		10/11/2005		950,077							29,697	29,697			
00-1100999	SOUTH JORDAN	UT		11/07/2005		4,823,225							236,225	236,225			
00-1101000	BRIDGEVIEW	IL		09/22/2005		1,467,085							45,749	45,749			
00-1101001	PHOENIX	AZ		10/04/2005		4,516,608							110,386	110,386			
00-1101003	JACKSONVILLE	FL		10/12/2005		5,284,020							258,353	258,353			
00-1101004	REDLANDS	CA		10/18/2005		4,407,392							137,331	137,331			
00-1101006	GAINESVILLE	FL		10/12/2005		1,346,245							30,806	30,806			
00-1101007	TAMPA	FL		12/08/2005		2,857,994							250,898	250,898			
00-1101012	LEXINGTON	KY		11/30/2005		3,179,352							147,243	147,243			
00-1101018	PROVO	UT		08/23/2006		2,595,490							114,717	114,717			
00-1101021	AUSTIN	TX		10/07/2005		25,417,624							407,406	407,406			
00-1101023	MORRISVILLE	NC		12/08/2005		11,010,590							287,961	287,961			
00-1101025	MANHATTAN	KS		12/08/2005		4,461,526							212,686	212,686			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		20,045,215							373,620	373,620			
00-1101028	ARLINGTON	VA		11/14/2005		23,495,913							739	739			
00-1101030	PHOENIX	AZ		04/20/2006		2,716,992							162,188	162,188			
00-1101031	PLANO	TX		12/01/2005		7,790,326							697,988	697,988			
00-1101033	RALEIGH	NC		01/13/2006		25,489,530							671,081	671,081			
00-1101035	FOOTHILL RANCH	CA		03/30/2006		8,227,236							163,571	163,571			
00-1101037	MIRAMAR	FL		03/22/2007		1,705,740							73,331	73,331			
00-1101040	RALEIGH	NC		05/25/2006		23,164,616							397,115	397,115			
00-1101041	GARDEN CITY	GA		04/28/2006		5,276,782							25,336	25,336			
00-1101042	BELLEVUE	WA		11/18/2005		4,466,920							210,849	210,849			
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		3,638,930							237,147	237,147			
00-1101051	SAN DIEGO	CA		11/15/2005		3,031,744							93,903	93,903			
00-1101053	FARMINGTON HILLS	MI		09/30/2005		4,926,250							67,351	67,351			
00-1101057	MILFORD	OH		11/30/2005		2,070,848							68,998	68,998			
00-1101072	SEATTLE	WA		12/20/2005		8,187,981							376,868	376,868			
00-1101074	RALEIGH	NC		01/13/2006		28,825,224							822,611	822,611			
00-1101076	HOLLY SPRINGS	NC		12/20/2005		2,787,369							51,098	51,098			
00-1101084	KENNESAW	GA		11/21/2005		9,171,987							114,800	114,800			
00-1101086	HARTFORD	CT		02/16/2006		18,244,999							712,000	712,000			
00-1101092	CINCINNATI	OH		12/29/2005		16,200,000							226,549	226,549			
00-1101096	MIDDLEBURG HEIGHTS	OH		01/19/2006		3,175,328							92,615	92,615			
00-1101100	RENO	NV		06/29/2006		827,260							16,026	16,026			
00-1101112	SOLON	OH		05/18/2006		3,156,593							255,198	255,198			
00-1101127	RANCHO CORDOVA	CA		12/05/2005		12,161,391							320,679	320,679			
00-1101128	CANONSBURG	PA		02/17/2006		3,356,017							156,439	156,439			
00-1101129	OAKLAND	CA		03/23/2006		5,081,645							143,411	143,411			
00-1101131	ST. PETERSBURG	FL		02/28/2006		946,848							119,096	119,096			
00-1101135	WALLKILL	NY		03/10/2006		7,437,523							221,980	221,980			
00-1101137	FRANKFORT	IL		04/23/2007		3,466,764							86,339	86,339			
00-1101138	INDIAN TRAIL	NC		04/26/2006		3,346,608							140,278	140,278			
00-1101145	TUSTIN	CA		04/11/2006		3,771,079							51,829	51,829			
00-1101148	FOND DU LAC	WI		03/16/2006		4,449,738							128,068	128,068			
00-1101152	CINCINNATI	OH		09/28/2006		3,191,485							245,524	245,524			
00-1101156	LAKESIDE	CA		01/03/2007		10,102,597							243,183	243,183			
00-1101157	MASPETH	NY		04/21/2006		1,647,504							75,844	75,844			
00-1101161	BONITA SPRINGS	FL		04/17/2006		736,235							65,715	65,715			
00-1101162	JACKSONVILLE	FL		04/20/2006		3,873,429							160,224	160,224			
00-1101163	WESTERVILLE	OH	S	05/04/2006		2,404,726							195,594	195,594			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101166	MORGANTOWN	WV		05/09/2006		2,965,491							84,135	84,135			
00-1101173	VISTA	CA		05/31/2006		1,829,645							154,119	154,119			
00-1101174	JACKSONVILLE	FL		06/15/2006		6,661,986							297,140	297,140			
00-1101175	FERNANDINA BEACH	FL		04/28/2006		3,448,294							141,459	141,459			
00-1101178	ST. LOUIS	MO		05/31/2006		8,198,573							107,459	107,459			
00-1101179	MADISON	WI		05/18/2006		2,496,054							110,988	110,988			
00-1101181	LAKE ST. LOUIS	MO		06/29/2007		16,433,289							635,152	635,152			
00-1101185	CHULA VISTA	CA		05/31/2006		6,315,262							282,336	282,336			
00-1101197	COLUMBUS	OH		02/06/2007		7,603,306							149,795	149,795			
00-1101202	MYRTLE BEACH	SC		06/29/2006		353,600							216,786	216,786			
00-1101204	DALLAS	TX		06/29/2006		2,712,766							38,768	38,768			
00-1101205	CLEMENTON	NJ		07/18/2006		328,663							4,172	4,172			
00-1101206	FARMINGTON HILLS	MI		06/28/2006		416,690							7,461	7,461			
00-1101211	LAS VEGAS	NV		06/29/2006		3,584,089							94,010	94,010			
00-1101212	FT. WORTH	TX		06/23/2006		16,567,107							215,302	215,302			
00-1101214	MIAMI	FL		12/07/2006		12,258,021							329,772	329,772			
00-1101215	LUMBERTON	NC		08/25/2006		1,563,429							289,054	289,054			
00-1101217	COLORADO SPRINGS	CO		05/31/2006		13,578,346							188,297	188,297			
00-1101218	AMHERST	NY		07/05/2006		4,719,866							127,603	127,603			
00-1101224	DUQUESNE	PA		01/12/2007		2,920,487							118,760	118,760			
00-1101225	PORTLAND	OR		06/29/2006		8,956,024							110,244	110,244			
00-1101227	MURRIETA	CA		06/15/2007		14,197,519							214,207	214,207			
00-1101229	SAN FRANCISCO	CA		07/31/2006		436,596							6,344	6,344			
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006		6,741,038							401,809	401,809			
00-1101231	CENTREVILLE	VA		11/29/2006		18,756,376							279,878	279,878			
00-1101233	CENTREVILLE	VA		02/29/2008		3,866,876							54,483	54,483			
00-1101238	BIRMINGHAM	AL		08/11/2006		12,246,848							216,558	216,558			
00-1101248	POWAY	CA		08/30/2006		1,433,390							37,546	37,546			
00-1101249	COLUMBUS	OH	S	08/30/2006		10,342,635							416,341	416,341			
00-1101250	EAST RUTHERFORD	NJ		08/31/2006		583,834							10,394	10,394			
00-1101254	EL SEGUNDO	CA		08/31/2006		5,375,698							78,865	78,865			
00-1101256	EUGENE	OR		11/09/2006		24,225,323							547,690	547,690			
00-1101258	SPARTANBURG	SC		08/22/2006		1,464,997							61,452	61,452			
00-1101260	EUGENE	OR		11/09/2006		2,376,978							130,319	130,319			
00-1101272	REDONDO BEACH	CA		09/22/2006		3,192,954							703,922	703,922			
00-1101273	CECIL TOWNSHIP	PA		08/30/2006		7,808,777							92,896	92,896			
00-1101274	CHESAPEAKE	VA		11/01/2006		6,951,341							178,187	178,187			
00-1101278	KANSAS CITY	KS		10/05/2006		4,753,307							181,798	181,798			
00-1101279	LANCASTER	PA		12/01/2006		16,355,868							439,160	439,160			
00-1101280	COATESVILLE	PA		12/01/2006		3,504,829							94,106	94,106			
00-1101283	HAUPPAUGE	NY		09/27/2006		4,837,024							84,664	84,664			
00-1101287	PALATINE	IL		08/25/2006		21,046,235							332,242	332,242			
00-1101291	OMAHA	NE		12/01/2006		2,935,198							75,722	75,722			
00-1101293	DAYTON	OH		09/26/2006		947,546							24,137	24,137			
00-1101296	ST AUGUSTINE	FL		09/19/2006		1,354,312							103,682	103,682			
00-1101302	DES PLAINES	IL		11/06/2006		2,115,520							56,031	56,031			
00-1101306	CERRITOS	CA		10/12/2006		6,347,186							245,988	245,988			
00-1101308	CARLSBAD	CA		01/11/2007		1,683,780							23,324	23,324			
00-1101309	BRANCHBURG	NJ		11/07/2006		3,953,392							49,621	49,621			
00-1101316	BIRMINGHAM	AL		10/18/2006		8,891,275							108,216	108,216			
00-1101317	LIVONIA	MI		12/18/2006		2,565,569							105,825	105,825			
00-1101321	JACKSONVILLE	FL		12/04/2006		6,253,762							466,540	466,540			
00-1101325	LOS ANGELES	CA		10/18/2006		2,602,554							254,168	254,168			
00-1101329	CANONSBURG	PA		11/22/2006		4,374,870							149,938	149,938			
00-1101331	SAN ANTONIO	TX		10/27/2006		2,228,230							34,946	34,946			
00-1101332	CLEARFIELD	UT		10/31/2006		4,403,528							117,074	117,074			
00-1101334	LAS VEGAS	NV		02/08/2007		6,171,254							157,581	157,581			
00-1101336	WESTBOROUGH	MA		11/01/2006		5,494,290							70,700	70,700			
00-1101340	RIVERTON	UT		11/17/2006		1,884,480							51,177	51,177			
00-1101341	SALT LAKE CITY	UT		12/04/2006		7,362,189							198,983	198,983			
00-1101348	BURR RIDGE	IL		11/28/2006		1,435,647							39,019	39,019			
00-1101351	BLOOMINGTON	IN		10/27/2006		9,573,814							162,966	162,966			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101352	COLORADO SPRINGS	CO		12/01/2006		4,343,217							96,589	96,589			
00-1101353	JUPITER	FL		12/14/2006		5,077,998							69,601	69,601			
00-1101361	ST. PETERSBURG	FL		12/21/2006		4,082,475							173,114	173,114			
00-1101375	HILLSBORO	OR		02/05/2007		5,556,200							107,095	107,095			
00-1101383	AURORA	OH		04/12/2007		5,996,441							155,045	155,045			
00-1101387	SANTA FE	NM		01/22/2007		2,928,810							546,089	546,089			
00-1101388	LAS VEGAS	NV		01/18/2007		5,660,000							55,607	55,607			
00-1101393	JACKSON HEIGHTS	NY		05/17/2007		123,442							1,827	1,827			
00-1101394	BROOKLYN	NY		05/17/2007		64,660							957	957			
00-1101395	SAN DIEGO	CA		08/31/2007		5,501,759							151,726	151,726			
00-1101405	ANNAPOLIS	MD		03/23/2007		2,714,076							71,995	71,995			
00-1101414	LAKE ST. LOUIS	MO		12/21/2007		3,454,885							132,852	132,852			
00-1101419	AVON	MA		04/27/2007		1,053,148							75,889	75,889			
00-1101427	MILWAUKEE	WI		10/31/2007		3,087,910							59,531	59,531			
00-1101439	SANTA MARIA	CA		04/17/2007		909,286							21,100	21,100			
00-1101445	SALT LAKE CITY	UT		05/01/2007		3,300,629							60,818	60,818			
00-1101447	TAMPA	FL		06/29/2007		3,468,537							1,624,551	1,624,551			
00-1101448	CLEARFIELD	UT		08/09/2007		6,646,708							199,487	199,487			
00-1101449	MORENO VALLEY	CA		05/29/2007		7,525,019							154,403	154,403			
00-1101453	CHARLESTON	SC		06/05/2007		2,955,536							74,715	74,715			
00-1101456	BURLINGTON	WA		05/14/2007		4,689,562							307,238	307,238			
00-1101457	CONCORD	NC		09/12/2007		8,509,673							138,567	138,567			
00-1101458	CHICAGO	IL		05/22/2007		4,988,513							132,489	132,489			
00-1101460	RIVERSIDE	CA		05/08/2007		2,857,220							45,486	45,486			
00-1101462	WINSTON SALEM	NC		05/24/2007		10,700,000							71,213	71,213			
00-1101471	PEABODY	MA		08/06/2007		5,045,188							130,804	130,804			
00-1101475	TAMPA	FL		12/27/2007		9,433,799							622,685	622,685			
00-1101479	ST. CLAIR SHORES	MI		09/13/2007		6,488,697							82,698	82,698			
00-1101481	ANN ARBOR	MI		07/24/2007		22,500,000							95,898	95,898			
00-1101483	DALLAS	TX		05/15/2007		2,054,503							31,336	31,336			
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		4,966,339							191,624	191,624			
00-1101493	SALT LAKE CITY	UT		07/30/2007		11,591,905							203,417	203,417			
00-1101507	NORCROSS	GA		08/18/2008									432,863			432,863	432,863
00-1101509	ITHACA	NY		07/31/2007		4,708,461							97,302	97,302			
00-1101510	NEW YORK	NY		08/24/2007		3,160,199							44,109	44,109			
00-1101512	BURR RIDGE	IL		12/03/2007		3,605,638							56,715	56,715			
00-1101518	BIRMINGHAM	AL		08/07/2007		6,571,475							255,833	255,833			
00-1101521	ATLANTA	GA		08/07/2007		11,317,326							187,857	187,857			
00-1101525	AUSTIN	TX		07/18/2007		4,588,289							111,956	111,956			
00-1101526	ALBUQUERQUE	NM		08/15/2007		2,840,636							44,298	44,298			
00-1101527	COLORADO SPRINGS	CO		07/05/2007		10,000,000							137,235	137,235			
00-1101528	CUPERTINO	CA		08/20/2007		44,000,000							171,883	171,883			
00-1101534	TORRANCE	CA		08/30/2007		4,813,769							104,460	104,460			
00-1101540	ORANGE	CA		08/29/2007		10,861,207							176,405	176,405			
00-1101542	GURNEE	IL		09/11/2007		7,705,579							112,571	112,571			
00-1101544	RANCHO DOMINGUEZ	CA		10/02/2007		5,062,829							122,806	122,806			
00-1101545	CERRITOS	CA		09/10/2007		8,800,283							176,737	176,737			
00-1101546	CANOGA PARK	CA		08/30/2007		7,000,000							20,030	20,030			
00-1101548	TACOMA	WA		10/31/2007		14,327,731							247,286	247,286			
00-1101549	TACOMA	WA		10/31/2007		3,818,392							68,987	68,987			
00-1101553	WOBURN	MA		08/06/2007		4,223,347							109,497	109,497			
00-1101554	WOBURN	MA		08/06/2007		776,183							20,124	20,124			
00-1101558	ROCKLEDGE	FL		09/24/2007		6,609,171							107,847	107,847			
00-1101562	SALT LAKE CITY	UT		09/20/2007		8,756,784							123,555	123,555			
00-1101563	HICKORY	NC		10/19/2007		3,525,798							135,260	135,260			
00-1101566	ADDISON	IL		10/18/2007		2,874,798							38,394	38,394			
00-1101567	VARIOUS	PA		08/31/2007		19,402,174							1,291,906	1,291,906			
00-1101568	VARIOUS	OH		08/31/2007		11,132,996							741,298	741,298			
00-1101569	GARDNER	KS		09/26/2007		4,143,032							52,277	52,277			
00-1101573	ROCKVILLE	MD		01/07/2008		4,659,341							104,053	104,053			
00-1101575	LINCOLN	NE		08/23/2007		14,149,161							131,977	131,977			
00-1101625	TWINSBURG	OH		01/25/2008		1,118,017							25,030	25,030			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101631	SAN DIEGO	CA		04/03/2008		4,399,724							99,588	99,588			
00-1101634	PITTSBURGH	PA		04/18/2008		3,342,063							116,084	116,084			
00-1101635	JACKSONVILLE	FL		04/23/2008		9,280,804							309,975	309,975			
00-1101636	MILWAUKEE	WI		05/01/2008		5,431,476							115,958	115,958			
00-1101637	PENN HILLS	PA		04/22/2008		13,640,350							263,276	263,276			
00-1101639	MILFORD	OH		07/22/2008		1,838,002							56,940	56,940			
00-1101640	MOON TOWNSHIP	PA		07/24/2008		18,924,544							370,184	370,184			
00-1101645	INDEPENDENCE TWP	MI		09/05/2008		18,694,204							258,266	258,266			
00-1101646	TACOMA	WA		10/30/2008		1,440,555							23,114	23,114			
00-1101650	BEDFORD	OH		09/26/2008		11,855,038							627,118	627,118			
00-1101651	DALLAS	TX		10/01/2008		23,597,099							461,900	461,900			
00-1101666	GAITHERSBURG	MD		09/29/2009		13,669,903							1,861,398	1,861,398			
00-1101672	HOUSTON	TX		02/19/2010		7,527,649							93,748	93,748			
00-1101673	ADDISON	IL		02/19/2010		2,737,327							34,090	34,090			
00-1101674	HANOVER	MD		02/19/2010		4,790,322							59,658	59,658			
00-1101675	ALGONA & KENT	WA		02/19/2010		14,468,729							180,190	180,190			
00-1101678	ADDISON	IL		02/19/2010		4,203,752							52,352	52,352			
00-1101679	ATLANTA	GA		02/19/2010		11,926,925							148,535	148,535			
00-1101680	HOUSTON	TX		02/19/2010		1,466,425							18,262	18,262			
00-1101681	HOUSTON	TX		02/19/2010		2,444,042							30,438	30,438			
00-1101682	BUFORD	GA		02/19/2010		2,248,519							28,002	28,002			
00-1101685	SAN ANTONIO	TX		03/18/2010		12,628,887							242,375	242,375			
00-1101686	PITTSBURGH	PA		03/26/2010		1,648,743							100,886	100,886			
00-1101687	BURKE	VA		04/20/2010		35,803,793							476,159	476,159			
00-1101688	MADISON	WI		04/23/2010		7,355,160							167,689	167,689			
00-1101690	PITTSBURGH	PA		06/10/2010		5,671,464							98,637	98,637			
00-1101691	ALEXANDRIA	VA		06/18/2010		5,655,124							110,117	110,117			
00-1101693	FT WRIGHT	KY		10/05/2010		7,885,109							112,406	112,406			
00-1101695	KENT	WA		07/15/2010		5,400,093							242,742	242,742			
00-1101697	CHARLOTTE	NC		09/27/2010		6,889,478							100,531	100,531			
00-1101698	SAN ANTONIO	TX		08/13/2010		28,776,229							404,251	404,251			
00-1101699	BURLINGTON	KY		08/05/2010		9,460,800							203,190	203,190			
00-1101700	HOUSTON	TX		09/01/2010		4,561,579							228,395	228,395			
00-1101701	FAIRVIEW	OR		09/29/2010		12,777,305							201,585	201,585			
00-1101702	CLINTON	UT		10/08/2010		11,563,840							426,284	426,284			
00-1101703	GLENSHAW	PA		01/27/2011		13,677,450							407,602	407,602			
00-1101704	ST. PETERSBURG	FL		08/05/2010		604,750							99,015	99,015			
00-1101705	BUFFALO GROVE	IL		11/22/2010		9,858,995							148,589	148,589			
00-1101706	ST. PETERSBURG	FL		10/05/2010		4,002,964							84,497	84,497			
00-1101707	ST. PETERSBURG	FL		10/05/2010		4,429,731							96,671	96,671			
00-1101708	ST PETERSBURG	FL		10/05/2010		9,848,122							207,879	207,879			
00-1101709	ST. PETERSBURG	FL		10/05/2010		5,966,577							130,210	130,210			
00-1101711	AUSTIN	TX		11/01/2010		13,961,301							231,439	231,439			
00-1101712	ORANGE	CA		10/07/2010		6,626,921							309,155	309,155			
00-1101715	LYNDHURST	NJ		12/01/2010		8,876,068							130,766	130,766			
00-1101717	FULLERTON	CA		12/03/2010		3,400,720							71,253	71,253			
00-1101719	LOVELAND	OH		12/13/2010		2,497,188							230,389	230,389			
00-1101720	WEST BEND	WI		12/07/2010		9,340,441							205,480	205,480			
00-1101721	WEST COVINA	CA		02/28/2011		3,190,421							97,234	97,234			
00-1101722	SALT LAKE CITY	UT		12/27/2010		4,909,067							104,309	104,309			
00-1101723	SPRING VALLEY	CA		01/31/2011		4,032,362							85,161	85,161			
00-1101724	TORRANCE	CA		01/27/2011		5,742,222							269,153	269,153			
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,554,419							47,932	47,932			
00-1101726	COLUMBUS	OH	S	12/29/2010		19,000,000							358,364	358,364			
00-1101727	WEST BABYLON	NY		02/15/2011		3,485,564							97,694	97,694			
00-1101728	COLUMBUS	OH	S	06/08/2011		3,000,000							111,182	111,182			
00-1101729	UPPER ARLINGTON	OH		07/15/2011		40,000,000							1,400,765	1,400,765			
00-1101733	BIRMINGHAM	AL		03/11/2011		23,238,198							414,024	414,024			
00-1101734	BIRMINGHAM	AL		07/08/2011		1,484,361							100,004	100,004			
00-1101735	PITTSBURGH	PA		03/21/2011		15,214,029							449,432	449,432			
00-1101736	SHAWNEE	KS		03/01/2011		3,965,067							118,851	118,851			
00-1101738	FLORHAM PARK	NJ		06/02/2011		20,859,193							293,363	293,363			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101743	CHAPEL HILL	NC		11/15/2011		8,200,000							142,724	142,724			
00-1101745	AUSTIN	TX		06/08/2011		23,152,521							127,876	127,876			
00-1101746	MESA	AZ		05/20/2011		3,197,165							110,244	110,244			
00-1101747	IRVINE	CA		05/02/2011		9,293,155							431,112	431,112			
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,980,377							40,823	40,823			
00-1101751	WOOD DALE	IL		05/05/2011		4,657,049							89,351	89,351			
00-1101752	AGOURA HILLS	CA		07/28/2011		7,956,919							134,973	134,973			
00-1101753	HOUSTON	TX		06/29/2011		16,202,046							743,667	743,667			
00-1101756	NASHVILLE	TN		07/20/2011		9,908,079							286,165	286,165			
00-1101757	WOODINVILLE	WA		07/13/2011		5,955,652							136,999	136,999			
00-1101758	TOLUCA LAKE	CA		06/14/2011		3,775,017							61,923	61,923			
00-1101760	WOOD DALE	IL		05/05/2011		2,812,266							78,498	78,498			
00-1101761	WOOD DALE	IL		05/05/2011		5,375,424							103,134	103,134			
00-1101762	WOOD DALE	IL		05/05/2011		4,087,304							78,420	78,420			
00-1101763	CINCINNATI	OH		08/30/2011		15,921,201							325,580	325,580			
00-1101764	SAN FRANCISCO	CA		06/13/2011		16,500,000							108,477	108,477			
00-1101765	CHICAGO	IL		08/31/2011		6,917,052							341,031	341,031			
00-1101767	GREENFIELD	WI		09/12/2011		10,614,951							216,715	216,715			
00-1101771	CINCINNATI	OH		07/27/2011		5,765,607							106,651	106,651			
00-1101772	PARKER	CO		09/01/2011		15,760,000							63,062	63,062			
00-1101776	ORANGE	CA		09/29/2011		6,942,970							351,827	351,827			
00-1101780	MINNEAPOLIS	MN		09/20/2011		19,950,034							308,320	308,320			
00-1101782	LAGUNA HILLS	CA		10/11/2011		10,581,140							232,056	232,056			
00-1101783	MISSION VIEJO	CA		12/15/2011		5,000,000							98,765	98,765			
00-1101784	SEATTLE	WA		09/30/2011		7,132,462							108,283	108,283			
00-1101786	PITTSBURGH	PA		09/23/2011		32,145,445							646,871	646,871			
00-1101788	WEST CHESTER	PA		10/31/2011		8,239,740							187,488	187,488			
00-1101789	LENEXA	KS		12/08/2011		8,800,000							259,981	259,981			
00-1101791	WAUSAU	WI		11/22/2011		5,000,000							103,095	103,095			
00-1101792	LEXINGTON	KY		02/07/2012									100,705	100,705			
00-1101793	SAN ANTONIO	TX		10/21/2011		673,974							12,756	12,756			
00-1101794	RALEIGH	NC		11/21/2011		4,900,000							79,048	79,048			
00-1101797	COSTA MESA	CA		11/22/2011		11,200,000							193,834	193,834			
00-1101799	MIDDLE RIVER	MD		02/02/2012									73,666	73,666			
00-1101800	CHICAGO	IL		11/30/2011		18,000,000							277,753	277,753			
00-1101802	COLUMBUS	OH	S	12/01/2011		13,000,000							392,674	392,674			
00-1101804	WILTON	CT		01/18/2012									261,698	261,698			
00-1101806	CITY OF INDUSTRY	CA		12/12/2011		5,900,000							113,069	113,069			
00-1101807	LAGRANGE	KY		12/14/2011		3,900,000							165,343	165,343			
00-1101809	CUPERTINO	CA		12/15/2011		20,000,000							101,250	101,250			
00-1101812	PLATTEVILLE	WI		01/25/2012									64,842	64,842			
00-1101816	ATLANTA	GA		03/01/2012									888,281	888,281			
00-1101821	MALVERN	PA		03/01/2012									221,757	221,757			
00-1101825	REISTERSTOWN	MD		06/01/2012									99,057	99,057			
00-1101826	BEDMINSTER	NJ		04/19/2012									96,159	96,159			
00-1101828	DYER	IN		04/05/2012									92,375	92,375			
00-1101830	PITTSBURGH	PA		05/03/2012									82,774	82,774			
00-1101831	COMMACK	NY		04/25/2012									94,807	94,807			
00-1101833	COLUMBIA	SC		05/03/2012									56,758	56,758			
00-1101835	BRENTWOOD	TN		05/08/2012									63,775	63,775			
00-1101838	ANN ARBOR	MI		04/27/2012									199,553	199,553			
00-1101839	WASHINGTON	DC		09/17/2012									63,903	63,903			
00-1101846	CHARLOTTESVILLE	VA		05/01/2012									40,871	40,871			
00-1101850	BELLEVUE	WA		06/04/2012									78,469	78,469			
00-1101852	OCEANSIDE	CA		06/28/2012									49,192	49,192			
00-1101859	PHOENIX	AZ		05/17/2012									131,119	131,119			
00-1101860	MILWAUKEE	WI		06/15/2012									150,828	150,828			
00-1101863	MULLICA HILL	NJ		06/20/2012									64,621	64,621			
00-1101865	COLUMBUS	OH		08/09/2012									35,334	35,334			
00-1101869	IRVINE	CA		08/09/2012									128,892	128,892			
00-1101870	PORTLAND	OR		09/25/2012									16,091	16,091			
00-1101872	SAN DIEGO	CA		10/10/2012									10,087	10,087			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101873	CINCINNATI	OH		08/23/2012									66,490	66,490			
00-1101874	FT. THOMAS	KY		08/23/2012									47,029	47,029			
00-1101875	GRANDVIEW	MO		07/25/2012									130,376	130,376			
00-1101879	BOULDER	CO		08/01/2012									32,523	32,523			
00-1101881	NASHVILLE	TN		09/10/2012									17,853	17,853			
00-1101884	BUFFALO GROVE	IL		08/21/2012									18,211	18,211			
00-1101888	RALEIGH	NC		09/28/2012									17,319	17,319			
00-1101890	NEWPORT BEACH	CA		10/12/2012									36,126	36,126			
00-1101904	WOODLAND	CA		10/24/2012									13,813	13,813			
00-6000047	BUFFALO	NY		01/31/2002		889,132							546,784	546,784			
00-6000058	CLEARWATER	SC		01/31/2002		586,346							238,255	238,255			
00-6000073	WAYNESBORO	GA		01/31/2002		748,854							201,396	201,396			
00-6000083	NAPLES	FL		01/31/2002		272,046							64,027	64,027			
00-6000096	WEST COLUMBIA	SC		01/31/2002		967,296							218,605	218,605			
00-6000125	ARLINGTON	VA		01/31/2002		2,159,619							339,206	339,206			
00-6000147	FAIRVIEW	CA		01/31/2002		174,285							126,379	126,379			
00-6000166	AGOURA HILLS	CA		01/31/2002		221,112							130,745	130,745			
00-6000167	SANTA CLARITA	CA		01/31/2002		253,176							135,141	135,141			
00-6000180	ARLINGTON	VA		01/31/2002		1,383,352							159,412	159,412			
00-6000190	NEWTON SQUARE	PA		01/31/2002		187,608							86,690	86,690			
00-6000192	WEST CHESTER	PA		01/31/2002		135,475							62,612	62,612			
00-6000193	CINCINNATI	OH		01/31/2002		360,790							40,971	40,971			
00-6000203	GREENVILLE	SC		01/31/2002		175,684							81,074	81,074			
00-6000224	MANFIELD	MA		01/31/2002		606,200							169,287	169,287			
00-6000233	HAUPPAUGE	NY		01/31/2002		4,450,306							126,789	126,789			
00-6000245	LUMBERTON	NJ		01/31/2002		3,443,463							739,393	739,393			
00-6000248	TREVOSE	PA		01/31/2002		1,010,536							196,725	196,725			
00-6000256	ARDEN HILLS	MN		01/31/2002		789,719							137,738	137,738			
00-9000089	SAN FRANCISCO	CA		06/01/2001		414,942							81,771	81,771			
00-9000100	LA CANADA	CA		07/01/2001		83,094							15,625	15,625			
00-9000123	CINCINNATI	OH		12/03/2001		573,764							20,654	20,654			
00-9000137	YORBA LINDA	CA		05/01/2002		195,286							30,206	30,206			
00-9000144	ROCK HILL	SC		08/01/2002		289,668							17,924	17,924			
03-0301632	SANTA CLARITA	CA		07/18/1990		874,677							213,408	213,408			
03-0305576	OAKWOOD	GA		03/31/1994		1,024,947							416,392	416,392			
03-0306146	DENVER	CO		07/08/1994		1,535,632							557,239	557,239			
03-0306302	WATERFORD	MI		10/04/1994		1,490,816							185,942	185,942			
03-0306926	TUKWILA	WA		02/01/1995		690,633							195,903	195,903			
03-0307129	AMHERST	NY		06/27/1995		1,463,810							119,096	119,096			
03-0307463	JACKSONVILLE	FL		11/21/1995		873,832							194,232	194,232			
03-0307610	RAYMOND	WA		09/26/1996		1,033,228							182,393	182,393			
03-0307803	HAYWARD	CA		10/18/1995		626,777							314,683	314,683			
03-0307885	LOUISVILLE	KY		02/29/1996		634,049							122,267	122,267			
03-0308244	LAVERGNE	TN		01/09/1997		1,006,974							166,974	166,974			
03-0308299	FRANKLIN	MA		05/21/1996		1,092,616							389,866	389,866			
03-0308428	PLAINVILLE	OH		03/14/1996		1,886,131							185,952	185,952			
03-0308464	KENT	WA		03/28/1996		492,462							98,379	98,379			
03-0308648	DELAWARE	OH		03/05/1996		3,094,702							623,737	623,737			
03-0308675	OVERLAND PARK	KS		03/21/1996		1,915,596							389,345	389,345			
03-0308822	RALEIGH	NC		06/27/1996		16,454,639							3,125,420	3,125,420			
03-0308877	CHEROKEE COUNTY	GA		04/03/1997		3,187,032							507,432	507,432			
03-0309176	HAMILTON	OH		07/10/1996		1,209,824							227,614	227,614			
03-0309254	TAMPA	FL		08/29/1996		681,688							158,090	158,090			
03-0309823	CHEEKTOWAGA	NY		03/31/1997		2,045,233							556,070	556,070			
03-0310231	OAKDALE	MN		08/27/1997		2,263,287							132,772	132,772			
03-0310337	HOUSTON	TX		09/30/1997		9,706,825							849,457	849,457			
03-0310373	MARYLAND HEIGHTS	MO		08/22/1997		1,432,360							202,427	202,427			
03-0310442	HOUSTON	TX		09/30/1997		568,657							49,764	49,764			
03-0310520	OAKDALE	MN		12/01/1997		933,729							54,950	54,950			
03-0310828	LOVELAND	OH		04/30/1998		154,240							116,941	116,941			
03-0310933	PANAMA CITY	FL		05/26/1998		318,842							208,917	208,917			
03-0311109	INDIANAPOLIS	IN		08/17/1998		1,226,972							683,255	683,255			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
03-0311521	KENT	WA		01/05/1999		763,089							320,445	320,445			
03-0311838	SEATTLE	WA		04/07/1999		809,792							86,623	86,623			
03-0312004	FARMERS BRANCH	TX		07/13/1999		2,716,883							133,384	133,384			
03-4000027	NAUGATUCK	CT		09/10/1996		3,961,937							272,789	272,789			
03-4000509	FAIRFIELD	OH		06/30/1997		4,030,826							586,314	586,314			
03-4000518	MARIETTA	GA		07/18/1997		3,417,254							489,708	489,708			
03-4000554	LANSING	MI		11/25/1997		2,928,376							168,207	168,207			
03-4000590	CINCINNATI	OH		09/30/1997		2,112,236							295,102	295,102			
03-4000669	ROBERTSDALE	AL		11/04/1997		1,162,240							201,104	201,104			
03-4000861	FLORENCE	KY		03/10/1998		11,057,872							270,379	270,379			
03-4001019	MONROEVILLE	PA		09/01/1998		4,860,761							580,442	580,442			
03-4001028	OKLAHOMA CITY	OK		07/27/1998		1,207,586							147,650	147,650			
03-4001046	RANCHO BERNARDO	CA		08/17/1998		36,305							20,166	20,166			
03-4001055	EVANDALE	OH		11/12/1998		2,800,220							625,088	625,088			
03-4001064	DAVISON	MI		09/30/1998		1,483,710							854,729	854,729			
03-4002170	SALT LAKE CITY	UT		12/28/1999		1,523,844							77,082	77,082			
03-4100095	JACKSONVILLE	FL		12/13/1995		1,577,199							350,804	350,804			
03-4100224	HOUSTON	TX		03/12/1997		1,787,369							280,333	280,333			
0299999. Mortgages with partial repayments						3,941,370,302			(513,981)		513,981		151,171,281	151,604,144		432,863	432,863
00-1100094	JACKSONVILLE	FL		10/10/2003	12/06/2012	3,889,231							3,889,231	3,799,229		(90,001)	(90,001)
00-1100099	HUNTSVILLE	AL		08/19/2003	12/06/2012	2,958,980							2,958,980	3,129,362		170,382	170,382
00-1100524	INDIANAPOLIS	IN		01/10/2004	12/06/2012	3,287,896							3,287,896	3,240,813		(47,083)	(47,083)
00-1100741	TOTOWA	NJ		06/02/2005	12/06/2012	9,499,322							9,499,322	9,068,572		(430,751)	(430,751)
00-1100760	TAYLOR	MI		04/07/2005	12/06/2012	4,352,920							4,352,920	4,112,486		(240,434)	(240,434)
00-1100845	MARYSVILLE	WA		06/07/2005	12/06/2012	1,592,940			460,579		(460,579)		1,132,361	1,118,915		(13,446)	(13,446)
00-1100886	NEW ALBANY	IN		08/18/2005	12/06/2012	3,937,168							3,937,168	3,913,754		(23,414)	(23,414)
00-1100932	BELLEVUE	WA		08/30/2005	12/06/2012	3,260,002							3,260,002	3,359,343		99,341	99,341
00-1100939	SHELBY TOWNSHIP	MI		08/24/2005	12/06/2012	4,391,862							4,391,862	3,890,496		(501,366)	(501,366)
00-1101294	ST AUGUSTINE	FL		09/19/2006	12/06/2012	2,108,744							2,108,744	2,264,400		155,656	155,656
00-1101480	PITTSFIELD TOWNSHIP	MI		08/06/2007	12/06/2012	16,750,000			874,186		(874,186)		16,750,000	17,178,195		428,195	428,195
03-4000678	MARYSVILLE	WA		04/30/1998	12/06/2012	3,071,642							2,197,456	2,183,105		(14,352)	(14,352)
0399999. Mortgages disposed						59,100,707			1,334,765		(1,334,765)		57,765,943	57,258,669		(507,274)	(507,274)
0599999 - Totals						4,688,956,901		192,293	820,783		(628,490)		904,037,083	910,528,038		6,490,955	6,490,955

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	ZAIS MATRIX V-B LP		Red Bank	NJ	ZAIS Group, LLC		11/17/2006	1	5,965,028	3,569	3,569	(153,793)							7.110
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									5,965,028	3,569	3,569	(153,793)							XXX
	Boston Capital Intermediate Term Income Fund LLC								184,213	182,624	182,624								33.330
1599999. Joint Venture Interests - Common Stock - Unaffiliated									184,213	182,624	182,624								XXX
	FC Boilermaker Master Tenant LLC						04/05/2012		726,063		726,063							4,123,937	99.990
	Legg Mason Real Estate Fund		Los Angeles	CA	Legg Mason Real Estate Investors Inc./Legg Mason Real Estate Capital Inc.		12/04/2002		3,399,997	620,261	327,924								4.340
	Everyman Enterprises Business Trust								111,229		111,229							6,088,771	99.900
	Legg Mason Real Estate Fund II		Los Angeles	CA	Legg Mason Real Estate Investors Inc./Legg Mason Real Estate Capital Inc.		07/12/2005		25,000,000	19,068,934	23,650,311	345,938							5.490
	Stuyvestant Hall Master Tenant LLC								180,750		180,750								99.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated									29,418,039	19,689,195	24,996,277	345,938						10,212,708	XXX
	Nationwide Life Tax Credit Partners 2002 - B		Columbus	OH	Nationwide Life Insurance Co.		12/31/2002		1,000	133	133								0.010
	Nationwide Life Tax Credit Partners 2002 - C		Columbus	OH	Nationwide Life Insurance Co.		05/01/2003		1,000	508	508								0.010
	Nationwide Life Tax Credit Partners 2003 - B		Columbus	OH	Nationwide Life Insurance Co.		12/15/2003		1,000										0.010
	Nationwide Life Tax Credit Partners 2004 - A, LLC		Columbus	OH	Nationwide Life Insurance Co.		02/28/2004		1,000	449	449								0.010
	Nationwide Life Tax Credit Partners 2004 - B,LLC		Columbus	OH	Nationwide Life Insurance Co.		03/31/2004		1,000										0.010
	Nationwide Life Tax Credit Partners 2004 - D		Columbus	OH	Nationwide Life Insurance Co.		07/31/2004		1,000										0.010
	Nationwide Life Tax Credit Partners 2004 - E, LLC		Columbus	OH	Nationwide Life Insurance Co.		12/06/2004		1,000	405	405								0.010
	Nationwide Life Tax Credit Partners 2004 - F, LLC		Columbus	OH	Nationwide Life Insurance Co.		12/06/2004		1,000	672	672								0.010
	Nationwide Life Tax Credit Partners 2005 A, LLC		Columbus	OH	Nationwide Life Insurance Co.		03/14/2005		1,000	765	765								0.010
	Nationwide Life Tax Credit Partners 2005 B, LLC		Columbus	OH	Nationwide Life Insurance Co.		03/14/2005		1,000	561	561								0.010
	Nationwide Life Tax Credit Partners 2005 C, LLC		Columbus	OH	Nationwide Life Insurance Co.		05/31/2005		1,000	691	691								0.010
	Nationwide Life Tax Credit Partners 2005 D, LLC		Columbus	OH	Nationwide Life Insurance Co.		05/31/2005		1,000	628	628								0.010
	Nationwide Life Tax Credit Partners 2005 E, LLC		Columbus	OH	Nationwide Life Insurance Co.		12/28/2005		1,000										0.010
	Nationwide Life Tax Credit Partners 2007 A, LLC		Columbus	OH	Nationwide Life Insurance Co.		11/27/2007		1,000	889	889								0.010
	Nationwide Life Tax Credit Partners 2009 C, LLC		Columbus	OH	Nationwide Life Insurance Company		03/23/2009		1,000	1,000	1,000								0.010
	Nationwide Life Tax Credit Partners 2009 D, LLC		Columbus	OH	Nationwide Life Insurance Company		03/31/2009		1,000	1,000	1,000								0.010
	Nationwide Life Tax Credit Partners 2009-I		Columbus	OH	Nationwide Life Insurance Co.		01/15/2010		1,000	1,000	1,000								0.010
	Nationwide Tax Credit Partners 2011-A		Columbus	OH			11/30/2011		1,000	1,000	1,000								0.010
1899999. Joint Venture Interests - Real Estate - Affiliated									18,000	9,701	9,701								XXX
	Centerline High Yield CMBS Fund II (fka ARCap High Yield CMBS Fund II, LLC)		Irving	TX	ARCap Fund Management, LLC		06/28/2004		2,577,021								12,637		2.120
	ZAIS ZEPHYR A4, A5		Red Bank	NJ	ZAIS Group, LLC		10/19/2007	1	4,970,180	7,164,647	7,164,647	1,959,804					1,640,395		60.000
1999999. Joint Venture Interests - Other - Unaffiliated									7,547,201	7,164,647	7,164,647	1,959,804					1,653,032		XXX
	Boston Capital Tax Credit Fund XV		Boston	MA	Boston Capital Corporation		10/01/2002			6,220	172,206		(130,527)						17.560
	Hudson Housing Tax Credit Fund XLVI LLC						12/22/2010		13,753,060	12,393,584	11,732,552		(1,910,173)						100.000
	Nationwide Affordable Housing Fund 31(Moved to NLICA)		Columbus	OH	The Great Laurels, Inc.		12/29/2006		612,886	1,048,162	1,949,461		(242,087)					549,517	99.990
	Nationwide Affordable Housing Fund 42				RBC Capital Markets				103,101,100	100,979,596	81,406,717		(11,998,858)					20,950,212	99.990
	Nationwide Affordable Housing Fund 43								26,284,905	29,777,610	22,741,412		(3,250,817)					4,818,760	99.990
	Nationwide Affordable Housing Fund 45								5,817,937	5,386,676	5,817,937								99.990
	Nationwide Affordable Housing Fund 48								7,884,888	5,450,312	7,884,888							5,485,782	99.990

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Nationwide Affordable Housing Fund XXIV		Columbus	OH	Apollo Housing Capital		06/30/2005		7,970,006	63,829	108,870								99.990
	Ohio Equity Fund IX		Columbus	OH	Ohio Capital Corporation for Housing		04/08/2002		4,557,093	14,612	257,974		(87,546)					442,907	7.350
	Ohio Equity Fund VIII		Columbus	OH	Ohio Equity Fund, Inc.		04/07/2000		5,000,000	5,255	166,110		(52,371)						8.260
	Nationwide Affordable Housing Fund VII, LP		Columbus	OH	Apollo Housing Capital		10/04/2002		3,709,232	25,314	571,050		(32,084)					79,373	99.990
	Ohio Equity Fund X		Columbus	OH	Ohio Equity Fund, Inc.		04/11/2003		4,782,795	9,667	268,672		(162,855)					267,205	7.140
	Provident Tax Credit Fund IV		Columbus	OH	Red Capital Group		12/30/1998		3,000,000	65,169	65,169		(32,131)						6.520
	Raymond James Housing Opportunities Fund 19 LLC						12/17/2010		4,005,542	1,227,916	3,607,872		(339,140)					20,601,510	95.150
	Rose Hill Solar, LLC								2,136,461	(1,619,711)	615,382		(1,521,079)					1,918,538	12.500
	Russell Emerging Fund		Columbus	OH	Daedalus, LLC		10/16/2001		2,264,084	225,289	299,885		(12,008)						49.000
	USA Institutional Tax Credit Fund XXII		Greenwich	CT	Richman USA Tax Credit XXII L.P.		10/01/2002			1,094,540	457,699		(158,917)						28.280
	WNC Institutional Tax Credit Fund 33						09/23/2010		26,848,132	7,266,261	22,362,494		(3,451,296)					7,086,263	99.990
	WNC Institutional Tax Credit Fund XXII		Newport Beach	CA	WNC Advisors, LLC				(20,479,891)	1,959,947	3,519,217		(2,967,938)	2,622,669				1,190,778	99.990
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									201,248,230	165,380,250	164,005,565		(26,349,827)	2,622,669				63,390,845	XXX
	Nationwide Affordable Housing Fund II		Columbus	OH	Apollo Housing		11/03/2000		7,588,300	289,077	413,746		(157,293)						66.670
	Texas Housing Fund (FKA Nationwide Affordable Housing Fund I)		Columbus	OH	Red Capital Group		12/20/1999		6,141,700	515,752	515,752		(173,424)						50.000
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									13,730,000	804,828	929,498		(330,717)						XXX
	Dunn Solar LLC								2,151,520		488,175		(1,663,346)					1,863,543	
	Nationwide Affordable Housing Fund XXIII		Columbus	OH	Apollo Housing Capital		02/03/2005		1,175,354	756,637	534,875		(72,041)						0.010
	NHT XII NWI Tax Credit Fund LLC		Columbus	OH	NHT XII, Inc.		12/01/2003		1,193,156	627,115	773,117		(82,739)						25.000
3399999. State Low Income Housing Tax Credit - Unaffiliated									4,520,030	1,383,752	1,796,166		(1,818,126)					1,863,543	XXX
	Bay Area Historic 2011 Fund								3,143,246		694,950		(2,448,296)						32.000
3599999. All Other Low Income Housing Tax Credit - Unaffiliated									3,143,246		694,950		(2,448,296)						XXX
3999999. Total - Unaffiliated									252,025,987	193,804,035	198,843,797	2,151,949	(30,616,249)	2,622,669			1,653,032	75,467,096	XXX
4099999. Total - Affiliated									13,748,000	814,529	939,199		(330,717)						XXX
4199999 - Totals									265,773,987	194,618,565	199,782,996	2,151,949	(30,946,966)	2,622,669			1,653,032	75,467,096	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Boston Capital Intermediate Term Income Fund LLC							146,110		33.330
1599999. Joint Venture Interests - Common Stock - Unaffiliated								146,110		XXX
	FC Boilermaker Master Tenant LLC				04/05/2012		726,063			99.990
	Stuyvestant Hall Master Tenant LLC						180,750			99.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated							906,813			XXX
	Everyman Enterprises Business Trust						111,229			99.900
	Hudson Housing Tax Credit Fund XLVI LLC				12/22/2010			10,897,859		100.000
	Nationwide Affordable Housing Fund 42			RBC Capital Markets				22,295,365		99.900
	Nationwide Affordable Housing Fund 43							18,270,014		99.900
	Nationwide Affordable Housing Fund 45						5,817,937			99.900
	Nationwide Affordable Housing Fund 48						7,884,888			99.900
	Nationwide Affordable Housing Fund 49						22,005,380			99.900
	Nationwide Affordable Housing Fund XXV	Columbus	OH	Apollo Housing Capital	08/03/2005			60,000		99.900
	Raymond James Housing Opportunities Fund 19 LLC				12/17/2010			1,798,467		95.150
	Rose Hill Solar, LLC						2,136,461			12.500
	WNC Institutional Tax Credit Fund 33				09/23/2010			18,619,329		99.990
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							37,955,895	71,941,034		XXX
	Dunn Solar LLC						2,151,520			
	NHT XII NW Tax Credit Fund LLC	Columbus	OH	NHT XII, Inc.	12/01/2003			642,737		25.000
3399999. State Low Income Housing Tax Credit - Unaffiliated							2,151,520	642,737		XXX
	Bay Area Historic 2011 Fund						3,143,246			32.000
3599999. All Other Low Income Housing Tax Credit - Unaffiliated							3,143,246			XXX
3999999. Total - Unaffiliated							44,157,474	72,729,881		XXX
4099999. Total - Affiliated										XXX
4199999 - Totals							44,157,474	72,729,881		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	ZAIS MATRIX V-B LP	Red Bank	NJ		11/17/2006		2,824,063								1,026,620				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							2,824,063								1,026,620				
	Boston Capital Intermediate Term Income Fund LLC														1,589				
1599999. Joint Venture Interests - Common Stock - Unaffiliated															1,589				
	Legg Mason Real Estate Fund II	Los Angeles	CA		07/12/2005		23,374,092								500,000				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							23,374,092								500,000				
	Life REO Holdings , LLC	Columbus	OH		12/24/2004														48,786
1899999. Joint Venture Interests - Real Estate - Affiliated																			48,786
	Centerline High Yield CMBS Fund II (fka ARCap High Yield CMBS Fund II, LLC)	Irving	TX		06/28/2004														12,637
	TCW Cresent Mezzanine II	Los Angeles	CA																12,890
	ZAIS ZEPHYR A4, A5	Red Bank	NJ		10/19/2007		8,747,658								8,389,425				1,640,395
1999999. Joint Venture Interests - Other - Unaffiliated							8,747,658								8,389,425				1,665,922
	Community Properties Fund for Housing I	Columbus	OH		05/01/2006		3,348,860		(235,892)	479,816		(715,708)			1,687,229				
	Community Properties Fund for Housing II	Columbus	OH		11/14/2005		3,574,637		(205,178)	410,177		(615,355)			2,136,788		(1)	(1)	
	National Equity Fund 1996	Chicago	IL		04/27/1999						743,532	743,532							743,532
	National Equity Fund 1997	Chicago	IL		04/21/2000						341,046	341,046							341,046
	Nationwide Affordable Housing Fund 40	Columbus	OH		05/11/2009		8,292,597		(541,648)	638,456		(1,180,104)			4,955,030		(4,687)	(4,687)	
	Nationwide Affordable Housing Fund 49								(503,554)			(503,554)			21,587,110		85,284	85,284	
	Nationwide Affordable Housing Fund XXV	Columbus	OH		08/03/2005		31,870,816		(2,120,038)	1,734,639		(3,854,677)			19,587,626		(30,884)	(30,884)	
	Ohio Equity Fund XV	Columbus	OH		12/22/2005		3,553,826		(352,344)	2,026,003		(2,378,347)			2,048,688		(455,463)	(455,463)	
	WNC Institutional Tax Credit Fund XXII	Newport Beach	CA												20,714,425		510,184	510,184	
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							50,640,736		(3,958,653)	5,289,091	1,084,578	(8,163,166)			72,716,896		104,433	104,433	1,084,578
	Commons at Grant, LLC	Columbus	OH		10/23/2002		1,120,713			488,561		(488,561)			395,767		(1)	(1)	
	Nationwide Affordable Housing Fund III	Columbus	OH		06/20/2001		1,894,705		(242,683)			(242,683)			510,548		54,787	54,787	
	Nationwide Affordable Housing Fund XI	Columbus	OH		12/15/2003		539,531		(103,643)			(103,643)			355,464		340,234	340,234	
	Ohio Equity Fund XI	Columbus	OH		04/12/2004		912,982		(113,056)	634,460		(747,516)			(237,164)		(28,238)	(28,238)	
	Ohio Equity Fund XII	Columbus	OH		04/13/2005		1,158,000		(122,649)	681,469		(804,118)			(42,124)		(30,558)	(30,558)	
	Ohio Equity Fund XIII	Columbus	OH		04/10/2006		1,601,757		(128,874)	438,067		(566,941)			543,147		(32,215)	(32,215)	
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							7,227,688		(710,905)	2,242,557		(2,953,462)			1,525,639		304,009	304,009	
	CCEP Series I Funding,LLC	New York	NY		12/12/2006		1,914,473				(121,563)	(121,563)			1,410,797		63,143	63,143	
3399999. State Low Income Housing Tax Credit - Unaffiliated							1,914,473				(121,563)	(121,563)			1,410,797		63,143	63,143	
3999999. Total - Unaffiliated							87,501,022		(3,958,653)	5,289,091	963,015	(8,284,729)			84,045,327		167,576	167,576	2,750,500
4099999. Total - Affiliated							7,227,688		(710,905)	2,242,557		(2,953,462)			1,525,639		304,009	304,009	48,786
4199999 - Totals							94,728,710		(4,669,558)	7,531,648	963,015	(11,238,191)			85,570,966		471,585	471,585	2,799,287

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
455780-A#-3	Indonesia (Republic of) AID Nt			2	1	1,084,165	115.8980	1,288,742	1,111,965	1,102,858		1,169			9.020	9.294	FA	41,791	100,299	07/27/1990	08/01/2019
455780-AG-1	Indonesia (Republic of) AID Sr Nt			2	1	1,853,000	117.6880	2,000,691	1,700,000	1,786,197		(7,702)			8.900	7.467	JD	12,608	151,300	10/18/2001	06/01/2021
491798-AA-2	Kenya (Republic of) AID Sr Nt			2	1	1,542,353	123.9510	1,749,900	1,411,765	1,470,448		(8,017)			10.000	8.355	AO	29,804	141,176	10/18/2001	10/15/2018
742651-DJ-8	Private Export Funding Corp Nt				1FE	4,965,950	120.7800	6,038,975	5,000,000	4,973,211		2,397			4.300	4.373	JD	9,556	215,000	11/17/2009	12/15/2021
912810-EM-6	U S Treasury Bd	SD			1	587,969	150.5390	752,696	500,000	550,585		(3,820)			7.250	5.859	FA	13,692	36,250	03/11/1999	08/15/2022
912828-BR-0	U S Treasury Nt	SD			1	2,027,344	103.5230	2,070,468	2,000,000	2,002,913		(3,220)			4.250	4.078	MN	11,036	85,000	02/10/2004	11/15/2013
912828-EN-6	U S Treasury Nt	SD			1	2,501,563	111.8130	2,795,313	2,500,000	2,500,582		(186)			4.500	4.491	MN	14,606	112,500	01/27/2006	11/15/2015
912828-FF-2	U S Treasury Nt				1	19,942,969	115.6250	23,125,000	20,000,000	19,977,739		5,901			5.125	5.161	MN	133,080	1,025,000	07/19/2006	05/15/2016
912828-FY-1	U S Treasury Nt				1	995,156	115.7190	1,157,188	1,000,000	997,855		495			4.625	4.686	MN	6,005	46,250	01/10/2007	11/15/2016
912833-DF-4	U S Treasury Principal Strips	@			1	530,985	99.7600	4,987,985	5,000,000	4,535,948		377,098			0.000	8.871	N/A			04/14/1988	02/15/2014
912833-KF-6	U S Treasury Principal Strips	@LS			1	349,050	98.8930	4,944,640	5,000,000	3,809,022		344,241			0.000	9.700	N/A			10/08/1987	11/15/2015
912833-KG-4	U S Treasury Principal Strips	@			1	956,900	98.7060	9,870,630	10,000,000	7,632,955		632,586			0.000	8.841	N/A			12/30/1988	02/15/2016
912833-KL-3	U S Treasury Principal Strips	@			1	2,099,850	97.5490	14,632,290	15,000,000	10,855,530		819,037			0.000	8.001	N/A			01/22/1992	02/15/2017
912833-KQ-2	U S Treasury Principal Strips	@LS			1	5,877,600	95.9810	23,995,150	25,000,000	17,616,172		1,157,646			0.000	6.923	N/A			03/25/1999	02/15/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						45,314,854	XXX	99,409,668	95,223,730	79,812,015		3,317,625			XXX	XXX	XXX	272,178	1,912,775	XXX	XXX
36200M-TT-0	GNMA Pool #604562			2	1	781,067	107.1600	891,605	832,029	805,929		3,176			3.500	4.834	MON	2,427	29,121	10/30/2003	08/15/2018
36210U-WX-7	GNMA PTC #502962			2	1	34,885	104.1100	36,921	35,464	35,284		59			6.000	6.544	MON	177	2,128	05/25/1999	04/15/2014
36210Y-R2-3	GNMA PTC #506405			2	1	22,456	104.1100	23,767	22,829	22,709		39			6.000	6.577	MON	114	1,370	05/25/1999	04/15/2014
36211E-SP-4	GNMA PTC #510926			2	1	3,319	104.1100	3,512	3,374	3,353		4			6.000	6.726	MON	17	202	05/25/1999	05/15/2014
36215W-2S-2	GNMA GNSF Pool #147585			2	1	5,137	100.4330	5,301	5,278	5,213		7			9.500	10.392	MON	42	501	02/08/1989	03/15/2016
362197-3A-1	GNMA GNSF Pool #269993			2	1	1,324	100.4480	1,282	1,276	1,309		(3)			9.500	8.148	MON	10	121	02/15/1991	06/15/2020
36220T-2Q-6	GNMA GNSF Pool #287983			2	1	2,547	100.4330	2,464	2,454	2,513		(5)			9.500	8.371	MON	19	233	02/14/1991	08/15/2020
36223A-5D-0	GNMA GNSF Pool #302444			2	1	3,648	104.0740	3,660	3,516	3,605		(7)			9.500	8.313	MON	28	334	02/15/1991	12/15/2020
36225A-ZZ-6	GNMA Pool #780760			2	1	26,661	100.9710	28,605	28,330	28,166		245			6.000	8.323	MON	142	1,700	02/28/2000	04/15/2013
36225B-EW-4	GNMA PTC #781049			2	1	42,681	103.5590	44,915	43,372	43,123		67			6.500	7.095	MON	235	2,819	06/11/1999	06/15/2014
36225B-GC-6	GNMA PTC #781095			2	1	214,909	103.9540	228,402	219,715	218,115		501			6.500	7.262	MON	1,190	14,282	10/13/1999	08/15/2014
36225B-HC-5	GNMA I Pool #781127			2	1	75,867	105.1820	80,541	76,573	76,212		57			7.000	7.340	MON	447	5,360	12/21/1999	01/15/2015
38373Y-UR-3	GNMA Ser 2003-2 Cl PB			2	1	481,134	102.6310	492,558	479,934	478,833		(159)			5.500	5.446	MON	2,200	26,396	10/08/2003	03/20/2032
38374B-PY-3	GNMA Ser 2003-58 Cl VB			2	1	2,565,625	108.3620	2,709,055	2,500,000	2,508,283		(7,144)			5.500	5.202	MON	11,458	137,500	02/24/2004	10/17/2022
38374B-VY-6	GNMA Ser 2003-66 Cl MV			2	1	6,593,140	108.9790	7,253,103	6,655,535	6,618,888		4,424			5.500	5.818	MON	30,505	366,055	08/19/2003	09/20/2023
38374C-YT-2	GNMA Ser 2003-84 Cl PB			2	1	2,342,131	106.0460	2,493,080	2,350,947	2,343,772		81			5.500	5.577	MON	10,775	129,302	04/28/2004	11/20/2032
38377J-3M-3	GNMA Ser 2010-113 Cl PE			2	1	11,706,102	108.6650	12,385,648	11,398,000	11,650,410		(36,406)			4.000	3.710	MON	37,993	455,920	10/06/2010	09/20/2040
3837H0-YE-7	GNMA REMIC Ser 1996-24 Cl D			2	1	493,242	115.3570	539,327	467,527	487,769		(384)			7.500	5.722	MON	2,922	35,065	10/29/2001	11/16/2026
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			2	1	4,033,739	115.0770	4,478,331	3,891,602	3,971,624		(5,610)			7.250	6.769	MON	23,512	282,141	01/30/2002	09/15/2025
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			2	1	2,858,627	121.6860	3,381,238	2,778,654	2,829,039		(2,116)			6.750	6.401	MON	15,630	187,559	06/10/2002	06/15/2028
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						32,288,241	XXX	35,083,315	31,796,409	32,134,149		(43,174)			XXX	XXX	XXX	139,843	1,678,109	XXX	XXX
0599999. Total - U.S. Government Bonds						77,603,095	XXX	134,492,983	127,020,139	111,946,164		3,274,451			XXX	XXX	XXX	412,021	3,590,884	XXX	XXX
459056-JS-7	International Bk Recon & Dev Nt		R		1FE	3,840,000	126.7730	5,070,936	4,000,000	3,953,855		10,334			8.250	8.624	MS	110,000	330,000	09/17/1986	09/01/2016
448814-DM-2	Hydro-Quebec Deb Ser HS (FSA-TAGSS)		I		1FE	7,933,840	147.6300	11,810,400	8,000,000	7,963,092		2,930			9.400	9.483	FA	313,333	752,000	01/30/1991	02/01/2021
448814-EJ-8	Hydro-Quebec Gtd Nt Ser IO		I		1FE	1,299,360	147.0570	1,470,567	1,000,000	1,205,609		(12,425)			8.050	5.603	JJ	38,908	80,500	07/24/2003	07/07/2024
44881H-EU-4	Hydro-Quebec MT Nt Ser B		I		1FE	727,565	152.3530	761,763	500,000	656,258		(9,109)			8.400	4.962	MS	10,850	42,000	05/22/2003	03/28/2025
44881H-EW-0	Hydro-Quebec MT Nt Ser B		I		1FE	9,274,590	132.4910	11,028,551	8,324,000	9,002,429		(35,274)			6.270	5.390	JJ	258,058	521,915	06/09/2003	01/03/2026
748148-PB-3	Quebec Prov CDA Deb Ser NJ		I		1FE	17,434,300	141.7100	21,256,500	15,000,000	16,635,110		(108,028)			7.500	6.084	JJ	518,750	1,125,000	08/04/2003	07/15/2023
748148-PD-9	Quebec Prov CDA Deb Ser NN		I		1FE	9,194,130	138.9760	10,790,120	7,764,000	8,723,684		(61,623)			7.125	5.606	FA	218,201	553,185	07/31/2003	02/09/2024
74815H-CA-8	Quebec Prov CDA MT Nt Ser A		I		1FE	534,398	146.4670	600,514	410,000	498,696		(4,606)			7.485	5.196	MS	10,144	30,689	05/22/2003	03/02/2026
803854-FG-8	Saskatchewan Prov CDA Deb		I		1FE	3,808,885	100.5800	3,520,300	3,500,000	3,502,416		(28,021)			8.000	7.151	FA	116,667	280,000	09/29/1993	02/01/2013
008281-AG-2	African Development Bank Sub Nt		R		1FE	6,124,950	133.2420	6,662,095	5,000,000	5,584,104		(67,969)			8.800	6.604	MS	146,667	440,000	04/05/2002	09/01/2019
085209-A#-1	Bermuda (Government of) Sr Nt		F		1	20,000,000	120.6710	24,134,172	20,000,000	20,000,000					5.730	5.730	JD	85,950	1,146,000	12/04/2007	12/04/2022
085209-B*-4	Bermuda (Government of) Nt		F		1	15,000,000	106.5960	15,989,340	15,000,000	15,000,000					6.550	6.550	MN	109,167	982,500	05/21/2009	05/21/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						95,172,018	XXX	113,095,258	88,498,000	92,725,253		(313,791)			XXX	XXX	XXX	1,936,695	6,283,789	XXX	XXX
1099999. Total - All Other Government Bonds						95,172,018	XXX	113,095,258	88,498,000	92,725,253		(313,791)			XXX	XXX	XXX	1,936,695	6,283,789	XXX	XXX
13063A-7D-0	California St GO Bld Amer Bd			2	1FE	3,564,960	138.5700	4,157,100	3,000,000	3,550,497		(10,318)			7.300	5.864	AO	54,750	219,000	07/28/2011	10/01/2039
13063B-FR-8	California St GO Bld Amer Bd			2	1FE	16,146,150	144.4700	21,670,500	15,000,000	16,103,120		(15,845)			7.625	6.998	MS	381,250	1,143,750	04/21/2010	03/01/2040
13063B-FS-6	California St GO Bld Amer Bd Sch Improve			2	1FE	5,088,150	125.2030	6,260,150	5,000,000	5,071,442		(6,053)			6.650	6.430	MS	110,833	332,500	03/25/2010	03/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
13063B-JC-7	California St GO Bld Amer Bd				1FE	5,299,823	146.0870	7,669,568	5,250,000	5,298,310		(506)			7.600	7.521	MN	66,500	399,000	11/19/2010	11/01/2040
452151-LE-1	Illinois St GO Txbl Pension			2	1FE	4,743,920	105.8750	5,029,063	4,750,000	4,746,055		284			4.950	4.960	JD	19,594	235,125	06/05/2003	06/01/2023
452152-BK-6	Illinois St GO Bld Amer Bd				1FE	13,500,000	112.5020	15,187,770	13,500,000	13,500,000					5.563	5.563	FA	312,919	751,005	01/28/2010	02/01/2021
452152-FA-4	Illinois St GO Bld Amer Bd Ser 3			2	1FE	11,707,920	114.4500	13,161,750	11,500,000	11,688,945		(6,720)			6.725	6.555	AO	193,344	773,375	04/29/2010	04/01/2035
605580-5N-5	Mississippi St GO Txbl Ser D				1FE	10,000,000	116.0390	11,603,900	10,000,000	10,000,000					4.484	4.484	AO	112,100	448,400	10/15/2009	10/01/2019
605580-5X-3	Mississippi St GO Bld Amer Bd			2	1FE	7,358,890	120.0070	8,400,490	7,000,000	7,342,571		(11,898)			5.245	4.832	MN	61,192	367,150	08/08/2011	11/01/2034
745144-6R-1	Puerto Rico Comwlth GO RMBS Ser 2002-2 C				2FE	438,897	105.4140	368,949	350,000	364,833		(9,460)			6.500	3.573	JJ	11,375	22,750	01/05/2004	07/01/2014
745277-SA-2	Puerto Rico Mun Fin Agcy GO Ser C				1FE	202,052	109.6840	219,368	200,000	201,212		(229)			5.250	5.100	FA	4,375	10,500	01/08/2009	08/01/2017
93974C-PF-1	Washington St GO Bld Amer Bd Ser D				1FE	12,970,000	117.9500	15,298,115	12,970,000	12,970,000					4.536	4.536	FA	245,133	588,319	10/15/2009	08/01/2020
97705L-ZH-3	Wisconsin St GO Bld Amer Bd			1	1FE	13,255,000	113.0340	14,982,657	13,255,000	13,255,000					4.850	4.850	MN	107,145	642,868	03/17/2010	05/01/2023
97705L-ZJ-9	Wisconsin St GO Bld Amer Bd			1	1FE	14,440,000	113.3120	16,362,253	14,440,000	14,440,000					5.000	5.000	MN	120,333	722,000	03/17/2010	05/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						118,715,762	XXX	140,371,633	116,215,000	118,531,985		(60,745)			XXX	XXX	XXX	1,800,843	6,655,742	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						118,715,762	XXX	140,371,633	116,215,000	118,531,985		(60,745)			XXX	XXX	XXX	1,800,843	6,655,742	XXX	XXX
167486-HL-6	Chicago IL GO Ser B			2	1FE	10,000,000	108.7840	10,878,400	10,000,000	10,000,000					6.207	6.207	JJ	310,350	620,700	01/14/2010	01/01/2032
167486-HN-2	Chicago IL GO Bld Amer Bd			2	1FE	5,172,600	110.0590	5,502,950	5,000,000	5,165,958		(2,720)			6.257	6.001	JJ	156,425	312,850	04/22/2010	01/01/2040
167505-JY-3	Chicago Ill Brd Ed Sch Ref GO Bld Amer B				1FE	1,000,000	109.8690	1,098,690	1,000,000	1,000,000					4.682	4.682	JD	3,902	46,820	09/10/2009	12/01/2017
167505-JZ-0	Chicago Ill Brd Ed Sch Ref GO Bld Amer B				1FE	2,500,000	110.2780	2,756,950	2,500,000	2,500,000					4.782	4.782	JD	9,963	119,550	09/10/2009	12/01/2018
167505-KG-0	Chicago Ill Brd Ed Sch Ref GO Bld Amer B			2	1FE	10,380,100	110.4200	11,042,000	10,000,000	10,346,874		(11,931)			6.038	5.715	JD	50,317	603,800	10/21/2009	12/01/2029
180848-FS-7	Clark Cnty Nev GO Bld Amer Bd Ser A			2	1FE	19,594,534	132.4520	24,377,791	18,405,000	19,532,174		(24,517)			6.754	6.233	JJ	621,537	1,243,074	05/03/2010	07/01/2038
213185-DV-0	Cook Cnty IL GO Bld Amer Bd Ser D			2	1FE	10,035,500	114.3810	11,438,100	10,000,000	10,032,650		(782)			6.229	6.200	MN	79,593	622,900	07/20/2010	11/15/2034
217039-DC-7	Coos County Oregon GO Taxable Ser B			2	1FE	3,435,000	108.1260	3,714,128	3,435,000	3,435,000					4.880	4.880	JD	13,969	167,628	06/26/2003	06/01/2023
235308-RA-3	Dallas TX ISD GO Bld Amer Bd			1	1FE	10,170,000	125.7280	12,572,800	10,000,000	10,164,143		(3,819)			6.450	6.306	FA	243,667	645,000	11/16/2010	02/15/2035
251129-5D-0	Detroit Mich City Sch GO Bld Amer Bd Det			2	1FE	23,248,225	128.6800	28,953,000	22,500,000	23,234,963		(13,262)			7.747	7.406	MN	290,513	1,646,238	05/03/2012	05/01/2039
392643-SC-7	Green Bay WI AreaPubSchDist GO Preref Se				1	816,205	105.1870	857,274	815,000	815,941		(263)			4.800	4.703	AO	9,780	19,560	07/26/2012	04/01/2014
392643-SL-7	Green Bay WI AreaPubSchDist GO Unref Ser				1	183,795	105.1870	194,596	185,000	184,107		312			4.800	5.205	AO	2,220	4,440	07/26/2012	04/01/2014
442403-FU-0	Houston TX ISD GO Bld Amer Bd Indpt Sch			1	1FE	6,000,000	119.1790	7,150,740	6,000,000	6,000,000					5.211	5.211	FA	118,116	312,660	11/12/2009	02/15/2021
442403-FV-8	Houston TX ISD GO Bld Amer Bd Indpt Sch			1	1FE	10,000,000	119.4670	11,946,700	10,000,000	10,000,000					5.361	5.361	FA	202,527	536,100	11/12/2009	02/15/2022
517840-S5-4	Las Vegas VY NV Wtr Dist GO Bld Amer Bd			2	1FE	14,987,652	135.8930	18,644,520	13,720,000	14,929,356		(20,820)			7.013	6.298	JD	80,182	962,184	01/25/2010	06/01/2039
517840-W2-6	Las Vegas VY NV Wtr Dist GO Bld Amer Bd			2	1FE	10,000,000	117.8240	11,782,400	10,000,000	10,000,000					5.700	5.701	MS	190,000	570,000	05/25/2010	03/01/2040
544565-AA-2	Los Angeles CA GO Impt Bd Act 1915 Assmt			2	1FE	27,492	105.6420	29,043	27,492	27,492					8.480	8.482	MS	771	2,331	06/16/1994	09/02/2015
544646-XZ-0	Los Angeles CA Uni Sch Dist GO Bld Amer			2	1FE	8,238,668	119.8940	10,700,540	8,925,000	8,281,414		15,735			5.750	6.396	JJ	256,594	513,188	03/05/2010	07/01/2034
544646-ZR-6	Los Angeles CA Uni Sch Dist GO Bld Amer			2	1FE	15,140,750	133.4790	20,021,850	15,000,000	15,131,406		(3,276)			6.758	6.677	JJ	506,850	1,013,700	02/23/2010	07/01/2034
567830-BT-0	Marin Cnty CA GO Taxable Pension			2	1FE	2,142,660	116.5840	2,331,680	2,000,000	2,087,079		(7,022)			5.340	4.769	FA	44,500	106,800	05/22/2003	08/01/2022
592112-DR-4	Met Govt Nashville & D Cnty GO Bld Amer			2	1FE	7,500,000	125.8680	9,440,100	7,500,000	7,500,000					5.707	5.707	JJ	214,013	428,025	06/04/2010	07/01/2034
68583R-AX-0	Oregon Cmnty College Dist GO Taxable Ser				1FE	6,875,549	120.4620	8,010,723	6,650,000	6,809,023		(8,721)			5.670	5.404	JD	1,047	377,055	04/10/2003	06/30/2025
686053-CP-2	Oregon Sch Brds Assn GO Taxable Pension				1FE	31,816,292	118.9670	36,629,939	30,790,000	31,622,391		(51,721)			5.630	5.312	JD	4,815	1,733,477	04/23/2010	06/30/2024
717883-KL-5	Philadelphia PA Sch Dist GO Bld Amer Bd			2	1FE	20,229,951	118.7420	23,095,319	19,450,000	20,199,084		(13,992)			6.765	6.441	JD	109,649	1,315,793	10/22/2010	06/01/2040
736688-FN-7	Portland OR Comm College GO Dist			2	1FE	7,670,000	109.0940	8,367,510	7,670,000	7,670,000					4.810	4.810	JD	30,744	368,927	06/12/2003	06/01/2027
797646-NA-0	San Francisco CA GO Bld Amer Bd				1FE	10,000,000	119.3060	11,930,600	10,000,000	10,000,000					5.200	5.200	JD	23,111	520,000	03/10/2010	06/15/2023
797646-NB-8	San Francisco CA GO Bld Amer Bd				1FE	15,037,438	120.4270	18,196,520	15,110,000	15,047,211		3,864			5.300	5.349	JD	35,592	800,830	03/30/2010	06/15/2024
815626-LE-4	Sedgwick Cnty KS GO Uni Sch Dist Bld Am			1	1FE	10,185,600	121.4130	12,141,300	10,000,000	10,145,723		(15,008)			5.350	5.120	AO	133,750	535,000	02/18/2010	10/01/2023
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						272,388,011	XXX	323,806,163	266,682,492	271,861,989		(157,943)			XXX	XXX	XXX	3,744,497	16,148,630	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						272,388,011	XXX	323,806,163	266,682,492	271,861,989		(157,943)			XXX	XXX	XXX	3,744,497	16,148,630	XXX	XXX
02765U-CP-7	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	10,000,000	115.8940	11,589,400	10,000,000	10,000,000					5.953	5.953	FA	224,891	595,300	10/01/2009	02/15/2034
02765U-CY-8	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	19,382,044	119.5680	21,187,450	17,720,000	19,360,238		(18,297)			6.449	5.740	FA	431,710	888,995	06/11/2012	02/15/2044
02765U-DN-1	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	12,773,189	116.1150	13,869,937	11,945,000	12,766,482		(6,706)			5.939	5.474	FA	268,001	562,572	05/01/2012	02/15/2047
02765U-EJ-9	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	10,000,000	140.0330	14,003,300	10,000,000	10,000,000					7.834	7.835	FA	295,951	783,400	12/16/2010	02/15/2041
02765U-EQ-3	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	4,196,013	119.5610	4,274,306	3,575,000	4,188,747		(7,266)			6.270	5.023	FA	84,680	112,076	06/11/2012	02/15/2050
04048R-DT-0	Arizona Brd Regents AZ St Rev Bld Amer B			2	1FE	6,660,000	127.9420	8,520,937	6,660,000	6,660,000					6.304	6.302	JJ	209,923	419,846	03/31/2010	07/01/2039
040507-NB-7	Arizona Health Facs Auth Rev Banner Hlth				1FE	7,000,000	102.2560	7,157,920	7,000,000	7,000,000					4.162	4.162	JJ	20,232		10/18/2012	01/01/2030
052414-MG-1	Austin TX Elec Util Sys Rev Bld Amer Bd			2	1FE	9,992,000	117.8720	11,787,200	10,000,000	9,991,916		146			5.720	5.726	MN	73,089	572,000	06/11/2010	11/15/2040
13077C-TL-8	California St Univ Rev Bld Amer Bd			2	1FE	15,000,000	118.4380	17,765,700	15,000,000	15,000,000					6.484	6.483	MN	162,100	972,600	03/18/2010	11/01/2041
167593-AN-2	Chicago IL O'Hare Int Arpt Rev Bld Amer			2	1FE	7,500,000	130.2830	9,771,225	7,500,000	7,500,000					6.395	6.395	JJ	239,813	479,625	04/15/2010	01/01/2040
16772P-AP-1	Chicago IL Transit Auth Rev Bld Amer Bd				1FE	14,338,261	115.6390	16,345,573	14,135,000	14,314,283		(10,443)			5.620	5.474	JD	66,199	794,387	04/27/2010	12/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
186103-CE-5	Cleveland OH Port Auth Rev Txbl Dev Luig			1	2FE	2,815,000	100.7320	2,835,606	2,815,000	2,815,000					5.860	5.861	MN	21,078	164,959	03/17/2004	05/15/2019
186103-CU-9	Cleveland OH Port Auth Rev Txbl Dev Tru			1	2FE	770,000	100.6960	775,359	770,000	770,000					6.770	6.769	MN	6,661	52,129	04/27/2004	11/15/2023
186103-EC-7	Cleveland OH Port Auth Rev Txbl Dev Good			1	2FE	100,000	100.1930	100,193	100,000	100,000					5.750	5.750	MN	735	5,750	04/27/2005	05/15/2014
18610R-AA-2	Cleveland OH Port Auth Rev Txbl Dev Aver				2FE	8,100,000	106.2630	8,607,303	8,100,000	8,100,000					5.200	5.200	JAJO	88,920	421,200	09/09/2005	10/15/2015
196632-GU-1	Colorado Springs CO Util Rev Bld Amer Bd			2	1FE	10,933,650	119.3950	11,641,013	9,750,000	10,861,985		(51,954)			5.445	4.393	MN	67,836	530,888	08/04/2011	11/15/2029
196707-HZ-9	Colorado St Brd Governors Rev Bld Amer B			2	1FE	5,000,000	114.5800	5,729,000	5,000,000	5,000,000					6.057	6.057	MS	100,950	302,850	07/29/2010	03/01/2040
20281P-CT-7	Commonwealth PA Fin Auth Ser B Bld Amer			2	1FE	2,482,200	123.0960	2,461,920	2,000,000	2,472,406		(9,794)			6.218	4.413	JD	10,363	124,360	05/01/2012	06/01/2039
20281P-ER-9	Commonwealth PA Fin Auth Ser B Bld Amer			2	1FE	17,045,000	120.4280	20,526,953	17,045,000	17,045,000					5.787	5.785	JD	82,200	986,394	09/17/2010	06/01/2040
25477G-CY-9	District Columbia Inc Tax Rev Bld Amer B			2	1FE	4,000,000	124.8300	4,993,200	4,000,000	4,000,000					5.591	5.591	JD	18,637	223,640	12/10/2009	12/01/2034
31331T-BG-5	Federal Farm Credit Bk Bd			1	1FE	7,920,000	103.2220	8,257,728	8,000,000	7,990,405		14,411			5.250	5.444	FA	151,667	420,000	07/17/2007	08/21/2013
31331Y-QU-7	Federal Farm Credit Bk Bd				1FE	11,444,075	100.2420	11,327,357	11,300,000	11,302,346		(30,528)			3.350	3.073	JJ	159,832	378,550	01/23/2008	01/29/2013
3133X2-X2-6	Federal Home Loan Bk Bd Ser U613			2	1FE	5,176,028	104.4360	5,430,646	5,200,000	5,195,824		4,145			4.800	4.916	MJSD	9,013	249,600	09/18/2007	12/18/2013
3133XD-TL-5	Federal Home Loan Bk Bd Ser VB15	C			1FE	99,148,000	113.5430	113,542,600	100,000,000	99,700,460		91,201			5.000	5.110	JD	138,889	4,780,375	03/22/2006	12/21/2015
3133XU-MR-1	Federal Home Loan Bk Bd				1FE	10,277,500	105.0280	10,502,780	10,000,000	10,099,495		(56,831)			3.250	2.645	MS	98,403	325,000	10/06/2009	09/12/2014
313586-RC-5	FNMA Deb Zero Cpn	@C			1FE	30,122,080	87.6060	87,605,700	100,000,000	61,768,773		4,213,376			0.000	7.201	N/A			10/21/2009	10/09/2019
31358D-DR-2	FNMA Strips	@			1FE	9,921,280	56.4020	18,048,608	32,000,000	12,964,772		657,042			0.000	5.269	N/A			11/08/2007	05/15/2030
31359M-QV-8	FNMA Nt				1FE	4,233,827	100.6240	4,160,811	4,135,000	4,137,919		(20,721)			4.750	4.230	FA	70,927	196,413	12/13/2007	02/21/2013
31359M-WJ-8	FNMA Benchmark Nt				1FE	16,861,205	107.7380	18,315,426	17,000,000	16,960,712		20,604			4.625	4.762	AO	165,986	786,250	09/13/2007	10/15/2014
3136F3-L6-1	FNMA Nt	LS			1FE	4,729,346	102.0700	4,858,513	4,760,000	4,756,417		6,584			4.125	4.271	JJ	92,721	196,350	08/11/2008	07/11/2013
387883-PP-0	Grant Cnty WA PUD #2 Rev Bld Amer Bd Ref			2	1FE	9,555,552	125.1880	11,141,732	8,900,000	9,533,581		(14,722)			5.830	5.282	JJ	259,435	518,870	10/05/2011	01/01/2040
452252-FH-7	Illinois St Toll Hwy Auth Rev Bld Amer B			2	1FE	2,500,000	126.4900	3,162,250	2,500,000	2,500,000					6.184	6.183	JJ	77,300	154,600	05/12/2009	01/01/2034
452252-FK-0	Illinois St Toll Hwy Auth Rev Bld Amer B				1FE	12,500,000	124.3830	15,547,875	12,500,000	12,500,000					5.851	5.851	JD	60,948	731,375	11/24/2009	12/01/2034
45505M-BJ-4	Indiana Fin Auth IN Wstwtr Rev Second Li			1	1FE	9,816,300	111.0480	11,104,800	10,000,000	9,821,232		4,360			5.000	5.130	AO	125,000	548,611	08/18/2011	10/01/2041
45505M-BK-1	Indiana Fin Auth IN Wstwtr Rev Second Li				1FE	10,507,000	106.4900	10,649,000	10,000,000	10,377,633		(96,228)			3.000	1.950	AO	75,000	329,167	08/18/2011	10/01/2016
491313-3U-4	Kentucky Infrastructure Rev Auth Govt Ta				1FE	810,000	102.4190	829,594	810,000	810,000					5.190	5.190	FA	17,516	42,039	07/16/2004	08/01/2013
491313-3V-2	Kentucky Infrastructure Rev Auth Govt Ta				1FE	2,000,000	106.6050	2,132,100	2,000,000	2,000,000					5.290	5.290	FA	44,083	105,800	07/16/2004	08/01/2014
491552-UZ-6	Kentucky St Tpk Econ Dv Rd Rev Bld Amer B			2	1FE	11,164,650	120.6160	13,267,760	11,000,000	11,150,732		(6,062)			5.722	5.588	JJ	314,710	629,420	07/20/2010	07/01/2030
542690-W6-5	Long Island Pwr Auth NY El Rev Bld Amer				1FE	6,899,407	114.1720	7,883,577	6,905,000	6,899,981		313			5.450	5.459	MN	62,720	376,323	05/05/2010	05/01/2024
542690-W9-9	Long Island Pwr Auth NY El Rev Bld Amer				1FE	4,998,350	112.5300	5,626,500	5,000,000	4,998,350					5.850	5.853	MN	48,750	292,500	05/05/2010	05/01/2041
546589-QW-5	LouisvilleJeffersn Cnty KY Rev Bld Amer			2	1FE	10,199,305	129.1780	10,372,993	8,030,000	10,176,165		(23,139)			5.980	4.294	MN	61,358	240,097	06/12/2012	05/15/2040
574300-JQ-3	Maryland St Trans Auth Tr Rev Bld Amer B			2	1FE	11,237,950	128.4990	14,134,890	11,000,000	11,227,019		(4,577)			5.754	5.595	JJ	316,470	632,940	07/20/2010	07/01/2041
57586E-TP-6	Massachusetts St Hlth & Ed Rev Auth Nort			2	1FE	10,000,000	112.6230	11,262,300	10,000,000	10,000,000					5.061	5.061	AO	126,525	506,100	03/19/2010	10/01/2020
57586E-TQ-4	Massachusetts St Hlth & Ed Rev Auth Nort			2	1FE	10,000,000	125.1530	12,515,300	10,000,000	10,000,000					6.432	6.432	AO	160,800	643,200	03/19/2010	10/01/2035
576000-KV-4	Massachusetts St Sch Bldg Rev Bld Amer B			2	1FE	5,000,000	128.9740	6,448,700	5,000,000	5,000,000					5.715	5.716	FA	107,950	285,750	12/10/2009	08/15/2039
592098-G5-0	Nashville & D Cnty TN Rev Bld Amer Bd Se			2	1FE	5,000,000	135.2850	6,764,250	5,000,000	5,000,000					6.568	6.568	JJ	164,200	328,400	12/09/2010	07/01/2037
592125-AA-6	Met Govt Nashville & D Cty Rev Bld Amer			2	1FE	10,000,000	124.6340	12,463,400	10,000,000	10,000,000					7.431	7.432	JJ	371,550	743,100	04/14/2010	07/01/2043
592125-AH-1	Met Govt Nashville & D Cty Rev Bld Amer				1FE	7,625,000	120.9370	9,221,446	7,625,000	7,625,000					5.967	5.967	JJ	227,492	454,984	04/14/2010	07/01/2022
592125-AJ-7	Met Govt Nashville & D Cty Rev Bld Amer				1FE	10,800,000	121.5910	13,131,828	10,800,000	10,800,000					6.067	6.067	JJ	327,618	655,236	04/14/2010	07/01/2023
592125-AK-4	Met Govt Nashville & D Cty Rev Bld Amer				1FE	9,100,000	121.9830	11,100,453	9,100,000	9,100,000					6.167	6.167	JJ	280,599	561,197	04/14/2010	07/01/2024
592125-AL-2	Met Govt Nashville & D Cty Rev Bld Amer				1FE	9,000,000	121.8610	10,967,490	9,000,000	9,000,000					6.217	6.217	JJ	279,765	559,530	04/14/2010	07/01/2025
592125-AM-0	Met Govt Nashville & D Cty Rev Bld Amer			2	1FE	5,284,350	120.8130	6,040,650	5,000,000	5,269,942		(5,444)			6.731	6.278	JJ	168,275	336,550	04/21/2010	07/01/2043
59259Y-BD-0	Metropolitan Trans Auth NY Rev Bld Amer				1FE	10,000,000	114.4320	11,443,200	10,000,000	10,000,000					5.013	5.013	MN	64,055	501,300	10/07/2009	11/15/2020
59259Y-DC-0	Metropolitan Trans Auth NY Rev Bld Amer			2	1FE	15,000,000	129.0920	19,363,800	15,000,000	15,000,000					6.687	6.688	MN	128,168	1,003,050	07/01/2010	11/15/2040
592643-BN-9	Metropolitan Washington DC Rev Bld Amer			2	2FE	11,923,975	123.6860	14,223,890	11,500,000	11,920,725		(3,250)			8.000	7.686	AO	230,000	920,000	03/02/2012	10/01/2047
60534R-TM-1	Mississippi Dev Bk Rev Bld Amer Bd			2	1FE	23,500,650	125.8220	29,461,221	23,415,000	23,497,472		(1,556)			6.413	6.385	JJ	750,802	1,501,604	10/21/2010	01/01/2040
60636W-NT-8	Missouri St Hwys & Trans Rev Bld Amer Bd				1FE	10,000,000	122.2580	12,225,800	10,000,000	10,000,000					5.252	5.252	MN	87,533	525,200	09/16/2009	05/01/2026
626207-YF-5	Municipal Elec Auth GA Rev Bld Amer Bd U			2	1FE	5,212,500	119.4510	5,972,550	5,000,000	5,205,680		(2,779)			6.637	6.318	AO	82,963	331,850	04/29/2010	04/01/2057
626207-YM-0	Municipal Elec Auth GA Rev Bld Amer Bd			2	1FE	17,000,000	118.7440	20,186,480	17,000,000	17,000,000					6.655	6.655	AO	282,838	1,131,350	03/05/2010	04/01/2057
63968A-QR-9	Nebraska Pub Pwr Dist Rev Bld Amer Bd			2	1FE	5,000,000	113.1860	5,659,300	5,000,000	5,000,000					5.423	5.424	JJ	135,575	271,150	09/29/2010	01/01/2043
644693-KW-2	New Hampshire St Tpk Sys Rev Bld Amer Bd			2	1FE	7,608,082	126.0830	9,002,326	7,140,000	7,600,370		(7,712)			6.009	5.488	MN	71,507	364,746	05/02/2012	11/01/2039
646139-W3-5	New Jersey St Tpk Auth Rev Bld Amer Bd S			2	1FE	36,667,702	147.5940	47,349,631	32,081,000	36,494,676		(74,555)			7.414	6.305	JJ	1,189,243	2,378,485	07/21/2010	01/01/2040
646139-X8-3	New Jersey St Tpk Auth Rev Bld Amer Bd S			2	1FE	11,295,295	144.1330	13,382,749	9,285,000	11,247,555		(34,526)			7.102	5.543	JJ	329,710	659,421	07/27/2011	01/01/2041
649085-AA-5	New Valley Generation II Ser 2001			2	1FE	2,529,418	115.2000	2,782,713	2,415,549	2,466,732		(6,340)			5.572	4.970	MN	22,432	134,594	10/23/2003	05/01/2020
64908Q-AA-9	New Valley Generation V Tenn PTC			2	1FE	5,079,344	114.7050	5,810,356	5,065,478	5,073,226		(965)			4.929	4.892	JJ	115,129	249,677	12/18/2003	01/15/2021
64971M-S7-8	New York NYC Tran Fin Auth Rev Bld Amer			2	1FE	6,000,000	124.8630	7,491,780	6,000,000	6,000,000					5.467	5.467	MN	54,670	328,020	05/19/2010	05/01/2036
64971M-ZF-2	New York NYC Tran Fin Auth Rev Bld Amer				1FE	20,035,000	114.1380	22,867,548	20,035,000	20,035,000					4.766	4.766	FA	397,862	954,868	10/16/2009	08/01/2021
64972F-K8-8	New York City NY Rev Bld Amer Bd Wtr & S			2	1FE	19,766,394	133.4990	24,864,189	18,625,000	19,742,690		(17,432)			5.952	5.524	JD	49,269	1,108,560	08/08/2011	06/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
64972F-T6-3	New York City NY Rev Wtr & Swr				1FE	10,000,000	125.3240	12,532,400	10,000,000	10,000,000					5.440	5.440	JD	24,178	544,000	09/17/2010	06/15/2043
649902-H3-0	New York St Dorm Auth Rev Bld Amer Bd			2	1FE	32,000,000	115.6640	37,012,480	32,000,000	32,000,000					4.723	4.723	MS	445,012	1,511,360	10/08/2009	03/15/2024
649902-ZM-8	New York St Dorm Auth Rev Bld Amer Bd St				1FE	10,000,000	119.8110	11,981,100	10,000,000	10,000,000					5.092	5.092	MS	149,931	509,200	08/18/2009	03/15/2023
649902-ZQ-9	New York St Dorm Auth Rev Bld Amer Bd St			2	1FE	10,000,000	123.2760	12,327,600	10,000,000	10,000,000					5.628	5.628	MS	165,713	562,800	08/18/2009	03/15/2039
65830T-AE-5	North Carolina St Tpk Auth Rev Bld Amer				1FE	9,977,400	120.9600	12,096,000	10,000,000	9,982,508		1,721			5.200	5.227	JJ	260,000	520,000	07/15/2009	01/01/2021
66285W-FB-7	North Texas Tollway Auth Rev Bld Amer Bd			2	1FE	31,886,078	134.9060	34,057,020	25,245,000	31,826,079		(55,845)			6.718	5.049	JJ	847,980	1,015,930	05/04/2012	01/01/2049
662903-LC-5	North TX Muni Wtr Dist Sys Rev Bld Amer			1	1FE	10,000,000	115.4180	11,541,800	10,000,000	10,000,000					6.123	6.121	MS	204,100	612,300	11/12/2009	09/01/2039
663903-DM-1	Northeast Ohio Regl Swr Dist Bld Amer Bd			1	1FE	21,542,080	115.5220	23,104,400	20,000,000	21,503,693		(28,282)			6.038	5.478	MN	154,304	1,207,600	08/08/2011	11/15/2040
664845-DQ-4	Northern CA Pwr Agcy Rev Bld Amer Bd Ser			2	1FE	21,224,310	127.7720	21,721,240	17,000,000	21,212,590		(11,720)			7.311	5.542	JD	103,573	548,325	12/06/2012	06/01/2040
677555-WU-4	Ohio St Econ Development Rev Txbl Ohio E			2	1FE	3,810,000	100.5110	3,829,469	3,810,000	3,810,000					5.010	5.010	MJSD	15,907	190,881	03/17/2004	06/01/2019
677555-XD-1	Ohio St Econ Development Rev Txbl Ohio E			2	1FE	1,300,000	104.7490	1,361,737	1,300,000	1,300,000					5.540	5.578	MJSD	6,002	72,020	11/17/2005	12/01/2021
67910H-MT-4	Oklahoma St Mun Pwr Auth Rev Bld Amer Bd			2	1FE	10,000,000	121.9930	12,199,300	10,000,000	10,000,000					6.440	6.441	JJ	322,000	644,000	07/29/2010	01/01/2045
68607D-ND-3	Oregon St Dept Trans Hwy Rev Bld Amer Bd				1FE	6,000,000	119.3950	7,163,700	6,000,000	6,000,000					4.983	4.983	MN	38,203	298,980	04/01/2010	11/15/2023
709221-TF-2	Pennsylvania St Tpk Commn Rev Bld Amer B			2	1FE	8,758,215	119.3200	8,805,816	7,380,000	8,748,664		(9,551)			5.848	4.523	JD	35,965	215,791	09/18/2012	12/01/2037
709223-A2-7	Pennsylvania St Tpk Commn Rev Bld Amer B			2	1FE	15,000,000	119.0270	17,854,050	15,000,000	15,000,000					5.511	5.512	JD	68,888	826,650	08/31/2010	12/01/2045
709223-ZZ-7	Pennsylvania St Tpk Commn Rev Bld Amer B			2	1FE	38,548,397	119.2130	40,073,450	33,615,000	38,513,914		(31,907)			5.561	4.703	JD	155,778	1,212,715	06/12/2012	12/01/2049
71883M-HG-2	Phoenix AZ Rev Bld Amer Bd Airport				1FE	15,000,000	115.8720	17,380,800	15,000,000	15,000,000					6.600	6.600	JJ	495,000	990,000	08/11/2010	07/01/2040
73358W-EK-6	Port Auth NY & NJ Rev Cons 168th			2	1FE	17,351,315	110.8050	19,036,299	17,180,000	17,348,682		(1,729)			4.926	4.868	AO	211,572	834,533	09/29/2011	10/01/2051
759911-R8-5	Regional Trans Auth IL Ref Rev Bld Amer				1FE	1,883,134	116.3680	2,193,537	1,885,000	1,883,381		112			5.400	5.411	JJ	50,895	101,790	01/07/2010	07/01/2023
759911-R9-3	Regional Trans Auth IL Ref Rev Bld Amer				1FE	7,165,186	117.3430	8,378,290	7,140,000	7,161,312		(1,303)			5.500	5.465	JJ	196,350	392,700	01/07/2010	07/01/2024
76116E-BY-5	Resolution Funding Corp Strips	@			1FE	1,505,400	99.9250	9,992,460	10,000,000	9,755,938		791,006			0.000	8.660	N/A			12/14/1990	04/15/2013
76116E-CE-8	Resolution Funding Corp Strips	@			1FE	577,600	98.0260	4,901,280	5,000,000	3,753,045		313,485			0.000	8.915	N/A			07/17/1991	04/15/2016
76116E-CF-5	Resolution Funding Corp Strips	@			1FE	1,588,200	97.2000	9,720,010	10,000,000	7,437,679		557,736			0.000	7.955	N/A			02/09/1994	10/15/2016
76116E-CJ-7	Resolution Funding Corp Strips	@			1FE	2,316,531	94.0970	13,173,622	14,000,000	9,262,518		695,906			0.000	7.965	N/A			04/03/1995	04/15/2018
76116E-FH-8	Resolution Funding Corp Strips	@			1FE	4,104,200	99.5800	19,916,000	20,000,000	18,366,983		1,445,809			0.000	8.369	N/A			09/30/1994	01/15/2014
76116E-FL-9	Resolution Funding Corp Strips	@			1FE	2,258,760	98.7190	11,846,268	12,000,000	9,795,994		752,518			0.000	8.155	N/A			08/23/1994	07/15/2015
76116E-FN-5	Resolution Funding Corp Strips	@			1FE	1,134,200	97.6350	9,763,510	10,000,000	7,348,035		612,771			0.000	8.900	N/A			07/16/1991	07/15/2016
76116E-FS-4	Resolution Funding Corp Strips	@			1FE	5,284,000	93.4970	23,374,250	25,000,000	17,018,983		1,141,488			0.000	7.065	N/A			02/23/1996	07/15/2018
76116E-GL-8	Resolution Funding Corp Strips	@			1FE	4,870,899	65.8460	16,461,575	25,000,000	9,498,424		611,659			0.000	6.768	N/A			12/18/2002	07/15/2027
76116E-GM-6	Resolution Funding Corp Strips	@			1FE	1,888,474	64.5670	6,456,680	10,000,000	3,679,552		236,665			0.000	6.760	N/A			12/18/2002	01/15/2028
76116E-GX-2	Resolution Funding Corp Strips	@LS			1FE	7,207,422	81.8930	22,111,110	27,000,000	14,309,396		945,407			0.000	6.953	N/A			12/18/2002	04/15/2022
76116E-HC-7	Resolution Funding Corp Strips	@			1FE	7,106,624	74.1500	22,986,438	31,000,000	13,988,826		913,059			0.000	6.865	N/A			12/18/2002	10/15/2024
79765R-TK-5	San Francisco Cty&Cnty CA Rev Bld Amer B			2	1FE	19,023,592	124.8920	19,033,541	15,240,000	18,999,667		(23,925)			6.000	4.264	MN	152,400	457,200	10/03/2012	11/01/2040
812643-DB-7	Seattle WA Mun Lt & Pwr Rev Bld Amer Bd			2	1FE	9,994,700	123.1020	12,310,200	10,000,000	9,996,177		74			5.570	5.573	FA	232,083	557,000	05/14/2010	02/01/2040
833102-XE-1	Snohomish Cnty WA PUD#1 El Rev Bld Amer			2	1FE	9,989,100	119.1240	11,912,400	10,000,000	9,989,334		259			5.630	5.638	JD	46,917	563,000	05/12/2010	12/01/2035
837151-FV-6	South Carolina Pub Svc Auth Rev Ser E			2	1FE	22,009,976	107.9120	23,147,124	21,450,000	21,996,670		(13,307)			4.551	4.337	JD	81,349	583,002	05/03/2012	12/01/2030
842475-F7-5	Southern CA Pub Pwr Aut Rev Bld Amer Bd			2	1FE	13,311,870	119.9390	13,193,290	11,000,000	13,309,389		(2,481)			5.943	4.591	JJ	326,865		12/03/2012	07/01/2040
873519-ML-3	Tacoma WA Elec Sys Rev Bld Amer Bd			2	1FE	6,221,820	124.5800	7,474,800	6,000,000	6,209,466		(5,163)			5.966	5.678	JJ	178,980	357,960	07/20/2010	01/01/2035
87638T-EG-4	Tarrant Cnty TX Rev Txbl Hlth Res Ser A			2	1FE	12,000,000	99.4880	11,938,560	12,000,000	12,000,000					4.366	4.366	MN	126,614		09/27/2012	11/15/2047
889251-EY-6	Toledo LucasCtyOH PortAuth Rev Txbl Luig			2	2FE	2,585,000	100.9810	2,610,359	2,585,000	2,585,000					5.860	5.860	MN	19,356	151,481	03/17/2004	05/15/2019
91335T-AB-7	Univ Rochester NY Rev Direct Nt Oblig			2	1FE	1,886,056	113.4700	2,150,257	1,895,000	1,889,133		397			5.750	5.790	JJ	54,481	108,963	11/13/2003	07/01/2023
91412F-7Y-7	University CA Rev Bld Amer Bd			2	1FE	3,322,822	123.3310	3,329,937	2,700,000	3,319,444		(3,378)			5.770	4.243	MN	19,907	77,895	10/03/2012	05/15/2043
917565-LB-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			2	1FE	5,000,000	132.6860	6,634,300	5,000,000	5,000,000					5.937	5.937	JD	13,193	296,850	05/13/2009	06/15/2039
917565-LK-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			2	1FE	5,000,000	118.2220	5,911,100	5,000,000	5,000,000					5.705	5.704	JD	12,678	285,250	10/08/2010	06/15/2040
959623-AK-5	Western St College Rev Bld Amer Bd			2	1FE	18,715,983	133.0600	22,267,591	16,735,000	18,658,731		(35,561)			7.000	6.079	MN	149,685	1,171,450	08/04/2011	05/15/2045
977100-AB-2	Wisconsin St Gen Rev Ser A			2	1FE	3,981,720	111.2270	4,449,080	4,000,000	3,993,206		1,626			5.200	5.251	MN	34,667	208,000	12/10/2003	05/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,202,867,986	XXX	1,565,566,315	1,408,402,027	1,321,349,354		13,297,901			XXX	XXX	XXX	16,431,753	55,994,799	XXX	XXX
3128H6-DC-5	FHLMC Pool #E98199			2	1	981,002	105.1580	1,125,707	1,070,488	1,024,074		5,111			3.500	5.399	MON	3,122	37,467	09/03/2003	08/15/2018
3128H7-B7-6	FHLMC Pool #E99062			2	1	466,795	105.1580	520,993	495,437	480,423		1,579			3.500	4.791	MON	1,445	17,340	09/19/2003	09/15/2018
3128H7-G3-0	FHLMC Pool #E99218			2	1	961,524	105.1580	1,075,305	1,022,558	990,637		4,031			3.500	4.834	MON	2,982	35,790	09/12/2003	09/15/2018
3128H7-K4-3	FHLMC Pool #E99315			2	1	288,792	105.1580	322,966	307,123	296,794		414			3.500	5.015	MON	896	10,749	09/12/2003	10/15/2018
3128H7-K7-6	FHLMC Pool #E99318			2	1	506,278	105.1580	566,187	538,414	519,501		794			3.500	5.189	MON	1,570	18,844	09/12/2003	09/15/2018
3128H7-MX-7	FHLMC Pool #E99374			2	1	851,566	105.1580	952,335	905,621	876,547		4,045			3.500	4.880	MON	2,641	31,697	09/12/2003	10/15/2018
3128H7-NH-1	FHLMC Pool #E99392			2	1	818,396	105.1580	917,985	872,956	843,187		1,450			3.500	5.019	MON	2,546	30,553	09/16/2003	09/15/2018
3128HJ-AD-8	FHLMC Gold PC Pool #W30004			2	1	6,130,148	104.2340	6,720,323	6,447,320	6,279,543		16,426			7.450	8.264	MON	40,027	480,325	06/25/1997	05/15/2021
3128MJ-G3-7	FHLMC Giant Pool #G08473			2	1	8,304,903	106.4220	8,612,838	8,093,091	8,301,223		(3,680)			3.500	2.932	MON	23,605	259,653	01/05/2012	01/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
312903-HR-1	FHLMC REMIC Ser 113-C			2	1	4,314	100.8090	4,237	4,203	4,216		(2)			8.500	8.051	MON	16	387	03/04/1992	05/15/2021
312904-AU-9	FHLMC REMIC Ser 181-E			2	1	159,661	107.4580	169,104	157,368	157,719		(183)			7.000	6.486	MON	490	11,934	07/15/1998	08/15/2021
312904-F7-5	FHLMC REMIC Ser 1022-J			2	1	120,467	108.5870	132,488	122,011	120,836		56			6.000	6.513	MON	610	7,321	04/16/1998	12/15/2020
312904-N2-7	FHLMC REMIC Ser 1030 F			2	1	46,895	114.6040	50,822	44,345	46,354		(92)			9.000	6.230	MON	333	3,991	06/05/2002	12/15/2020
312905-RA-2	FHLMC REMIC Ser 1070-H			2	1	207,841	100.1680	202,742	202,401	204,135		(296)			7.500	6.684	MON	1,265	15,180	10/28/1998	04/15/2021
312905-YJ-5	FHLMC REMIC Ser 1077-E			2	1	144,611	100.6610	143,659	142,716	143,000		(29)			9.000	8.868	MON	1,070	12,844	04/02/1991	05/15/2021
312906-E5-5	FHLMC REMIC Ser 1116-XA			2	1	121,545	100.6860	127,164	126,298	124,374		69			8.400	9.275	MON	884	10,609	06/24/1991	08/15/2021
312906-LL-2	FHLMC REMIC Ser 1110-Z			2	1	307,944	109.6780	324,837	296,173	301,587		(227)			8.500	7.477	MON	2,098	25,175	10/17/1995	07/15/2021
312913-ZE-9	FHLMC REMIC Ser 1437-HD			2	1	327,442	113.4150	362,049	319,224	324,034		(187)			7.000	6.300	MON	1,862	22,346	09/05/2001	12/15/2022
312915-UF-6	FHLMC REMIC Ser 1504 Z			2	1	324,569	114.5660	361,491	315,532	320,768		(209)			7.000	6.289	MON	1,841	22,087	02/26/2002	05/15/2023
31294K-UC-7	FHLMC Gold PC Pool #E01479			2	1	1,045,239	105.7440	1,174,262	1,110,480	1,075,654		3,375			3.500	4.860	MON	3,239	38,867	09/19/2003	09/15/2018
31339D-SE-9	FHLMC REMIC Ser 2416 PV			2	1	1,690,793	111.0140	1,859,011	1,674,570	1,678,962		3			6.000	5.852	MON	8,373	100,474	11/02/2005	02/15/2032
31339G-JU-6	FHLMC REMIC Ser 2367 ZK			2	1	1,133,726	113.0590	1,284,991	1,136,568	1,133,786					6.000	6.081	MON	5,683	68,194	05/22/2006	10/15/2031
31337Z-YE-4	FHLMC REMIC Ser 1643-E			2	1	214,097	113.0610	237,133	209,739	212,205		(118)			6.500	6.021	MON	1,136	13,633	05/11/2001	05/15/2023
31337S-KF-4	FHLMC REMIC Ser 1628-KZ			2	1	2,653,640	112.2090	2,834,241	2,525,864	2,585,373		(2,307)			6.250	5.354	MON	13,156	157,867	09/23/2002	12/15/2023
31337R-M4-0	FHLMC REMIC Ser 1837-Z			2	1	1,654,974	112.4820	1,805,683	1,605,307	1,633,462		(913)			6.500	5.823	MON	8,695	104,345	07/23/2002	04/15/2026
31337C-6P-8	FHLMC Structured Ser 2008 M			2	1	303,075	103.2820	301,617	292,033	298,803		(56)			7.000	5.989	MON	1,704	20,442	10/24/2001	11/20/2027
31337C-AU-2	FHLMC Structured Ser FSPC T-9 A6			2	1	19,846	100.0000	20,626	20,626	20,523		1			6.564	7.247	MON	113	1,354	01/28/2000	03/25/2029
31337D-6W-1	FHLMC Structured Ser T-10 A5 PT			2	1	2,335	99.8000	2,330	2,335	2,335					6.410	6.434	MON	12	150	03/18/1998	05/25/2029
31337E-LG-7	FHLMC REMIC Ser 2064 M			2	1	75,265	107.9510	79,220	73,384	74,622		(12)			6.000	5.202	MON	367	4,403	06/24/2002	06/15/2028
31337H-VM-6	FHLMC REMIC Ser 2113-TE			2	1	146,665	102.0300	160,367	157,177	155,939		665			6.000	7.247	MON	786	9,431	07/23/1999	01/15/2014
31337K-5S-5	FHLMC REMIC Ser 2136-A			2	1	152,265	106.2390	172,520	162,389	157,207		450			6.000	8.006	MON	812	9,743	08/13/1999	03/15/2029
313401-TB-7	Federal Home Loan Mtg Corp Ser 17-0155			2	1	2,379	109.6880	2,595	2,366	2,356		(3)			10.000	9.582	MON	20	237	06/13/1988	02/15/2016
313401-TJ-0	Federal Home Loan Mtg Corp Ser 17-0158			2	1	832	109.7040	907	826	824		(1)			10.000	9.517	MON	7	83	05/04/1988	03/15/2016
313401-VR-9	Federal Home Loan Mtg Corp Ser 17-0189			2	1	2,623	111.0140	2,963	2,669	2,631		1			9.500	9.901	MON	21	254	04/20/1988	09/15/2016
31340Y-BH-1	FHLMC REMIC Ser 6-C			2	1	36,816	110.8190	38,671	34,895	35,674		(94)			9.050	7.250	MON	140	3,421	06/09/1992	06/15/2019
31340Y-DB-2	FHLMC REMIC Ser 12-A			2	1	71,391	112.4980	80,661	71,700	71,265		(11)			9.250	9.324	MON	295	7,185	10/24/1990	11/15/2019
31340Y-JX-8	FHLMC REMIC Ser 30-D			2	1	10,793	109.4110	11,809	10,793	10,793					9.500	9.567	MON	46	1,025	01/11/1990	02/15/2020
31340Y-KF-5	FHLMC REMIC Ser 31-E			2	1	161,018	107.5040	171,307	159,349	159,102		(115)			7.550	7.275	MON	535	12,031	11/19/1992	05/15/2020
31340Y-QS-1	FHLMC REMIC Ser 46-B			2	1	61,321	110.2360	67,586	61,311	61,218		(25)			7.800	7.637	MON	213	5,181	09/10/1992	09/15/2020
31340Y-X6-1	FHLMC REMIC Ser 85-C			2	1	138,374	110.8060	161,185	145,466	142,700		104			8.600	9.443	MON	556	13,553	08/23/1990	01/15/2021
31344M-H4-6	Federal Home Loan Mtg Ser 28-2951			2	1	3,900	103.1740	4,004	3,881	3,848		(6)			10.000	9.737	MON	32	388	05/02/1988	08/01/2014
31358E-RK-0	FNMA REMIC Ser 1990-72B			2	1	102,468	115.0410	120,729	104,944	103,701		28			9.000	9.510	MON	787	9,445	05/23/1990	07/25/2020
31358G-X4-4	FNMA REMIC Ser 1991-56G			2	1	129,446	113.8780	150,095	131,804	130,471		24			8.600	9.014	MON	945	11,335	04/22/1991	06/25/2021
31358H-GT-6	FNMA REMIC Ser 1991-73A			2	1	61,470	112.7320	72,137	63,990	62,990		19			8.000	8.767	MON	427	5,119	05/23/1991	07/25/2021
31358H-H4-0	FNMA REMIC Ser 1991-98J			2	1	147,107	113.7700	162,366	142,714	144,152		(84)			8.000	7.281	MON	951	11,417	08/25/1992	08/25/2021
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE			2	1	28,536	114.1650	31,658	27,730	28,134		(18)			7.500	6.507	MON	173	2,080	12/03/1998	09/25/2021
31358M-Q4-9	FNMA REMIC Ser G1992-42 Z			2	1	391,659	112.3480	443,066	394,370	391,833		30			7.000	7.184	MON	2,300	27,606	11/19/1999	07/25/2022
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ			2	1	1,808,274	113.4380	1,993,774	1,757,585	1,781,056		(1,045)			7.000	6.254	MON	10,253	123,031	08/30/2001	07/25/2022
31359B-DN-4	FNMA REMIC Ser 1993-115G			2	1	1,115,940	110.0230	1,347,597	1,224,828	1,186,784		988			5.500	6.756	MON	5,614	67,365	06/09/1993	07/25/2023
31359B-ZK-6	FNMA REMIC Ser 1993-119GA			2	1	272,070	111.1560	306,444	275,688	273,718		22			6.500	6.711	MON	1,493	17,920	06/17/1993	07/25/2023
31359E-LJ-8	FNMA REMIC Ser 1993-204ZA			2	1	2,204,559	112.5240	2,722,208	2,419,225	2,313,714		3,303			6.500	8.298	MON	13,104	157,250	11/29/1999	10/25/2023
31359E-YL-9	FNMA REMIC Ser 1993-199PF			2	1	626,392	106.3800	655,131	615,840	615,255		(469)			6.500	6.293	MON	3,336	40,030	01/02/1996	10/25/2023
31359F-DE-5	FNMA REMIC Ser 1993-202M			2	1	2,176,755	104.7020	2,219,295	2,119,634	2,118,175		(2,499)			6.500	6.162	MON	11,481	137,776	09/08/1993	11/25/2023
31359G-DE-3	FNMA REMIC Ser 1993-225 CI UB			2	1	636,624	109.3650	685,215	626,540	633,561		(347)			6.500	6.000	MON	3,394	40,725	05/19/2006	12/25/2023
31359G-P3-4	FNMA REMIC Ser 1994-37L			2	1	1,207,877	115.0710	1,368,793	1,189,523	1,192,673		(259)			6.500	6.324	MON	6,443	77,319	12/07/1998	03/25/2024
31359K-ZR-1	FNMA Ser 1996-45 CI K			2	1	336,754	112.9320	372,846	330,151	334,808		(324)			7.000	6.247	MON	1,926	23,111	03/30/2001	09/25/2021
31359Q-UN-2	FNMA REMIC Ser 1997-56 Z			2	1	528,756	116.0590	603,084	519,636	524,684		(65)			7.000	6.502	MON	3,031	36,375	02/07/2002	09/18/2027
31359T-6P-8	FNMA Ser 1998-37 CI VZ			2	1	2,858,546	112.1880	3,114,512	2,776,154	2,811,623		(1,964)			6.000	5.503	MON	13,881	166,569	01/09/2003	06/17/2028
31359U-TL-9	FNMA REMIC Ser 1998-54C			2	1	218,241	112.7000	245,039	217,426	217,612		(11)			6.000	5.904	MON	1,087	13,046	09/19/2001	09/18/2028
31359V-BH-5	FNMA Ser 1998-73 CI MZ			2	1	1,816,198	108.7820	1,925,960	1,770,485	1,797,967		(247)			6.300	5.921	MON	9,295	111,541	09/25/2002	10/17/2038
313602-3E-2	FNMA REMIC Ser 1989-67D			2	1	86,666	113.4370	98,637	86,953	86,492		(4)			9.000	9.128	MON	652	7,826	09/14/1989	10/25/2019
313602-DV-3	FNMA REMIC Ser 1988-15A			2	1	65,345	114.7290	74,062	64,554	64,730		(48)			9.000	8.591	MON	484	5,810	05/22/1991	06/25/2018
313602-GQ-1	FNMA REMIC Ser 1988-25B			2	1	70,166	113.6570	75,379	66,321	67,678		(186)			9.250	7.411	MON	511	6,135	04/09/1992	10/25/2018
313602-W4-2	FNMA REMIC Ser 1989-62G			2	1	120,163	112.8430	135,356	119,951	119,918		(41)			8.600	8.434	MON	860	10,316	12/30/1993	10/25/2019
313603-2H-4	FNMA REMIC Ser 1990-35E			2	1	2,343	112.7270	2,498	2,216	2,243		(2)			9.500	8.436	MON	18	210	03/04/1992	04/25/2020
313603-GW-6	FNMA REMIC Ser 1989-86E			2	1	22,773	113.1910	26,018	22,986	22,841					8.750	8.939	MON	168	2,011	03/04/1992	11/25/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313603-JJ-2	FNMA REMIC Ser 1989-90E			2	1	46,393	113.7910	50,061	43,993	44,992		(71)			8.700	7.200	MON	319	3,827	01/02/1996	12/25/2019
313603-YL-0	FNMA REMIC Ser 1990-16E			2	1	87,131	114.0130	97,963	85,923	85,917		(23)			9.000	8.826	MON	644	7,733	02/06/1991	03/25/2020
31366W-FE-7	FNMA Pool #160465			2	1	146,331	101.3490	135,709	133,903	135,306		(2,425)			6.160	1.852	MON	687	8,248	09/28/2004	08/25/2013
31377M-AP-6	FNMA DUS Pool #380814			2	1	607,276	112.1970	634,826	565,813	583,902		(2,733)			6.030	5.013	MON	2,843	34,119	11/14/2003	12/25/2019
31377M-Y7-0	FNMA DUS Pool #381534			2	1	2,537,216	105.8620	2,427,982	2,293,529	2,442,939		(12,780)			6.585	5.336	MON	12,586	151,029	01/27/2005	04/25/2024
31377Q-ML-3	FNMA DUS Pool #383863			2	1	1,145,147	111.3160	1,147,281	1,030,649	1,079,938		(9,263)			6.850	4.990	MON	5,883	70,599	08/24/2005	07/25/2018
31377R-JL-5	FNMA DUS Pool #384667			2	1	6,075,938	114.9070	6,355,099	5,530,650	5,918,281		(25,049)			7.090	5.973	MON	32,677	392,123	03/23/2006	01/25/2027
31377T-KU-9	FNMA DUS Pool #386507			2	1	2,142,312	112.8030	2,334,169	2,069,242	2,095,671		(5,441)			5.690	5.163	MON	9,812	117,740	10/31/2003	11/25/2018
31377T-XE-1	FNMA DUS Pool #386877			2	1	4,722,118	112.9240	5,564,550	4,927,695	4,823,072		11,910			4.990	5.639	MON	21,174	249,990	04/22/2004	04/25/2019
31377U-FK-4	FNMA DUS Pool #387270			2	1	3,425,177	110.7570	3,771,814	3,405,489	3,418,835		(887)			5.450	5.428	MON	15,467	185,599	03/04/2005	03/25/2035
3137A7-2J-8	FHLMC Ser 3803 CI CP	C		2	1	31,633,570	108.1000	35,818,869	33,135,000	31,940,614		181,611			4.000	4.779	MON	58,907	1,325,400	04/14/2011	01/15/2040
3137A8-3L-0	FHLMC Ser 3820 CI DB			2	1	28,696,875	108.9230	32,676,930	30,000,000	28,937,268		125,907			4.000	4.694	MON	100,000	1,200,000	04/14/2011	11/15/2038
31381H-TQ-9	FNMA DUS Pool #461459			2	1	7,062,196	113.4850	7,787,000	6,861,706	6,971,490		(11,007)			5.450	5.111	MON	31,164	373,963	01/27/2004	11/25/2023
31381H-TR-7	FNMA DUS Pool #461460			2	1	2,056,820	111.1250	2,224,470	2,001,771	2,031,652		(2,851)			5.350	5.036	MON	9,222	108,880	01/27/2004	09/25/2023
31381M-PR-0	FNMA DUS Pool #464932			2	1	12,513,576	115.6190	13,404,084	11,593,353	12,302,547		(92,967)			4.340	2.656	MON	43,327	511,499	11/04/2010	04/25/2020
31381M-X2-6	FNMA DUS Pool #465197			2	1	8,405,378	115.1350	9,020,727	7,834,899	8,275,666		(57,155)			4.270	2.732	MON	28,808	340,126	11/04/2010	05/25/2020
31381N-K9-3	FNMA Pool #465720			2	1	8,919,178	114.0350	9,635,707	8,449,817	8,817,119		(45,069)			4.030	2.887	MON	29,323	346,203	11/05/2010	10/25/2020
31381N-WH-2	FNMA Pool #466048			2	1	6,981,240	111.6290	7,552,364	6,765,587	6,933,157		(21,308)			3.680	3.003	MON	21,439	253,123	11/08/2010	09/25/2020
31381N-XT-5	FNMA Pool #466090			2	1	13,964,174	108.7540	15,186,626	13,964,174	13,964,174					3.280	3.257	MON	39,441	465,651	11/08/2010	10/25/2020
31384V-QL-9	FNMA Pool #535159			2	1	448,517	119.5930	554,190	463,397	449,293		115			7.000	8.369	MON	2,703	32,438	12/28/1999	02/25/2030
3138A9-CV-4	FNMA Pool #AH7283			2	1	10,141,092	107.3370	10,779,465	10,042,627	10,138,474		(1,268)			4.000	3.803	MON	33,475	401,705	07/14/2011	03/25/2041
3138AB-YQ-6	FNMA Pool #AH9718			2	1	12,112,371	107.3370	12,874,834	11,994,766	12,108,966		(1,754)			4.000	3.841	MON	39,983	479,791	08/10/2011	04/25/2041
3138AC-AR-8	FNMA Pool #AH9915			2	1	4,376,667	106.7000	4,615,790	4,325,972	4,375,474		(910)			3.500	3.315	MON	12,617	151,409	10/25/2011	04/25/2041
3138AP-JX-7	FNMA Pool #AI9277			2	1	7,939,442	107.3370	8,439,222	7,862,354	7,937,209		(1,140)			4.000	3.580	MON	26,208	314,494	08/10/2011	08/25/2041
3138EG-N4-2	FNMA Pool #AL0410			2	1	38,714,319	117.3200	42,448,080	36,181,607	38,361,807		(230,294)			4.404	2.927	MON	137,213	2,022,805	08/03/2011	06/25/2021
3138LU-XW-0	FNMA Pool #AO4292			2	1	11,174,699	104.8880	11,263,291	10,738,450	11,169,242		(5,457)			3.000	2.689	MON	26,846	107,385	08/02/2012	07/25/2042
3138LX-PL-7	FNMA Pool #AO6726			2	1	16,616,508	104.8880	16,748,243	15,967,816	16,609,562		(6,946)			3.000	2.464	MON	39,920	159,678	08/02/2012	06/25/2042
3138MO-JU-5	FNMA Pool #AO8374			2	1	9,917,131	104.8880	9,995,753	9,529,976	9,912,273		(4,857)			3.000	2.691	MON	23,825	95,300	08/02/2012	07/25/2042
3138M3-SM-7	FNMA Pool #AP0523			2	1	9,181,082	104.8880	9,253,869	8,822,661	9,176,582		(4,500)			3.000	2.694	MON	22,057	88,227	08/02/2012	08/25/2042
3138M6-QU-4	FNMA Pool #AP3166			2	1	4,067,681	104.8880	4,099,929	3,908,882	4,065,673		(2,007)			3.000	2.698	MON	9,772	39,089	08/02/2012	08/25/2042
3138M7-R5-6	FNMA Pool #AP4107			2	1	12,533,335	104.8880	12,632,698	12,044,046	12,527,172		(6,163)			3.000	2.695	MON	30,110	120,440	08/02/2012	08/25/2042
31392C-PT-5	FNMA Ser 2002-21 CI PE			2	1	547,624	111.0670	591,050	532,158	544,251		(36)			6.500	5.278	MON	2,883	34,590	10/28/2005	04/25/2032
31392E-4S-6	FNMA Ser 2002-72 CI DA			2	1	955,921	106.9290	993,587	929,206	934,299		(1,016)			5.500	4.997	MON	4,259	51,107	10/03/2002	11/25/2017
31392E-5J-5	FNMA REMIC Ser 2002-79 CI CB			2	1	4,808,266	109.2400	5,333,399	4,882,263	4,847,942		566			5.500	5.717	MON	22,377	268,524	10/24/2003	11/25/2022
31392E-F5-4	FNMA REMIC Ser 2002-65 CI HC			2	1	258,631	105.7960	271,457	256,586	256,735		(167)			5.000	4.788	MON	1,069	12,829	10/22/2003	10/25/2017
31392E-SX-9	FNMA REMIC Ser 2002-59 CI B			2	1	117,302	106.2830	119,912	112,824	114,787		(323)			5.500	4.192	MON	517	6,205	12/17/2003	09/25/2017
31392G-DK-8	FNMA Ser 2002-90 CI PD			2	1	241,375	103.0010	243,147	236,064	237,764		(1,240)			4.000	2.790	MON	787	9,443	03/05/2003	10/25/2032
31392J-YQ-6	FNMA REMIC Tr Ser 2003 W3 CI 2A5			2	1	1,489,299	112.4220	1,646,518	1,464,584	1,481,785		1,803			5.356	5.148	MON	6,537	78,443	01/27/2005	06/25/2042
31392R-SJ-1	FHLMC SPC Ser T-45 CI A5			2	1	35,227,486	112.5540	38,541,866	34,243,000	34,495,124		12,567			6.280	5.998	MON	179,205	2,150,460	01/21/2003	10/27/2031
31392T-WT-0	FHLMC REMIC Ser 2478 JF			2	1	347,261	111.1370	370,534	333,404	338,195		(158)			6.000	5.193	MON	1,667	20,004	09/24/2002	08/15/2022
31392U-KL-7	FHLMC REMIC Ser 2504 N			2	1	2,051,784	107.0030	2,148,805	2,008,169	2,018,644		(1,643)			5.500	5.061	MON	9,204	110,449	09/25/2002	09/15/2017
31392U-MQ-4	FHLMC REMIC Ser 2503 BH			2	1	947,655	106.9620	982,469	918,520	924,322		(914)			5.500	5.003	MON	4,210	50,519	09/24/2002	09/15/2017
31392V-7G-1	FHLMC REMIC Ser 2498 BM			2	1	184,057	106.9590	191,509	179,049	180,236		(201)			5.500	4.935	MON	821	9,848	09/23/2002	09/15/2017
31392V-SN-3	FHLMC REMIC Ser 2496 BK			2	1	811,654	106.7230	839,972	787,058	792,824		(738)			5.500	4.910	MON	3,607	43,288	09/24/2002	09/15/2017
31392V-XT-4	FHLMC Struc PTC Ser T50 CI A7			2	1	24,717,188	106.4490	26,612,275	25,000,000	24,857,502		3,346			5.048	5.183	MON	105,167	1,262,000	10/29/2002	10/27/2031
31392W-G9-5	FHLMC REMIC Ser 2516 CI EH			2	1	5,226,061	110.4140	5,713,177	5,174,318	5,180,770		(599)			5.500	5.399	MON	23,716	284,587	04/02/2004	10/15/2022
31392W-JM-3	FHLMC REMIC Ser 2509 CI TV			2	1	590,729	100.1680	580,296	579,324	578,461		(1,197)			5.500	5.141	MON	2,655	31,863	11/05/2004	04/15/2022
31392W-MB-3	FHLMC REMIC Ser 2515 CI KB			2	1	500,903	106.5440	523,699	491,533	493,685		(415)			5.000	4.635	MON	2,048	24,577	09/28/2004	10/15/2017
31392X-6X-1	FHLMC REMIC Ser 2517 CI BH			2	1	1,298,444	107.2460	1,354,225	1,262,732	1,270,203		(1,229)			5.500	5.029	MON	5,788	69,450	10/02/2002	10/15/2017
31393A-FD-4	FNMA REMIC Ser 2003-28 CI TC			2	1	5,182,340	111.6100	5,456,588	4,889,000	4,968,244		(29,609)			5.500	4.879	MON	22,408	268,895	06/11/2003	04/25/2023
31393A-ZB-6	FNMA REMIC Ser 2003-30 CI BC			2	1	3,176,250	116.1300	3,483,906	3,000,000	3,073,271		(11,746)			5.500	4.961	MON	13,750	165,000	06/11/2003	04/25/2023
31393B-3W-3	FNMA REMIC Ser 2003-51 CI QH			2	1	19,756,272	110.6630	21,226,177	19,180,847	19,422,829		(112,218)			5.500	4.980	MON	87,912	1,054,947	02/03/2009	06/25/2033
31393B-RF-4	FNMA REMIC Ser 2003-37 CI PD			2	1	3,549,455	102.9740	3,858,817	3,747,363	3,698,758		18,891			5.250	6.292	MON	16,395	196,737	05/17/2006	05/25/2032
31393B-ZK-4	FNMA REMIC Ser 2003-41 CI YX			2	1	1,235,077	101.4680	1,236,594	1,218,701	1,215,624		(3,975)			5.500	5.334	MON	5,586	67,029	07/16/2003	01/25/2023
31393C-PD-9	FNMA REMIC Ser 2003-55 CI CD			2	1	791,942	109.5580	876,816	800,320	795,466		153			5.000	5.158	MON	3,335	40,016	07/13/2005	06/25/2023
31393C-QH-9	FNMA REMIC Ser 2003-55 CI HY			2	1	3,522,794	110.1000	3,789,199	3,441,594	3,458,782		(2,053)			5.000	4.744	MON	14,340	172,080	06/18/2003	06/25/2023
31393D-A6-8	FNMA REMIC Ser 2003-73 CI VB			2	1	2,226,593	103.7070	2,247,333	2,167,000	2,168,199		(10,376)			5.500	5.172	MON	9,932	119,185	07/15/2003	08/25/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31393D-G5-4	FNMA REMIC Ser 2003-59 CI MC			2	1	1,442,448	101.9290	1,475,345	1,447,424	1,442,579		15			5.000	5.054	MON	6,031	72,371	09/27/2004	05/25/2032
31393D-KD-2	FNMA REMIC Ser 2003-64 CI VD			2	1	3,073,125	102.1900	3,065,694	3,000,000	2,997,250		(8,273)			5.000	4.704	MON	12,500	150,000	06/20/2003	08/25/2020
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4			2	1	4,610,579	110.5110	5,095,375	4,610,761	4,604,182		(808)			4.505	4.516	MON	17,310	207,715	06/06/2003	06/25/2043
31393E-2B-4	FNMA REMIC Ser 2003-85 CI VY			2	1	2,526,197	106.5800	2,870,012	2,692,814	2,657,099		10,246			5.000	5.849	MON	11,220	134,641	08/04/2003	10/25/2024
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8			2	1	10,314,663	114.5400	12,192,677	10,644,945	10,415,006		(72,069)			4.550	4.909	MON	40,362	484,345	01/12/2005	06/25/2043
31393E-MH-9	FNMA REMIC Ser 2003-84 CI PV			2	1	5,789,435	108.1970	6,706,197	6,198,124	6,100,662		22,724			5.000	5.932	MON	25,826	309,906	07/31/2003	08/25/2023
31393E-N7-0	FNMA REMIC Ser 2003-86 CI VH			2	1	4,291,875	105.1110	4,729,977	4,500,000	4,449,928		19,249			5.500	6.114	MON	20,625	247,500	08/14/2003	04/25/2022
31393F-4B-9	FHLMC REMIC Ser 2528 CI KM			2	1	1,614,907	108.6270	1,723,910	1,587,001	1,595,730		(545)			5.500	5.192	MON	7,274	87,285	08/24/2005	11/15/2022
31393F-LU-8	FHLMC REMIC Ser 2527 CI BP			2	1	537,215	106.6070	565,115	530,092	531,347		(303)			5.000	4.790	MON	2,209	26,505	02/02/2005	11/15/2017
31393F-PA-8	FHLMC REMIC Ser 2532 CI PH			2	1	16,590,403	111.3350	17,971,120	16,141,468	16,358,191		(5,415)			5.500	4.931	MON	73,982	887,781	02/03/2009	12/15/2032
31393H-6S-6	FHLMC REMIC Ser 2543 CI AN			2	1	1,261,380	106.7560	1,358,488	1,272,514	1,267,971		296			5.000	5.162	MON	5,302	63,626	09/18/2003	12/15/2017
31393J-6E-3	FHLMC REMIC Ser 2556 CI TC			2	1	1,945,562	110.4720	2,051,832	1,857,338	1,878,288		(1,493)			5.500	4.964	MON	8,513	102,153	05/28/2003	01/15/2023
31393J-CQ-9	FHLMC REMIC Ser 2551 CI CB			2	1	1,366,394	106.8220	1,533,654	1,435,712	1,413,507		2,589			5.000	5.857	MON	5,982	71,786	06/06/2006	01/15/2018
31393J-YW-2	FHLMC REMIC Ser 2561 CI UE			2	1	229,297	101.1880	229,466	226,772	226,660		(428)			5.500	5.122	MON	1,039	12,472	08/05/2005	06/15/2022
31393K-SH-9	FHLMC REMIC Ser 2575 CI MV			2	1	3,959,117	102.1410	4,134,389	4,047,735	4,014,541		16,947			5.500	6.587	MON	18,552	222,625	08/09/2006	08/15/2024
31393M-FL-0	FHLMC REMIC Ser 2591 CI WC			2	1	3,773,452	104.8370	4,061,326	3,873,932	3,845,448		5,438			5.000	5.445	MON	16,141	193,697	08/31/2005	10/15/2032
31393N-AH-2	FHLMC REMIC Ser 2587 CI KG			2	1	8,525,960	109.3270	9,071,663	8,297,771	8,413,618		(16,554)			5.000	4.491	MON	34,574	414,889	03/30/2009	03/15/2033
31393N-MC-0	FHLMC REMIC Ser 2590 CI TY			2	1	1,647,566	103.4890	1,705,051	1,647,566	1,647,566					5.500	5.525	MON	7,551	90,616	01/05/2005	09/15/2032
31393P-DY-7	FHLMC REMIC Ser 2595 CI GC			2	1	3,460,676	110.5010	3,644,139	3,297,845	3,336,689		(12,039)			5.500	4.971	MON	15,115	181,382	05/22/2003	04/15/2023
31393P-H5-6	FHLMC REMIC Ser 2602 CI BL			2	1	233,013	100.9370	227,880	225,764	225,817		(751)			5.500	4.784	MON	1,035	12,417	12/17/2003	05/15/2022
31393P-NE-0	FHLMC REMIC Ser 2600 CI MD			2	1	573,619	103.0230	594,490	577,046	575,502		181			5.500	5.629	MON	2,645	31,738	04/05/2005	06/15/2032
31393P-RF-3	FHLMC REMIC Ser 2603 CI C			2	1	2,701,120	110.4580	2,819,283	2,552,365	2,590,503		(2,483)			5.500	4.841	MON	11,698	140,380	06/10/2003	04/15/2023
31393Q-2X-9	FHLMC REMIC Ser 2594 CI TE			2	1	7,035,942	102.5890	7,087,850	6,908,963	6,911,763		(11,134)			5.500	5.222	MON	31,666	379,993	01/05/2006	12/15/2031
31393Q-3G-5	FHLMC REMIC Ser 2594 CI TY			2	1	4,848,207	108.1160	5,145,234	4,758,976	4,770,232		(11,774)			5.500	5.314	MON	21,812	261,744	07/17/2003	12/15/2022
31393T-CC-8	FNMA REMIC Ser 2003-92 CI MB			2	1	2,511,326	110.1500	2,889,287	2,623,041	2,578,128		2,926			5.000	5.569	MON	10,929	131,152	08/26/2004	09/25/2023
31393U-HG-1	FNMA REMIC Ser 2003-120 CI JD			2	1	3,926,315	110.1850	4,334,344	3,933,690	3,922,454		(145)			5.000	5.035	MON	16,390	196,684	03/16/2004	12/25/2023
31393U-QG-1	FNMA REMIC Ser 2003-117 CI MD			2	1	9,953,822	108.6410	11,577,342	10,656,484	10,352,236		20,104			5.000	5.782	MON	44,402	532,824	11/07/2003	12/25/2023
31393V-4V-0	FHLMC REMIC Ser 2627 CI MW			2	1	2,366,293	111.7920	2,612,256	2,336,719	2,343,496		(3,954)			5.000	4.897	MON	9,736	116,836	06/23/2003	06/15/2023
31393V-UG-4	FHLMC REMIC Ser 2639 CI JE			2	1	1,323,743	100.8520	1,352,353	1,340,924	1,337,141		1,601			5.000	5.234	MON	5,587	67,046	12/22/2004	01/15/2032
31393W-ZL-6	FHLMC REMIC Ser 2638 CI MH			2	1	367,394	102.9080	382,091	371,295	370,114		295			5.000	5.185	MON	1,547	18,565	11/18/2004	04/15/2032
31393X-3H-8	FNMA REMIC Ser 2004-W4 CI A4			2	1	14,601,953	103.6650	15,031,469	14,500,000	14,463,135		(29,950)			5.500	5.403	MON	66,458	797,500	03/10/2005	06/25/2034
31393X-3U-9	FNMA REMIC Ser 2004-W4 CI A15			2	1	886,680	100.0090	874,461	874,384	871,802		(1,715)			5.500	5.248	MON	4,008	48,091	12/02/2004	06/25/2034
31393X-VG-9	FNMA REMIC Ser 2004-W3 CI A5			2	1	4,657,101	103.5590	4,751,587	4,588,277	4,581,575		(12,069)			5.500	5.268	MON	21,030	252,355	11/30/2004	05/25/2034
31393Y-4J-1	FNMA REMIC Ser 2004-51 CI KW			2	1	3,011,120	110.4670	3,340,908	3,024,352	3,012,508		125			5.500	5.573	MON	13,862	166,339	12/01/2004	07/25/2024
31394A-LU-8	FNMA REMIC Ser 2004-W10 CI A5			2	1	21,566,362	110.1150	23,308,106	21,167,000	21,286,726		(59,125)			5.500	5.311	MON	97,015	1,164,185	09/24/2004	08/25/2034
31394A-PF-7	FNMA REMIC Ser 2004-65 CI ZA			2	1	20,804,603	111.0710	24,314,859	21,891,355	20,995,158		103,663			4.500	5.275	MON	82,093	961,513	12/01/2012	08/25/2034
31394A-PY-6	FNMA Grantor Tr Ser 2004-65 CI AE			2	1	2,315,836	100.2140	2,554,026	2,548,564	2,531,316		29,824			4.500	5.988	MON	9,557	114,685	04/24/2006	11/25/2031
31394A-XM-3	FNMA Grantor Tr Ser 2004-T4 CI A19			2	1	6,816,219	103.0640	6,981,228	6,773,676	6,801,728		(2,765)			5.450	5.399	MON	30,764	349,967	12/18/2008	08/25/2034
31394B-6M-1	FNMA REMIC Ser 2005-6 CI MB			2	1	10,014,873	110.1890	11,016,334	9,997,689	9,982,423		(1,586)			5.000	4.988	MON	41,657	499,884	02/09/2005	02/25/2025
31394B-DH-4	FNMA REMIC Ser 2004-78 CI Z			2	1	17,517,241	115.6210	19,909,293	17,219,384	17,443,872		(32,130)			5.500	5.230	MON	78,922	919,445	12/01/2012	11/25/2034
31394B-FS-8	FNMA REMIC Ser 2004-79 CI ZD			2	1	21,047,766	120.3000	24,877,439	20,679,535	21,007,321		(17,390)			5.500	5.280	MON	94,781	1,104,203	12/01/2012	11/25/2034
31394C-TP-7	FNMA REMIC Ser 2005-21 CI MC			2	1	4,644,766	101.1290	4,712,470	4,659,874	4,644,367		(38)			5.000	5.051	MON	19,416	232,994	05/17/2005	05/25/2032
31394D-DL-1	FNMA REMIC Ser 2005-22 CI UD			2	1	2,098,433	101.2990	2,098,795	2,071,887	2,066,467		(4,102)			5.500	5.304	MON	9,496	113,954	04/06/2005	04/25/2032
31394D-E4-8	FNMA REMIC Ser 2005-53 CI MJ			2	1	9,264,375	117.4610	10,571,499	9,000,000	9,171,717		(32,356)			5.500	5.140	MON	41,250	495,000	03/09/2009	06/25/2035
31394D-JW-1	FNMA REMIC Ser 2005-W2 CI A8			2	1	21,653,804	112.4100	24,496,733	21,792,327	21,668,026		1,541			5.410	5.495	MON	98,247	1,178,965	04/25/2005	05/25/2035
31394D-VB-3	FNMA REMIC Ser 2005-43 CI GC			2	1	4,210,000	117.5880	4,703,508	4,000,000	4,147,034		(19,189)			5.500	4.897	MON	18,333	220,000	03/16/2009	05/25/2035
31394F-H7-3	FNMA REMIC Ser 2005-83 CI LB			2	1	24,608,218	110.7990	27,750,588	25,045,883	24,827,487		37,556			5.500	5.754	MON	114,794	1,377,524	10/20/2005	10/25/2035
31394G-J6-1	FHLMC REMIC Ser 2649 CI OT			2	1	1,174,229	101.7310	1,261,995	1,240,519	1,231,902		6,226			4.500	5.338	MON	4,652	55,823	10/08/2004	11/15/2031
31394G-KM-4	FHLMC REMIC Ser 2649 CI VB			2	1	2,268,818	103.0820	2,298,519	2,229,797	2,229,050		(7,220)			5.500	5.305	MON	10,220	122,639	07/18/2003	10/15/2022
31394G-PF-4	FHLMC REMIC Ser 2659 CI PG			2	1	2,576,055	102.4590	2,645,611	2,582,107	2,576,953		103			5.000	5.058	MON	10,759	129,105	09/27/2004	12/15/2031
31394G-S8-7	FHLMC REMIC Ser 2657 CI DT			2	1	2,087,240	110.1200	2,485,251	2,256,857	2,197,207		4,545			5.000	5.992	MON	9,404	112,843	08/26/2003	08/15/2023
31394H-2H-3	FHLMC REMIC Ser 2662 CI B			2	1	72,485	100.8230	71,737	71,151	71,125		(264)			5.000	4.378	MON	296	3,558	02/10/2004	09/15/2021
31394H-4W-8	FHLMC REMIC Ser 2664 CI AY			2	1	5,097,498	110.1910	6,058,099	5,497,807	5,359,363		9,551			5.000	5.999	MON	22,908	274,890	08/18/2003	08/15/2023
31394H-C4-1	FHLMC REMIC Ser 2669 CI PG			2	1	418,893	100.8010	413,969	410,680	410,244		(792)			5.500	5.209	MON	1,882	22,587	02/27/2004	05/15/2032
31394H-QG-9	FHLMC REMIC Ser 2663 CI VB			2	1	4,906,250	102.3990	5,119,945	5,000,000	4,982,172		10,841			5.500	5.787	MON	22,917	275,000	07/29/2003	03/15/2022
31394H-ZZ-7	FHLMC REMIC Ser 2672 CI XB			2	1	1,655,886	110.4470	1,779,930	1,611,568	1,637,637		(1,272)			5.500	4.815	MON	7,386	88,636	02/03/2005	09/15/2023
31394J-A8-0	FHLMC REMIC Ser 2678 CI VB			2	1	1,024,125	100.3230	1,016,783	1,013,515	1,011,626		(1,262)			5.500	5.386	MON	4,645	55,743	09/24/2003	09/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31394J-KW-6	FHLMC REMIC Ser 2673 CI QL			2	1	15,254,658	109.6370	16,343,188	14,906,690	14,997,155		(6,644)			5.500	5.247	MON	68,322	819,868	09/30/2004	09/15/2023
31394J-M2-0	FHLMC REMIC Ser 2676 CI JC			2	1	1,196,726	102.6240	1,208,304	1,177,409	1,177,081		(1,076)			5.500	5.290	MON	5,396	64,758	10/07/2003	10/15/2022
31394J-MS-3	FHLMC REMIC Ser 2676 CI KY			2	1	11,185,784	109.5460	12,948,768	11,820,350	11,599,029		15,453			5.000	5.697	MON	49,251	591,017	11/05/2003	09/15/2023
31394J-V5-3	FHLMC REMIC Ser 2677 CI VJ			2	1	3,995,000	105.0630	4,202,532	4,000,000	3,992,010		(541)			5.500	5.552	MON	18,333	220,000	10/08/2003	07/15/2022
31394J-YA-9	FHLMC REMIC Ser 2697 CI LG			2	1	4,828,549	107.5560	5,808,775	5,400,684	5,200,167		18,396			4.500	5.821	MON	20,253	243,031	10/09/2003	10/15/2023
31394K-AE-4	FHLMC REMIC Ser 2687 CI PG			2	1	843,235	101.4380	890,276	877,655	872,658		3,345			5.500	6.365	MON	4,023	48,271	06/08/2006	03/15/2032
31394K-MW-1	FHLMC REMIC Ser 2686 CI JH			2	1	392,979	102.1980	398,132	389,571	389,231		(393)			5.500	5.365	MON	1,786	21,426	04/21/2005	07/15/2032
31394L-4E-9	FHLMC REMIC Ser 2684 CI PH			2	1	1,567,796	104.4420	1,743,686	1,669,534	1,643,211		9,272			5.000	6.083	MON	6,956	83,477	06/06/2006	01/15/2033
31394L-HM-7	FHLMC REMIC Ser 2691 CI VU			2	1	2,060,000	107.3740	2,147,476	2,000,000	2,010,739		(9,492)			5.500	5.137	MON	9,167	110,000	01/28/2005	08/15/2023
31394L-N5-7	FHLMC REMIC Ser 2701 CI AC			2	1	5,757,758	110.2870	6,818,879	6,182,827	6,032,038		30,454			5.000	5.847	MON	25,762	309,141	11/06/2003	11/15/2023
31394M-UJ-7	FHLMC REMIC Ser 2723 CI PD			2	1	909,762	101.4410	927,504	914,333	912,191		223			5.500	5.609	MON	4,191	50,288	04/28/2004	05/15/2032
31394M-YB-0	FHLMC REMIC Ser 2720 CI PC			2	1	2,640,629	109.4300	3,104,013	2,836,526	2,745,892		5,908			5.000	6.149	MON	11,819	141,826	06/29/2006	12/15/2023
31394N-EY-0	FHLMC REMIC Ser 2718 CI TE			2	1	3,851,063	101.8920	4,149,562	4,072,506	4,037,466		29,198			5.000	6.039	MON	16,969	203,625	06/06/2006	07/15/2032
31394N-FL-7	FHLMC REMIC Ser 2718 CI VU			2	1	1,343,524	101.4170	1,339,951	1,321,228	1,320,007		(2,398)			5.500	5.296	MON	6,056	72,668	01/22/2004	08/15/2022
31394N-ZJ-0	FHLMC REMIC Ser 2737 CI YD			2	1	4,121,834	102.7480	4,447,739	4,328,805	4,284,049		31,648			5.000	6.022	MON	18,037	216,440	08/06/2007	08/15/2032
31394R-JX-8	FHLMC REMIC Ser 2754 CI PD			2	1	3,239,526	103.7900	3,380,792	3,257,339	3,249,087		1,339			5.000	5.102	MON	13,572	162,867	09/28/2004	11/15/2032
31394R-SA-8	FHLMC REMIC Ser 2766 CI PG			2	1	1,094,862	101.4750	1,107,424	1,091,324	1,089,787		(911)			5.000	4.974	MON	4,547	54,566	02/04/2005	05/15/2032
31394T-SZ-9	FHLMC REMIC Ser 2764 CI HD			2	1	2,795,041	100.6180	3,040,328	3,021,666	3,002,334		53,033			4.500	5.645	MON	11,331	135,975	09/13/2004	06/15/2031
31394T-XR-1	FHLMC REMIC Ser 2764 CI VG			2	1	491,497	100.3490	494,759	493,038	491,968		32			5.500	5.579	MON	2,260	27,117	04/16/2004	06/15/2022
31394U-6M-9	FHLMC REMIC Ser 2005-99 KG			2	1	9,867,188	103.8540	10,385,430	10,000,000	9,944,802		18,659			5.500	5.728	MON	45,833	550,000	11/07/2006	06/25/2034
31394U-ZS-4	FHLMC REMIC Ser 2005-112 CI NE			2	1	14,285,468	118.6200	16,009,861	13,496,752	14,048,163		(67,809)			6.000	5.311	MON	67,484	809,805	03/09/2009	12/25/2035
31394V-CY-4	FHLMC REMIC Ser 2005-117 CI AU			2	1	4,887,403	104.6850	5,174,582	4,943,012	4,914,351		2,101			5.500	5.721	MON	22,655	271,866	02/13/2007	07/25/2034
31394W-AB-4	FHLMC REMIC Ser 2788 CI VD			2	1	3,939,362	101.8230	4,362,926	4,284,826	4,240,051		37,334			5.000	6.444	MON	17,853	214,241	05/24/2004	04/15/2026
31394W-KC-1	FHLMC REMIC Ser 2777 CI DG			2	1	5,048,301	103.3080	5,985,979	5,794,320	5,614,607		96,106			4.000	6.161	MON	19,314	231,773	05/16/2006	04/15/2033
31394W-L5-5	FHLMC REMIC Ser 2777 CI KB			2	1	1,316,903	100.4610	1,383,065	1,376,721	1,371,872		5,958			5.000	5.728	MON	5,736	68,836	08/26/2004	03/15/2032
31394X-Q9-0	FHLMC REMIC Ser 2780 CI LE			2	1	1,104,166	103.2090	1,168,820	1,132,478	1,126,396		3,427			5.000	5.388	MON	4,719	56,624	10/07/2004	11/15/2032
31394Y-NK-6	FHLMC REMIC Ser 2802 CI MB			2	1	2,131,810	100.5480	2,194,925	2,182,973	2,176,879		3,827			5.500	5.897	MON	10,005	120,064	07/13/2004	11/15/2031
31394Y-R7-1	FHLMC REMIC Ser 2802 CI VG			2	1	4,047,500	104.2970	4,171,872	4,000,000	4,000,198		(7,833)			5.500	5.363	MON	18,333	220,000	12/28/2004	07/15/2023
31394Y-XS-8	FHLMC REMIC Ser 2811 CI DT			2	1	2,035,895	110.2720	2,269,138	2,057,758	2,047,497		1,126			5.000	5.163	MON	8,574	102,888	01/28/2005	06/15/2024
31395A-FU-4	FHLMC REMIC Ser 2808 CI PG			2	1	3,333,249	103.2680	3,401,031	3,293,397	3,293,573		(3,829)			5.500	5.328	MON	15,095	181,137	04/19/2005	04/15/2033
31395B-R3-9	FNMA REMIC Ser 2006-24 CI Z			2	1	79,959,827	114.6190	89,642,084	78,209,088	79,534,978		(195,790)			5.500	5.143	MON	358,458	4,176,045	12/01/2012	04/25/2036
31395C-QS-3	FHLMC REMIC Ser 2825 CI PN			2	1	4,464,323	101.9980	4,456,564	4,369,258	4,369,751		(8,997)			5.500	5.196	MON	20,026	240,309	02/02/2005	09/15/2032
31395D-J4-2	FNMA REMIC Ser 2006-43 CI KD			2	1	17,036,935	114.3330	18,540,158	16,216,000	16,684,220		(132,957)			6.000	5.254	MON	81,080	972,960	03/10/2009	06/25/2036
31395D-XD-6	FNMA REMIC Ser 2006-49 CI CB			2	1	6,954,303	104.2110	7,261,352	6,967,912	6,942,484		(1,617)			6.000	6.040	MON	34,840	418,075	05/17/2006	06/25/2034
31395E-4R-5	FHLMC REMIC Ser 2837 CI ED			2	1	611,570	103.2630	646,886	626,448	621,198		1,707			5.000	5.834	MON	2,610	31,322	11/29/2006	08/15/2019
31395E-GG-6	FHLMC REMIC Ser 2834 CI VL			2	1	8,308,350	103.6170	9,201,145	8,880,000	8,776,471		100,729			5.000	5.930	MON	37,000	444,000	08/02/2004	09/15/2022
31395E-TH-0	FHLMC REMIC Ser 2841 CI PD			2	1	2,282,420	102.1600	2,300,447	2,251,810	2,250,425		(3,084)			5.500	5.327	MON	10,321	123,850	08/27/2004	12/15/2032
31395E-ZV-2	FHLMC REMIC Ser 2835 CI NG			2	1	3,709,577	102.7430	3,724,048	3,624,625	3,630,264		(7,079)			5.500	5.165	MON	16,613	199,354	09/22/2004	07/15/2033
31395F-JG-0	FHLMC REMIC Ser 2854 CI PG			2	1	2,899,575	102.0940	2,897,359	2,837,938	2,838,999		(5,211)			5.500	5.190	MON	13,007	156,087	01/31/2005	01/15/2033
31395F-WB-6	FHLMC REMIC Ser 2856 CI PD			2	1	2,225,666	101.9520	2,247,333	2,204,312	2,202,051		(2,031)			5.500	5.381	MON	10,103	121,237	10/07/2004	01/15/2033
31395G-M4-1	FHLMC REMIC Ser 2868 CI AV			2	1	6,278,083	110.3850	6,928,986	6,277,103	6,269,562		(834)			5.000	5.026	MON	26,155	313,855	02/09/2005	08/15/2024
31395H-TT-7	FHLMC REMIC Ser 2894 CI QD			2	1	1,035,111	102.2310	1,044,009	1,021,228	1,020,761		(1,355)			5.500	5.312	MON	4,681	56,167	01/10/2005	06/15/2033
31395J-MG-8	FHLMC REMIC Ser 2892 CI AD			2	1	1,586,241	109.4560	1,737,323	1,587,233	1,584,954		(54)			5.500	5.034	MON	6,613	79,362	02/14/2005	11/15/2024
31395J-Z2-5	FHLMC REMIC Ser 2891 CI LD			2	1	4,228,599	103.1060	4,534,206	4,397,633	4,361,488		18,216			5.000	5.651	MON	18,323	219,882	10/17/2005	08/15/2033
31395K-CW-1	FHLMC REMIC Ser 2905 CI ME			2	1	1,483,476	103.5210	1,512,777	1,461,328	1,462,187		(2,262)			5.500	5.306	MON	6,698	80,373	01/10/2005	08/15/2033
31395K-HE-6	FHLMC REMIC Ser 2904 CI PE			2	1	22,605,746	113.9100	24,797,046	21,769,000	22,259,190		(118,668)			5.500	4.979	MON	99,775	1,197,295	02/06/2009	12/15/2034
31395K-NS-8	FHLMC REMIC Ser 2903 CI BD			2	1	24,722,127	106.5640	25,931,578	24,334,299	24,483,372		(50,371)			4.500	4.191	MON	91,254	1,095,043	03/06/2009	12/15/2019
31395L-E8-0	FHLMC REMIC Ser 2915 CI MQ			2	1	1,417,525	103.2550	1,460,700	1,414,651	1,412,807		(881)			5.000	4.995	MON	5,894	70,733	02/04/2005	09/15/2033
31395M-5N-5	FHLMC REMIC Ser 2939 CI DK			2	1	8,454,279	112.7440	9,294,995	8,244,307	8,313,716		(10,238)			5.500	5.212	MON	37,786	453,437	02/01/2005	02/15/2030
31395M-QS-1	FHLMC REMIC Ser 2935 CI LM			2	1	588,274	106.1760	657,050	618,829	601,700		2,020			4.500	5.997	MON	2,321	27,847	08/03/2006	02/15/2035
31395N-BP-1	FNMA Ser 2006-44 CI OG			2	1	14,493,750	103.9920	15,598,755	15,000,000	14,853,398		91,699			5.500	6.065	MON	68,750	825,000	08/11/2006	12/25/2034
31395P-WT-5	FHLMC Ser 2950 CI LG			2	1	6,225,054	103.5510	6,399,082	6,179,672	6,175,111		(10,647)			5.500	5.418	MON	28,324	339,882	09/13/2005	10/15/2033
31395R-RL-4	FHLMC REMIC Ser 2968 CI MC			2	1	26,295	100.0110	25,782	25,779	25,730		(109)			5.500	4.929	MON	118	1,418	10/20/2008	03/15/2030
31395U-DZ-1	FHLMC REMIC Ser 2980 CI LD			2	1	5,576,548	102.8550	6,030,703	5,863,300	5,802,297		29,775			5.500	6.408	MON	26,873	322,482	06/21/2006	12/15/2033
31395U-J2-8	FHLMC REMIC Ser 2971 CI KT			2	1	1,917,516	102.4390	2,042,145	1,993,519	1,979,721		13,999			5.500	6.188	MON	9,137	109,644	05/24/2006	05/15/2033
31395U-QH-7	FHLMC REMIC Ser 2982 CI PE			2	1	16,540,469	116.7790	19,852,464	17,000,000	16,710,749		53,330			5.500	5.882	MON	77,917	935,000	10/23/2007	05/15/2035
31395X-3F-0	FHLMC REMIC Ser 3018 CI UG			2	1	3,984,450	105.8970	4,177,621	3,945,000	3,948,934		(8,179)			5.500	5.393	MON	18,081	216,975	09/14/2005	10/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31395X-MD-4	FHLMC REMIC Ser 3025 Cl ZC			2	1	13,976,011	112.3700	15,877,732	14,129,817	13,994,876		10,941			5.000	5.199	MON	58,874	687,723	12/01/2012	08/15/2035
31395X-WS-0	FHLMC REMIC Ser 3019 Cl ZQ			2	1	90,981,177	115.9900	106,523,041	91,838,046	91,066,905		52,254			5.000	5.171	MON	382,659	4,469,919	12/01/2012	06/15/2035
31396E-KN-5	FHLMC REMIC Ser 3078 Cl PD			2	1	16,318,420	104.5290	16,920,038	16,186,901	16,197,512		(34,737)			5.500	5.361	MON	74,190	890,280	04/23/2008	07/15/2034
31396F-EF-6	FHLMC Ser 3069 Cl PB			2	1	5,874,370	101.9490	5,936,925	5,823,415	5,819,985		(13,956)			5.500	5.310	MON	26,691	320,288	04/23/2008	11/15/2033
31396F-G3-1	FHLMC Ser 3068 Cl Z			2	1	34,252,283	110.8100	37,187,585	33,559,895	33,986,884		(101,997)			5.500	5.099	MON	153,816	1,814,596	09/01/2012	11/15/2035
31396H-E6-2	FHLMC REMIC Ser 3113 Cl QD			2	1	11,949,219	103.0700	12,883,713	12,500,000	12,350,695		145,377			5.000	5.943	MON	52,083	625,000	06/23/2008	06/15/2034
31396J-UF-0	FHLMC REMIC Ser 3143 Cl B			2	1	7,834,275	110.6620	8,923,298	8,063,583	7,962,621		23,611			5.500	5.938	MON	36,958	443,497	08/29/2006	04/15/2026
31396J-VG-7	FHLMC REMIC Ser 3143 Cl NC			2	1	693,580	100.0200	717,018	716,878	714,681		3,751			5.500	6.158	MON	3,286	39,428	06/21/2006	02/15/2032
31396T-KH-5	FHLMC REMIC Ser 3174 Cl DG			2	1	11,289,115	114.4090	12,271,509	10,726,000	11,069,683		(83,098)			6.000	5.283	MON	53,630	643,560	03/09/2009	06/15/2036
31396T-QY-2	FHLMC REMIC Ser 3174 Cl PZ			2	1	19,759,371	114.2210	22,704,633	19,877,862	19,766,285		6,720			5.000	5.118	MON	82,824	967,491	12/01/2012	01/15/2036
31396U-AQ-3	FHLMC REMIC Ser 3189 Cl PC			2	1	8,693,887	105.2120	9,056,431	8,607,809	8,612,278		(20,107)			6.000	5.859	MON	43,039	516,469	01/25/2007	08/15/2035
31396U-LN-8	FHLMC REMIC Ser 3186 Cl PD			2	1	11,253,311	105.6370	12,310,892	11,653,914	11,528,575		61,114			5.500	6.074	MON	53,414	640,965	08/11/2006	07/15/2034
31396W-7B-6	FNMA REMIC Ser 2007-83 Cl PD			2	1	28,068,218	105.5270	28,826,701	27,317,000	27,438,418		(137,391)			6.000	5.486	MON	136,585	1,639,020	01/07/2008	05/25/2036
31396W-Q7-4	FNMA REMIC Ser 2007-74 Cl ZE			2	1	14,848,887	115.1310	16,738,031	14,538,236	14,777,765		(38,366)			5.500	5.167	MON	66,634	776,282	12/01/2012	08/25/2037
31396X-AT-1	FNMA REMIC Ser 2007-81 Cl DE			2	1	25,632,813	106.5590	26,639,700	25,000,000	25,125,827		(105,831)			6.000	5.547	MON	125,000	1,500,000	01/08/2008	06/25/2036
31396X-FY-5	FNMA REMIC Ser 2007-77 Cl PE			2	1	10,410,094	114.3560	11,607,124	10,150,000	10,320,931		(21,735)			6.000	5.753	MON	50,750	609,000	10/24/2007	08/25/2037
31396X-GH-1	FHLMC REMIC Ser 2007-77 Cl MD			2	1	15,050,373	112.2230	15,413,996	13,735,100	14,520,919		(120,048)			6.000	4.474	MON	68,676	824,106	10/21/2009	12/25/2036
31396X-HW-7	FNMA REMIC Ser 2007-77 Cl DC			2	1	25,789,063	109.9370	27,484,300	25,000,000	25,357,323		(111,302)			6.000	5.564	MON	125,000	1,500,000	01/11/2008	08/25/2037
31396Y-F7-2	FNMA REMIC Ser 2008-29 Cl ZA			2	1	22,894,582	111.4490	26,901,022	24,137,453	23,220,491		178,159			4.500	5.419	MON	90,515	1,060,167	12/01/2012	04/25/2038
31397A-6C-2	FHLMC REMIC Ser 3209 Cl TZ			2	1	7,749,990	110.5490	8,718,913	7,886,943	7,778,832		16,642			5.000	5.331	MON	32,862	383,871	12/01/2012	08/15/2036
31397A-QF-3	FHLMC REMIC Ser 3203 Cl LX			2	1	10,130,161	114.6460	10,943,485	9,545,499	9,819,481		(83,308)			6.500	5.344	MON	51,705	620,457	03/09/2009	08/15/2036
31397B-PV-7	FHLMC REMIC Ser 3230 Cl NE			2	1	21,534,078	113.0010	23,827,307	21,086,000	21,327,934		(73,022)			5.500	5.209	MON	96,644	1,159,730	02/03/2009	10/15/2036
31397F-QV-7	FHLMC REMIC Ser 3290 Cl PE			2	1	14,846,525	112.8600	16,342,171	14,480,000	14,678,798		(58,309)			5.500	5.146	MON	66,367	796,400	02/03/2009	03/15/2037
31397F-SF-0	FHLMC REMIC Ser 3294 Cl ND			2	1	21,101,299	102.6110	21,857,207	21,300,996	21,229,685		25,628			5.500	5.699	MON	97,630	1,171,555	05/11/2007	05/15/2035
31397G-5Y-2	FHLMC REMIC Ser 3287 Cl GD			2	1	24,735,000	107.7740	25,865,736	24,000,000	24,301,216		(154,091)			5.500	4.967	MON	110,000	1,320,000	02/06/2009	03/15/2037
31397J-GW-8	FHLMC REMIC Ser 3330 Cl VB			2	1	11,166,951	101.6010	11,741,981	11,557,000	11,475,630		79,808			5.000	5.748	MON	48,154	577,850	04/23/2008	01/15/2026
31397J-RP-1	FHLMC REMIC Ser 3345 Cl JN			2	1	29,548,538	118.0650	34,139,733	28,916,000	29,330,677		(37,672)			6.000	5.805	MON	144,580	1,734,960	10/25/2007	07/15/2037
31397K-AN-1	FHLMC REMIC Ser 3354 Cl PH			2	1	18,362,768	117.4450	20,686,869	17,614,166	18,120,039		(67,431)			5.500	4.998	MON	80,732	968,779	03/16/2009	08/15/2037
31397M-TV-9	FNMA REMIC Ser 2008-84 Cl L			2	1	21,463,517	113.1860	23,192,155	20,490,231	20,875,281		(186,713)			6.000	5.107	MON	102,451	1,229,414	03/10/2009	09/25/2038
31397S-DQ-4	FNMA REMIC Ser 2011-23 Cl A			2	1	1,157,452	103.2920	1,181,023	1,143,383	1,155,128		(1,318)			4.000	2.728	MON	3,811	45,735	03/15/2011	12/25/2036
31397W-QB-4	FHLMC REMIC Ser 3473 Cl CH			2	1	20,917,481	110.3450	22,425,666	20,323,247	20,579,179		(74,932)			5.500	4.954	MON	93,148	1,117,779	03/13/2009	07/15/2038
31397Y-6C-0	FHLMC REMIC Ser 3484 Cl PD			2	1	2,931,428	100.7170	2,879,982	2,859,494	2,857,123		(15,129)			5.500	4.699	MON	13,106	157,272	02/03/2009	01/15/2037
31398F-EF-4	FHLMC REMIC Ser 2009-77 Cl PX			2	1	11,620,229	115.5860	13,087,769	11,323,000	11,475,950		(32,651)			5.000	4.538	MON	47,179	566,150	10/15/2009	10/25/2039
31398J-LB-7	FHLMC REMIC Ser 3561 Cl PE			2	1	19,321,166	107.3840	20,113,042	18,730,000	19,144,916		(80,253)			5.000	4.617	MON	78,042	936,500	10/15/2009	08/15/2039
31398K-6C-9	FHLMC REMIC Ser 3585 Cl UB			2	1	29,146,875	110.9790	33,293,550	30,000,000	29,433,074		145,375			4.500	4.960	MON	112,500	1,350,000	10/15/2009	10/15/2039
31398K-KA-7	FHLMC REMIC Ser 3591 Cl BL			2	1	19,575,000	112.6160	22,523,240	20,000,000	19,691,812		56,659			4.500	4.812	MON	75,000	900,000	10/15/2009	10/15/2039
31398N-L7-7	FNMA Ser 2010-110 Cl EP			2	1	24,390,814	111.4390	26,982,628	24,213,000	24,354,164		(15,035)			4.000	3.928	MON	80,710	968,520	10/06/2010	10/25/2040
31398N-MH-4	FNMA Ser 2010-114 Cl BY			2	1	11,305,555	111.0540	12,339,367	11,111,111	11,258,029		(24,874)			4.000	3.769	MON	37,037	444,444	10/06/2010	10/25/2040
31398W-5L-4	FHLMC REMIC Ser 3626 Cl DM			2	1	1,802,315	101.8930	1,727,388	1,695,299	1,713,107		(36,424)			5.500	3.437	MON	7,770	93,241	02/08/2010	08/15/2036
31402Q-NR-8	FNMA Pool #734900			2	1	157,955	107.0180	183,864	171,807	164,036		772			3.500	5.533	MON	501	6,013	08/28/2003	08/25/2018
31403A-WY-7	FNMA Pool #743263			2	1	1,780,263	106.1120	2,025,806	1,909,129	1,839,299		6,970			3.500	4.998	MON	5,568	66,819	10/17/2003	10/25/2018
31405E-6P-5	FNMA Pool #787578			2	1	1,245,190	110.1840	1,341,607	1,217,603	1,243,339		(180)			6.000	5.367	MON	6,088	73,056	08/26/2005	07/25/2035
31406J-Y8-0	FNMA Pool #811735			2	1	628,853	108.1120	716,469	662,713	641,639		2,160			4.000	5.024	MON	2,209	26,508	10/26/2005	03/25/2020
31411D-FZ-7	FNMA Pool #904784			2	1	340,122	106.6880	361,288	338,640	340,060		20			2.691	2.428	MON	759	9,636	01/19/2007	12/25/2036
31412P-GX-3	FNMA Pool #930914			2	1	12,380,802	110.3060	13,693,128	12,413,776	12,380,753					4.000	4.033	MON	41,379	496,551	10/07/2009	04/25/2039
31412U-Z4-5	FNMA Pool #935563			2	1	5,558,046	107.2750	5,904,480	5,504,080	5,556,357		(919)			4.000	3.834	MON	18,347	220,163	08/10/2011	09/25/2039
31414U-2A-5	FNMA Pool #976969			2	1	2,569,389	109.4810	2,824,469	2,579,869	2,569,372		1			6.000	6.078	MON	12,899	154,792	07/23/2008	02/25/2038
31414U-XN-3	FNMA Pool #976885			2	1	1,635,293	109.2620	1,777,317	1,626,652	1,634,771		3			6.000	5.816	MON	8,133	97,599	07/07/2008	04/25/2038
31416H-ZM-0	FNMA Pool #AA0747			2	1	7,911,250	107.2750	8,608,151	8,024,407	7,914,363		(514)			4.000	4.263	MON	26,748	320,976	10/14/2009	03/25/2039
31418A-JV-1	FNMA Pool #MA1175			2	1	15,484,790	104.8880	15,607,553	14,880,279	15,477,560		(7,230)			3.000	2.656	MON	37,201	148,803	08/02/2012	08/25/2042
31418X-EJ-3	FNMA Pool #AD9136			2	1	59,442,031	107.3060	62,514,971	58,258,652	59,417,364		(1,537)			4.000	3.482	MON	194,196	2,331,633	07/21/2010	08/25/2040
31419A-DT-1	FNMA Pool #AE0113			2	1	9,832,148	107.2120	10,523,586	9,815,661	9,831,074		(228)			4.000	3.942	MON	32,719	392,626	12/07/2010	07/25/2040
31419E-X5-3	FNMA Pool #AE4299			2	1	11,521,912	109.2120	12,461,144	11,410,040	11,518,033		(2,312)			4.000	3.876	MON	38,033	456,402	07/14/2011	09/25/2040
31419F-SN-7	FNMA Pool #AE5024			2	1	24,715,160	107.3060	26,526,006	24,719,988	24,713,669		(328)			4.000	3.945	MON	82,400	988,800	12/09/2010	12/25/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,992,409,267	XXX	2,176,351,779	1,978,787,456	1,988,887,010		(1,325,296)			XXX	XXX	XXX	8,288,414	98,418,765	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31359P-DJ-2	FNMA ACES Ser 1997-M2 Cl Z			2	1	279,419	99.9800	260,096	260,148	277,239		(720)			7.125	6.325	MON	1,545	18,536	05/13/2004	01/17/2037
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						279,419	XXX	260,096	260,148	277,239		(720)			XXX	XXX	XXX	1,545	18,536	XXX	XXX
04057P-JA-7	Arizona Sch Facs Brd Ctfs Rev LBASS Qual				1FE	15,000,000	113.3250	16,998,750	15,000,000	15,000,000					6.000	6.000	MS	300,000	900,000	09/24/2010	09/01/2027
37855P-EF-5	Glendale WI Comm Dev Auth Rev LBASS Txbl				1FE	1,458,058	102.6810	1,499,143	1,460,000	1,459,788		273			5.100	5.120	AO	18,615	74,460	09/13/2005	10/01/2013
45528S-5R-3	Indianapolis IN Pub Impt Rev LBASS Bld A			2	1FE	12,000,000	123.9730	14,876,760	12,000,000	12,000,000					5.966	5.961	JJ	330,119	715,920	02/25/2010	01/15/2030
49151E-2Q-5	Kentucky St Ppty & Bldgs Rev LBASS Bld A			2	1FE	6,500,000	128.4460	8,348,990	6,500,000	6,500,000					6.573	6.572	FA	178,019	427,245	06/24/2009	08/01/2029
49151E-4L-4	Kentucky St Ppty & Bldgs Rev LBASS Bld A			2	1FE	27,000,000	118.9010	32,103,270	27,000,000	27,000,000					5.561	5.561	MN	250,245	1,501,470	10/28/2009	11/01/2022
645916-TQ-0	New Jersey Econ Dev Auth Rev LBASS Txbl				1FE	5,750,551	100.7160	5,670,311	5,630,000	5,633,655		(14,480)			4.850	4.582	AO	68,264	273,055	04/09/2003	04/01/2013
645916-TT-4	New Jersey Econ Dev Auth Rev LBASS Txbl				1FE	6,272,119	108.4910	6,601,677	6,085,000	6,143,130		(16,191)			5.150	4.828	AO	78,344	313,378	04/03/2003	04/01/2016
645918-YE-7	New Jersey Econ Dev Auth Rev LBASS Bld A			1	1FE	11,249,399	111.7630	12,310,694	11,015,000	11,240,448		(4,758)			6.425	6.252	JD	31,454	707,714	08/11/2010	12/15/2035
649870-EF-5	New York St Hsg Fin Agy Rev LBASS Txbl E				1FE	1,250,000	100.8500	1,260,625	1,250,000	1,250,000					4.680	4.680	MS	17,225	58,500	02/25/2005	03/15/2013
649870-EG-3	New York St Hsg Fin Agy Rev LBASS Txbl E				1FE	1,000,000	105.2230	1,052,230	1,000,000	1,000,000					4.830	4.830	MS	14,222	48,300	02/25/2005	03/15/2014
745235-PF-2	Puerto Rico Pub Bldg Auth Rev LBASS Gtd			2	1FE	750,000	109.6530	822,398	750,000	750,000					5.500	5.500	JJ	20,625	41,250	03/10/2009	07/01/2021
83754L-AA-5	South Dakota Ed Enh Fund Corp ABS Tobacc			2	2AM	3,637,110	102.4460	3,727,598	3,638,598	3,638,180		9			6.720	6.729	JD	20,376	244,514	08/26/2002	06/01/2025
928120-4B-0	Virginia St Hsg Dev Auth Rev LBASS Txbl			1	1FE	10,000,000	101.6420	10,164,200	10,000,000	10,000,000					4.422	4.422	AO	74,928		09/25/2012	10/01/2042
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						101,867,237	XXX	115,436,646	101,328,598	101,615,201		(35,147)			XXX	XXX	XXX	1,402,436	5,305,806	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						3,297,423,909	XXX	3,857,614,836	3,488,778,229	3,412,128,804		11,936,738			XXX	XXX	XXX	26,124,148	159,737,906	XXX	XXX
00103Y-AE-1	AES Red Oak LLC Sec Nt			2	4FE	1,740,815	109.0000	1,897,488	1,740,815	1,740,815					8.540	8.632	FMAN	12,802	148,666	03/10/2000	11/30/2019
00111@-AA-2	AES Hawaii Inc Sr Sec Nt			2	4	12,101,531	93.3660	11,596,935	12,420,900	12,233,977		16,205			6.870	7.284	MJSD	2,370	853,496	07/30/2003	06/30/2022
00163M-AK-0	Prologis LP Co Gtd Nt				2FE	2,107,692	119.1550	2,144,781	1,800,000	2,089,331		(18,361)			6.625	3.946	JD	9,938	59,625	06/25/2012	12/01/2019
00206R-AG-7	AT&T Inc Nt				1FE	35,032,805	128.2230	47,403,858	36,970,000	35,129,564		24,794			6.300	6.704	JJ	1,073,979	2,329,110	04/08/2011	01/15/2038
00206R-AJ-1	AT&T Inc Nt				1FE	10,975,800	119.1290	13,104,201	11,000,000	10,986,062		2,316			5.500	5.529	FA	252,083	605,000	01/29/2008	02/01/2018
00206R-AR-3	AT&T Inc Nt				1FE	14,314,720	122.7030	17,178,476	14,000,000	14,219,420		(29,423)			5.800	5.495	FA	306,756	812,000	06/24/2009	02/15/2019
00206R-AS-1	AT&T Inc Sr Nt				1FE	20,789,800	131.4110	26,282,260	20,000,000	20,758,377		(11,510)			6.550	6.253	FA	494,889	1,310,000	11/12/2009	02/15/2039
00206R-BN-1	AT&T Inc Sr Nt			1	1FE	9,992,200	100.1650	10,016,450	10,000,000	9,992,235		35			2.625	2.634	JD	14,583		12/06/2012	12/01/2022
00209T-AB-1	A T & T Broadband Co Gtd Nt				2FE	2,868,870	151.1860	4,363,225	2,886,000	2,873,776		722			9.455	9.522	MN	34,867	272,871	11/18/2002	11/15/2022
002824-AU-4	Abbott Labs Sr Nt				1FE	6,577,396	119.2530	7,877,840	6,606,000	6,586,838		2,542			5.125	5.180	AO	84,639	338,558	02/26/2009	04/01/2019
002824-AV-2	Abbott Labs Sr Nt				1FE	4,988,550	135.8390	6,791,970	5,000,000	4,989,509		162			6.000	6.016	AO	75,000	300,000	02/26/2009	04/01/2039
00287Y-AB-5	ABBVIE Inc Sr Nt				2FE	19,958,200	101.0880	20,217,540	20,000,000	19,959,396		1,196			1.750	1.794	MN	51,528		11/05/2012	11/06/2017
00287Y-AC-3	ABBVIE Inc Sr Nt				2FE	10,929,160	101.8380	11,202,180	11,000,000	10,930,072		912			2.900	2.975	MN	46,964		11/05/2012	11/06/2022
00287Y-AD-1	ABBVIE Inc Sr Nt				2FE	8,164,530	106.3130	8,770,856	8,250,000	8,164,730		200			4.400	4.463	MN	53,442		11/05/2012	11/06/2042
00786W-AK-5	Aeroquip-Vickers Inc MT Nt				2FE	1,000,000	119.4280	1,194,277	1,000,000	1,000,000					7.070	7.072	MN	11,783	70,700	02/18/1998	02/23/2018
008190-AH-3	Affiliated Computer Svcs Nt				2FE	4,318,360	107.4920	4,299,664	4,000,000	4,217,157		(85,719)			5.200	2.857	JD	17,333	208,000	10/20/2011	06/01/2015
00915X-BK-6	Air Products & Chemicals Inc Nt				1FE	9,670,080	119.7190	9,577,520	8,000,000	8,553,479		(151,819)			7.250	4.942	AO	122,444	580,000	02/19/2004	04/15/2016
009344-B@-0	Aircraft Indbt Repackaging Tr Ctf Cl A			2	4FE	94,884	99.0000	93,935	94,884	94,884					8.450	8.540	MJSD	646	9,156	06/19/1998	03/02/2013
009363-AG-7	Airgas Inc Co Gtd Nt				2FE	10,211,796	105.5330	10,342,273	9,800,000	9,963,190		(91,726)			4.500	3.483	MS	129,850	441,000	03/10/2010	09/15/2014
009363-AH-5	Airgas Inc Sr Nt				2FE	1,998,580	101.6590	2,033,170	2,000,000	1,999,693		402			2.850	2.871	AO	14,250	57,000	03/10/2010	10/01/2013
009363-AJ-1	Airgas Inc Nt				2FE	3,993,960	106.2120	4,248,492	4,000,000	3,996,565		1,178			3.250	3.283	AO	32,500	130,000	09/27/2010	10/01/2015
010392-FA-1	Alabama Power Co Sr Nt				1FE	7,982,623	104.5160	7,629,675	7,300,000	7,441,345		(157,488)			5.800	3.519	MN	54,101	423,400	05/21/2009	11/15/2013
014398-AC-1	Aldi Inc Sr Nt Ser C				2	30,000,000	105.7440	31,723,346	30,000,000	30,000,000					4.960	4.960	AO	314,133	1,488,000	04/15/2004	04/15/2015
016090-AA-0	Aliant Communications Inc Nt				3FE	1,527,854	103.1260	1,546,889	1,500,000	1,522,434		(836)			6.750	6.593	AO	25,313	101,250	07/01/2004	04/01/2028
01741R-AC-6	Allegheny Technologies Inc Sr Nt				2FE	36,859,262	127.2280	37,027,048	29,103,000	35,464,079		(813,336)			9.375	5.309	JD	227,367	2,728,406	03/30/2011	06/01/2019
01741R-AE-2	Allegheny Technologies Inc Sr Nt			1	2FE	19,638,957	110.7770	21,213,796	19,150,000	19,563,094		(41,463)			5.950	5.604	JJ	525,402	1,139,425	02/14/2011	01/15/2021
01877K-AB-9	Alliance Pipeline LP Sr Nt			2	2FE	5,284,004	115.4560	5,700,157	4,937,082	5,144,153		(28,247)			6.996	5.801	JD	959	345,398	08/12/2005	12/31/2019
01877K-AD-5	Alliance Pipeline LP Sr Nt			2	2FE	1,602,013	108.5200	1,738,505	1,602,013	1,602,013					4.591	4.591	JD	204	73,548	05/20/2003	12/31/2025
019918-AB-7	Windstream Georgia Comm Corp Deb (AKA: A			2	2FE	92,742	100.0120	101,012	101,000	99,902		579			6.500	7.799	MN	839	6,565	04/15/1994	11/15/2013
020039-AJ-2	Alltel Corp Deb				1FE	4,424,100	136.6270	6,831,370	5,000,000	4,542,713		13,534			6.800	7.800	MN	56,667	340,000	08/10/1999	05/01/2029
02209S-AC-7	Altria Group Inc Gtd Nt				2FE	19,720,350	106.5460	18,112,871	17,000,000	17,613,600		(690,407)			8.500	4.164	MN	204,708	1,445,000	10/21/2009	11/10/2013
02209S-AD-5	Altria Group Inc Co Gtd Nt				2FE	30,546,156	139.9930	34,018,250	24,300,000	28,866,016		(637,399)			9.700	5.862	MN	333,923	2,357,100	04/08/2010	11/10/2018
02209S-AL-7	Altria Group Inc Co Gtd Nt				2FE	1,991,500	113.3270	2,266,548	2,000,000	1,992,646		702			4.750	4.804	MN	14,778	95,000	05/02/2011	05/05/2021
02666Q-D6-7	American Honda Fin Corp Nt				1FE	9,990,400	104.5420	10,454,150	10,000,000	9,998,360		2,080			6.700	6.723	AO	167,500	670,000	09/24/2008	10/01/2013
02666Q-D7-5	American Honda Fin Corp Nt				1FE	48,455,475	129.6460	53,927,633	41,596,000	47,110,555		(834,821)			7.625	4.908	AO	792,924	3,171,695	07/15/2011	10/01/2018
02666Q-G6-4	American Honda Fin Corp Sr Nt				1FE	18,774,642	104.2810	19,834,246	19,020,000	18,866,638		53,620			2.500	2.810	MS	132,083	475,500	04/12/2011	09/21/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
026660-G7-2	American Honda Fin Corp MT Nt				1FE	8,737,999	109.9170	9,425,366	8,575,000	8,717,982		(16,345)			3.875	3.620	MS	92,300	332,281	08/08/2011	09/21/2020
030288-AA-2	American Transmission Sys Sr Nt				2FE	10,218,500	115.1580	11,515,760	10,000,000	10,177,092		(15,164)			5.250	5.004	JJ	242,083	525,000	01/19/2010	01/15/2022
03028P-B*-6	American Transmission Co LLC Sr Nt				1	6,000,000	117.5570	7,053,430	6,000,000	6,000,000					5.400	5.400	MN	41,400	324,000	03/16/2009	05/15/2019
03040#-AB-8	American Water Cap Corp Sr Nt				2	27,000,000	103.0170	27,814,703	27,000,000	27,000,000					5.390	5.390	JD	40,425	1,455,300	02/15/2007	12/21/2013
03073E-AJ-4	AmerisourceBergen Corp Sr Nt			1	1FE	18,502,920	107.3400	19,321,110	18,000,000	18,498,333		(4,775)			3.500	3.122	MN	80,500	421,167	11/15/2012	11/15/2021
030955-AB-4	Ameritech Capital Funding Corp Nt			2	1FE	8,948,303	115.9270	8,995,010	7,759,182	8,153,515		(81,648)			9.100	6.767	JD	58,840	706,086	12/18/2008	06/01/2016
031162-AW-0	Amgen Inc Sr Nt				2FE	9,808,920	125.7990	12,579,880	10,000,000	9,822,724		2,908			6.375	6.521	JD	53,125	637,500	02/20/2008	06/01/2037
031162-AY-6	Amgen Inc Sr Nt				2FE	2,990,490	134.1780	4,025,349	3,000,000	2,991,087		126			6.900	6.925	JD	17,250	207,000	05/20/2008	06/01/2038
031162-AZ-3	Amgen Inc Sr Nt				2FE	32,256,707	120.9080	38,086,146	31,500,000	32,010,802		(69,865)			5.700	5.382	FA	748,125	1,795,500	06/24/2009	02/01/2019
031162-BN-9	Amgen Inc Sr Nt			1	2FE	9,953,500	107.4650	10,746,460	10,000,000	9,955,952		2,452			3.625	3.681	MN	46,319	181,250	05/10/2012	05/15/2022
031162-BP-4	Amgen Inc Sr Nt			1	2FE	15,997,600	117.9030	18,864,448	16,000,000	15,997,620		20			5.375	5.376	MN	109,889	430,000	05/10/2012	05/15/2043
032165-AD-4	Amsouth Bancorp Sub Nt				3FE	1,135,420	99.6480	996,478	1,000,000	1,102,610		(5,345)			6.750	5.617	MN	11,250	67,500	09/16/2005	11/01/2025
032166-AR-1	Amsouth Bank NA Sub Nt				3FE	8,995,050	104.5000	9,405,000	9,000,000	8,998,672		545			5.200	5.207	AO	117,000	468,000	03/18/2005	04/01/2015
032479-AD-9	Anadarko Finance Co Co Gtd Nt Ser B				2FE	4,995,960	132.3070	5,292,264	4,000,000	4,973,082		(22,878)			7.500	5.394	MN	50,000	300,000	03/27/2012	05/01/2031
032511-AY-3	Anadarko Petroleum Corp Sr Nt				2FE	23,434,250	125.2770	25,055,340	20,000,000	23,390,482		(43,768)			6.450	5.198	MS	379,833	645,000	05/15/2012	09/15/2036
032511-BF-3	Anadarko Petroleum Corp Sr Nt				2FE	11,624,734	126.3820	12,998,358	10,285,000	11,279,013		(126,812)			6.950	5.170	JD	31,769	714,808	02/17/2010	06/15/2019
032511-BH-9	Anadarko Petroleum Corp Sr Nt				2FE	12,000,000	119.4500	14,333,940	12,000,000	12,000,000					6.375	6.375	MS	225,250	765,000	08/10/2010	09/15/2017
035229-CG-6	Anheuser-Busch Cos Inc Sr Nt				1FE	16,458,213	132.5870	19,888,080	15,000,000	16,271,094		(38,212)			6.800	6.023	JJ	470,333	1,020,000	05/08/2007	01/15/2031
03523T-BE-7	Anheuser-Busch InBev Wldwdlnc Co Gtd Nt				1FE	12,184,407	133.5620	14,691,765	11,000,000	11,955,873		(130,752)			7.750	5.992	JJ	393,097	852,500	03/15/2011	01/15/2019
03523T-BG-2	Anheuser-Busch InBev Wldwdlnc Co Gtd Nt				1FE	14,870,932	108.5540	16,283,145	15,000,000	14,931,602		33,808			5.375	5.635	MN	103,021	806,250	03/15/2011	11/15/2014
037411-AT-2	Apache Corp Sr Nt				1FE	26,695,347	101.3070	26,061,277	25,725,000	25,799,431		(255,070)			5.250	4.216	AO	285,119	1,350,563	04/08/2009	04/15/2013
037411-AV-7	Apache Corp Nt				1FE	4,034,120	127.5320	5,101,292	4,000,000	4,022,199		(3,098)			6.900	6.781	MS	81,267	276,000	10/02/2008	09/15/2018
037735-CD-7	Appalachian Pwr Co Sr Nt Ser K				2FE	5,722,095	114.3500	7,427,052	6,495,000	6,022,941		88,643			5.000	6.940	JD	27,063	324,750	04/14/2009	06/01/2017
037735-CP-0	Appalachian Pwr Co Sr Nt				2FE	11,743,614	135.9060	15,282,641	11,245,000	11,613,852		(38,814)			7.950	7.345	JJ	412,223	893,978	05/18/2009	01/15/2020
039483-AH-5	Archer-Daniels-Midland Co Nt				1FE	1,789,889	129.3510	1,797,980	1,390,000	1,550,221		(32,518)			8.375	5.330	AO	24,576	116,413	12/16/2003	04/15/2017
039483-AR-3	Archer-Daniels-Midland Co Deb Nt				1FE	2,216,060	127.9710	2,559,426	2,000,000	2,169,329		(6,092)			6.625	5.815	MN	22,083	132,500	03/17/2003	05/01/2029
039483-BC-5	Archer-Daniels-Midland Co Sr Nt				1FE	32,826,460	124.2760	39,768,192	32,000,000	32,807,707		(11,717)			5.765	5.586	MS	614,933	1,844,800	03/31/2011	03/01/2041
04044T-AB-2	Aristotle Holding Inc Co Gtd Nt				2FE	27,931,840	127.5710	33,168,382	26,000,000	27,911,346		(20,494)			6.125	5.601	MN	203,486	1,565,958	05/01/2012	11/15/2041
04044T-AC-0	Aristotle Holding Inc Co Gtd Nt				2FE	19,994,600	106.9170	21,383,300	20,000,000	19,995,651		959			3.500	3.506	MN	89,444	688,333	11/14/2011	11/15/2016
04044T-AE-6	Aristotle Holding Inc Co Gtd Nt				2FE	15,367,785	113.4830	17,589,788	15,500,000	15,379,474		10,544			4.750	4.859	MN	94,076	723,979	11/14/2011	11/15/2021
04044T-AJ-5	Aristotle Holding Inc Nt				2FE	12,363,245	107.8250	13,478,150	12,500,000	12,374,031		10,786			3.900	4.032	FA	184,167	251,875	03/28/2012	02/15/2022
042498-AB-7	Army & Air Force Exchange Svc Nt				1	21,000,000	101.7880	21,375,438	21,000,000	21,000,000					5.470	5.470	JD	44,672	1,148,700	06/17/2009	06/17/2013
042498-AC-5	Army & Air Force Exchange Svc Nt				1	5,000,000	105.8820	5,294,099	5,000,000	5,000,000					5.740	5.740	JD	11,161	287,000	06/17/2009	06/17/2014
042498-AE-1	Army & Air Force Exchange Svc Sr Nt				1	20,000,000	102.4020	20,480,426	20,000,000	20,000,000					2.500	2.500	FA	170,833	248,611	02/29/2012	02/28/2017
045184-AA-6	ASIF Global Financing XIX GIC Backed Sec				1FE	14,241,124	100.1410	14,019,768	14,000,000	14,001,392		(31,551)			4.900	4.666	JJ	312,511	686,000	10/19/2004	01/17/2013
04775H-CH-8	Atlanta Gas Lt Co MT Nt Ser C				1FE	30,501,531	124.5710	34,039,053	27,325,000	29,661,011		(108,463)			6.550	5.653	MN	298,298	1,789,788	02/26/2003	11/20/2026
048825-AU-7	Atlantic Richfield Co Deb				1FE	888,458	124.0160	868,109	700,000	791,597		(25,992)			9.875	5.323	MS	23,042	69,125	12/18/2008	03/01/2016
048825-AW-3	Atlantic Richfield Co Deb				1FE	4,091,878	137.1320	4,113,963	3,000,000	3,639,580		(59,316)			9.000	5.721	AO	67,500	270,000	05/13/2003	04/01/2021
048825-BA-0	Atlantic Richfield Co Deb				1FE	4,589,992	135.4910	4,742,185	3,500,000	4,165,697		(55,082)			8.250	5.554	FA	120,313	288,750	08/18/2003	02/01/2022
049560-AJ-4	Atmos Energy Corp Sr Nt				2FE	19,988,460	134.2840	26,856,740	20,000,000	19,991,057		1,055			8.500	8.509	MS	500,556	1,700,000	03/24/2009	03/15/2019
05348E-AP-4	AvalonBay Communities Inc MT Nt			1	2FE	18,880,530	107.5050	20,667,894	19,225,000	18,915,474		32,018			3.950	4.188	JJ	350,162	759,388	11/30/2011	01/15/2021
054303-A@-1	Avon Prods Inc Sr Nt				2	40,000,000	92.2420	36,896,851	40,000,000	40,000,000					4.030	4.030	MN	170,156	1,702,000	11/23/2010	11/23/2020
054303-AV-4	Avon Prods Inc Sr Nt				2FE	24,981,795	104.4310	25,898,863	24,800,000	24,985,359		(53,841)			5.625	4.948	MS	465,000	1,254,375	07/30/2012	03/01/2014
054937-AF-4	Branch Bk & Tr Co Sub Nt				1FE	4,997,900	115.6240	5,781,195	5,000,000	4,998,863		135			5.250	5.254	MN	43,750	262,500	10/20/2004	11/01/2019
05531F-AG-8	BB&T Corp MT Nt Ser A			1	1FE	28,655,990	106.4350	29,801,688	28,000,000	28,463,204		(140,705)			3.200	2.645	MS	263,822	896,000	08/16/2011	03/15/2016
05565E-D@-1	BMW Capital LLC Sr Nt Ser D				1	17,000,000	119.0190	20,233,148	17,000,000	17,000,000					5.940	5.940	MN	168,300	1,009,800	11/01/2007	11/01/2017
05569A-AB-5	BP AMI Leasing Inc Co Gtd Nt				1FE	5,841,605	119.4120	6,567,660	5,500,000	5,772,221		(36,141)			5.523	4.615	MN	44,721	303,765	01/06/2011	05/08/2019
057224-AY-3	Baker Hughes Inc Sr Nt				1FE	7,109,433	132.4750	8,273,070	6,245,000	6,826,067		(81,564)			7.500	5.617	MN	59,848	468,375	03/25/2009	11/15/2018
058498-AP-1	Ball Corp Co Gtd Nt			1	3FE	5,021,875	110.2500	5,512,500	5,000,000	5,016,319		(2,553)			6.750	6.675	MS	99,375	337,500	06/16/2010	09/15/2020
060505T-JZ-6	Bank of America NA Sub Bk Nt				2FE	31,111,250	122.5280	45,335,249	37,000,000	31,208,000		91,463			6.000	7.410	AO	468,667	2,220,000	12/08/2011	10/15/2036
06406H-BK-4	Bank NY Co Inc Sr Nt				1FE	14,947,050	103.0940	15,464,100	15,000,000	14,992,282		11,319			5.125	5.206	FA	264,792	768,750	08/20/2008	08/27/2013
067383-AA-7	Bard (C R) Inc Nt				1FE	28,076,266	133.0870	36,332,833	27,300,000	27,908,451		(30,462)			6.700	6.440	JD	152,425	1,829,100	08/17/2005	12/01/2026
07284R-AA-0	Baylor University Nt			2	1FE	20,000,000	106.1680	21,233,508	20,000,000	20,000,000					5.259	5.258	MN	335,992		08/22/2012	11/15/2046
07385T-AJ-5	Bear Stearns Co Inc Sr Nt				1FE	961,010	108.6670	1,086,672	1,000,000	986,770		6,464			5.700	6.463	MN	7,283	57,000	07/30/2008	11/15/2014
073902-KF-4	Bear Stearns Co Inc Nt				1FE	27,523,200	110.8190	33,245,790	30,000,000	28,800,808		372,819			5.300	6.881	AO	269,417	1,590,000	03/31/2009	10/30/2015
075887-AN-9	Becton Dickinson & Co Deb				1FE	6,024,100	135.8860	6,794,275	5,000,000	5,762,985		(33,498)			7.000	5.468	FA	145,833	350,000	03/14/2003	08/01/2027
075887-AU-3	Becton Dickinson & Co Sr Nt				1FE	29,084,830	118.5310	34,374,019	29,000,000	29,058,553		(7,700)			5.000	4.962	MN	185,278	1,450,000	05/12/2009	05/15/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
075887-BA-6	Becton Dickinson & Co Sr Nt				1FE	7,983,600	106.8500	8,547,968	8,000,000	7,985,236		1,427			3.125	3.149	MN	36,806	250,000	11/03/2011	11/08/2021
079867-AQ-0	BellSouth Telecom Inc Deb			2	1FE	891,903	105.7500	928,167	877,702	881,619		(1,108)			6.300	6.022	JD	2,458	55,301	06/11/2002	12/15/2015
08172L-V5-4	Beneficial Corp MT Nt Ser E				1FE	2,915,350	120.0680	3,301,856	2,750,000	2,865,214		(7,262)			7.160	6.606	JD	8,751	196,900	05/10/2004	09/01/2023
09062X-AA-1	Biogen Idec Inc Nt				2FE	6,492,590	100.8610	6,555,946	6,500,000	6,499,723		1,663			6.000	6.027	MS	130,000	390,000	02/28/2008	03/01/2013
09700W-DG-5	Boeing Cap Corp MT Nt Ser X				1FE	11,277,500	107.0340	10,703,390	10,000,000	10,315,124		(216,628)			7.580	5.170	MS	223,189	758,000	02/01/2008	05/15/2014
097014-AH-7	Boeing Cap Corp Sr Nt				1FE	5,176,700	100.1730	5,008,635	5,000,000	5,001,449		(37,561)			5.800	5.019	JJ	133,722	290,000	10/24/2007	01/15/2013
097023-AQ-8	Boeing Co Deb				1FE	1,120,190	156.2330	1,562,334	1,000,000	1,112,213		(1,200)			7.500	6.630	FA	28,333	75,000	07/01/2004	08/15/2042
097023-AY-1	Boeing Co Sr Nt				1FE	6,940,990	105.8700	7,410,907	7,000,000	6,976,063		10,659			3.500	3.669	FA	92,556	245,000	07/23/2009	02/15/2015
099724-AC-0	Borg Warner Automotive Sr Nt				2FE	8,246,504	127.5280	10,202,216	8,000,000	8,202,104		(6,976)			7.125	6.860	FA	215,333	570,000	07/01/2004	02/15/2029
099724-AE-6	Borg Warner Automotive Sr Nt				2FE	11,660,000	112.5060	12,375,649	11,000,000	11,424,270		(99,127)			5.750	4.639	MN	105,417	632,500	07/08/2010	11/01/2016
100628-AA-0	Boston Cap Int Term Inc Fd LLC Sr Nt				5	3,481,048	101.5400	3,534,656	3,481,048	3,481,048					6.000	6.046	MJSD	17,405	105,603	10/04/2012	06/30/2018
10075E-AG-3	Boston Gas Co MT Nt Tr #00007				1FE	7,441,950	136.6890	10,251,675	7,500,000	7,467,357		2,471			9.050	9.125	AO	169,688	678,750	08/30/1991	09/01/2021
10112R-AR-5	Boston Properties LP Sr Nt			1	2FE	10,997,200	118.3000	11,829,960	10,000,000	10,892,268		(97,093)			5.625	4.243	MN	71,875	562,500	11/29/2011	11/15/2020
10112R-AS-3	Boston Properties LP Sr Nt				2FE	9,965,000	108.6830	10,868,340	10,000,000	9,968,518		3,227			4.125	4.170	MN	52,708	412,500	11/28/2011	05/15/2021
10112R-AT-1	Boston Properties LP Sr Nt				2FE	9,988,200	108.6290	10,862,870	10,000,000	9,989,962		1,569			3.700	3.719	MN	47,278	375,139	11/03/2011	11/15/2018
10112R-AU-8	Boston Properties LP Sr Nt			1	2FE	10,651,400	105.0480	10,504,840	10,000,000	10,648,201		(3,199)			3.850	3.081	FA	160,417		12/05/2012	02/01/2023
101137-AE-7	Boston Scientific Corp Nt				2FE	33,267,570	125.8800	33,987,573	27,000,000	33,171,492		(96,078)			6.250	5.267	MN	215,625	1,890,000	05/09/2012	11/15/2035
10138M-AD-7	Bottling Group LLC Bd Ser B				1FE	5,998,140	108.4390	6,506,358	6,000,000	5,999,293		268			4.125	4.130	JD	11,000	247,500	09/23/2009	06/15/2015
10138M-AH-8	Bottling Group LLC Co Gtd Nt				1FE	3,400,770	107.5280	3,225,852	3,000,000	3,101,341		(80,912)			6.950	4.039	MS	61,392	208,500	01/26/2009	03/15/2014
109696-A@-3	Brinks Company Sr Nt Ser B				2	30,000,000	112.7150	33,814,579	30,000,000	30,000,000					5.200	5.200	JJ	680,333	1,560,000	01/24/2011	01/24/2021
111320-AE-7	Broadcom Corp Sr Nt				1FE	6,972,630	107.1570	7,500,997	7,000,000	6,976,754		3,611			2.700	2.762	MN	31,500	184,800	11/04/2011	11/01/2018
11283#-AA-9	Brookfield Pwr New York Fin LP Sr Nt				1	10,000,000	112.5940	11,259,431	10,000,000	10,000,000					5.450	5.450	JD	22,708	545,000	12/16/2005	12/18/2017
11448*-BX-4	Brookshire Grocery Co Ser A-4			2	2	729,122	104.0210	767,052	737,400	736,303		635			7.010	7.301	MON	4,308	51,692	08/12/1999	09/01/2014
11448*-BY-2	Brookshire Grocery Co Ser A-5			2	2	439,009	104.0210	460,968	443,148	442,600		318			7.010	7.270	MON	2,589	31,065	08/12/1999	09/01/2014
11448*-BZ-9	Brookshire Grocery Co Ser A-6			2	2	824,015	104.0210	866,621	833,121	831,914		699			7.010	7.296	MON	4,867	58,402	08/12/1999	09/01/2014
115637-AL-4	Brown-Forman Corp Sr Nt			1	1FE	7,998,240	100.4580	8,036,632	8,000,000	7,998,240					3.750	3.751	JJ	15,833		12/10/2012	01/15/2043
115637-AM-2	Brown-Forman Corp Sr Nt			1	1FE	9,934,500	98.7030	9,870,260	10,000,000	9,934,753		253			2.250	2.323	JJ	11,875		12/10/2012	01/15/2023
115885-AE-5	Browning-Ferris Inds Deb				2FE	4,546,830	130.7560	5,230,232	4,000,000	4,315,244		(26,052)			9.250	7.935	MN	61,667	370,000	08/26/2004	05/01/2021
115885-AK-1	Browning-Ferris Inds Deb				2FE	5,160,100	137.0090	6,850,425	5,000,000	5,138,216		(2,386)			7.400	7.152	MS	108,944	370,000	05/08/1998	09/15/2035
11980*-AF-8	Buffalo Rock Co Inc Sr Nt			2	3	1,857,142	99.9020	1,855,316	1,857,142	1,857,142					4.760	4.760	MS	24,556	127,864	03/21/2003	03/21/2013
11980*-AG-6	Buffalo Rock Co Inc Sr Nt				3	15,000,000	110.9060	16,635,876	15,000,000	15,000,000					8.540	6.540	MS	355,833	1,299,750	03/21/2007	03/21/2017
12189T-AA-2	Burlington Northern Santa Fe Deb				2FE	2,983,920	135.8660	4,075,968	3,000,000	2,989,403		488			7.000	7.042	JD	9,333	210,000	02/08/1996	12/15/2025
122014-AJ-2	Burlington Resources Inc Deb				1FE	2,337,251	128.2150	2,820,719	2,200,000	2,303,802		(4,953)			6.875	6.340	FA	57,139	151,250	07/01/2004	02/15/2026
124857-AD-5	CBS Corp Co Gtd Nt				2FE	19,086,960	119.7760	22,757,497	19,000,000	19,068,138		(7,374)			5.750	5.689	AO	230,639	1,092,500	03/30/2010	04/15/2020
12543K-AE-4	Community Health Systems Inc Extended Te				3FE	12,992,152	100.5150	13,033,362	12,966,584	12,991,873		(279)			3.811	3.863	FMAN	50,982	100,694	12/14/2012	01/25/2017
12543K-AE-4	Community Health Systems Inc Extended Te				3FE	346,457	100.5150	347,556	345,776	346,451		(6)			5.750	5.733	MJSD	218	5,525	12/14/2012	01/25/2017
12626#-AE-5	CRH America Inc Gtd Sr Nt Ser D				2	5,000,000	110.9340	5,546,696	5,000,000	5,000,000					7.960	7.960	MN	34,272	398,000	05/10/1996	05/30/2016
126307-AC-1	CSC Holdings Inc Sr Nt				3FE	5,300,000	119.5000	5,975,000	5,000,000	5,232,518		(28,823)			8.625	7.659	FA	162,917	431,250	06/29/2010	02/15/2019
126408-GD-9	CSX Corp Sr Nt				2FE	8,006,480	102.8090	8,224,720	8,000,000	8,000,909		(1,493)			5.500	5.480	FA	183,333	440,000	04/30/2008	08/01/2013
126408-GL-1	CSX Corp Sr Nt				2FE	3,020,910	101.0310	3,030,918	3,000,000	3,001,001		(4,851)			5.750	5.580	MS	50,792	172,500	05/27/2008	03/15/2013
126408-GM-9	CSX Corp Sr Nt				2FE	20,005,533	121.9040	24,380,700	20,000,000	20,005,271		(842)			6.250	6.244	MS	368,056	1,250,000	05/18/2009	03/15/2018
126408-GN-7	CSX Corp Sr Nt				2FE	5,571,229	111.9760	5,721,968	5,110,000	5,308,071		(82,239)			6.250	4.418	AO	79,844	319,375	08/12/2009	04/01/2015
126410-LK-3	CSX Transportation Inc Deb				2FE	7,983,216	141.2690	8,292,467	5,870,000	7,132,244		(130,487)			9.750	6.112	JD	25,437	572,325	08/01/2005	06/15/2020
126650-BE-9	CVS Caremark Corp Sr Nt				2FE	5,174,050	119.0790	5,953,930	5,000,000	5,092,663		(22,514)			6.125	5.553	FA	115,694	306,250	01/28/2009	08/15/2016
12673G-AA-3	CA FM Lease Tr Sr Nt			2	2	923,645	114.3690	1,033,805	903,922	913,363		(1,975)			8.500	8.087	JAJO	16,220	76,833	07/01/2004	07/15/2017
12673P-AC-9	CA Inc Nt				2FE	13,977,751	113.8840	15,943,774	14,000,000	13,983,931		1,935			5.375	5.395	JD	62,708	752,500	08/04/2011	12/01/2019
127050-AN-5	Cabot Corp MT Nt Ser A				2FE	950,830	126.7610	1,267,612	1,000,000	970,127		1,919			8.360	8.828	JD	3,716	83,600	10/23/1992	08/17/2022
128118-AA-0	Calamos Holdings LLC Sr Nt				2	5,480,907	106.5520	5,839,989	5,480,907	5,480,907					6.330	6.330	JJ	159,979	346,941	07/13/2007	07/15/2014
13003*-AP-5	California Almond Growers Exch Sr Nt			2	1	9,000,000	106.3770	9,573,972	9,000,000	9,000,000					4.930	4.930	FA	168,853	443,700	08/14/2003	08/14/2016
130789-Q#-0	California Wtr Svc Co 1st Mtg Bd Ser AAA				1	10,582,410	140.9770	14,097,726	10,000,000	10,501,100		(24,081)			7.280	6.692	MN	121,333	728,000	04/20/2009	11/01/2025
130789-T#-7	California Wtr Svc Co 1st Mtg Bd Ser JJJ			2	1	2,755,410	109.6270	2,990,179	2,727,603	2,745,886		(2,913)			5.440	5.173	MN	24,730	148,382	04/20/2009	05/01/2018
130789-U#-5	California Wtr Svc Co 1st Mtg Bd Ser MMM				1	4,055,845	103.1350	4,125,399	4,000,000	4,011,237		(12,932)			5.520	5.170	MN	36,800	220,800	04/20/2009	11/01/2013
13342B-AD-7	Cameron International Corp Sr Nt				2FE	47,855,327	135.3890	57,174,901	42,230,000	47,697,604		(88,994)			7.000	6.003	JJ	1,363,091	2,956,100	02/17/2011	07/15/2038
134429-AT-6	Campbell Soup Co Sr Nt				1FE	3,137,142	113.4860	3,620,191	3,190,000	3,154,740		4,864			4.500	4.710	FA	54,230	143,550	03/13/2009	02/15/2019
134429-AW-9	Campbell Soup Co Sr Nt				1FE	44,770,500	113.1290	50,908,005	45,000,000	44,804,191		19,311			4.250	4.313	AO	403,750	1,912,500	03/31/2011	04/15/2021
139859-AB-8	Capital Cities/ABC Inc Nt				1FE	7,972,606	147.0420	8,969,574	6,100,000	7,300,679		(104,709)			8.750	5.814	FA	201,639	533,750	05/16/2005	08/15/2021
14149Y-AV-0	Cardinal Health Inc Sr Nt				2FE	7,194,880	103.0820	7,215,726	7,000,000	7,191,234		(3,646)			3.200	2.868	JD	9,956	126,933	10/09/2012	06/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14155#-AB-6	Cardinals Ballpark LLC Sr Nt			2	2	17,512,399	111.2910	19,434,970	17,463,133	17,510,380		(2,020)			5.770	5.726	MS	254,705	1,013,100	02/29/2012	09/30/2027
141781-AT-1	Cargill Inc Sr Nt				1FE	8,438,850	122.5110	8,575,756	7,000,000	8,403,233		(35,617)			6.125	4.634	AO	85,750	428,750	01/17/2012	04/19/2034
141781-AY-0	Cargill Inc Sr Nt				1FE	14,401,799	110.1770	14,567,616	13,222,000	14,295,055		(106,744)			4.307	3.194	MN	74,348	569,472	01/09/2012	05/14/2021
141781-AZ-7	Cargill Inc Sr Nt				1FE	7,051,863	103.5410	7,253,068	7,005,000	7,048,061		(3,803)			3.250	3.170	MN	29,090	232,089	01/06/2012	11/15/2021
141784-DG-0	Cargill Inc Nt				1FE	10,020,640	100.2580	10,025,810	10,000,000	10,000,264		(4,559)			5.200	5.153	JJ	229,667	520,000	01/30/2008	01/22/2013
144141-CZ-9	Carolina Pwr & Lt Co 1st Mtg Bd				1FE	21,291,400	120.2670	25,256,112	21,000,000	21,197,410		(27,406)			5.300	5.117	JJ	513,217	1,113,000	04/20/2009	01/15/2019
14428T-AZ-4	Carpenter Technology Corp MT Nt Ser B				2FE	4,284,748	109.4930	4,379,708	4,000,000	4,139,443		(21,669)			7.010	6.226	AO	59,196	280,400	08/26/2004	04/17/2018
14428T-BE-0	Carpenter Technology Corp MT Nt Ser B				2FE	2,146,504	109.7260	2,194,518	2,000,000	2,072,513		(11,034)			7.030	6.227	AO	29,682	140,600	08/26/2004	05/18/2018
14733X-AH-5	Cascade Nat Gas MT Nt				1FE	1,948,980	100.5470	2,010,940	2,000,000	1,999,601		4,896			7.950	8.225	AO	39,750	159,000	03/22/1995	02/04/2013
149123-BL-4	Caterpillar Inc Deb				1FE	11,579,752	122.4290	20,304,916	16,585,000	11,989,252		70,833			5.300	7.957	MS	258,818	879,005	09/13/2005	09/15/2035
14912L-4C-2	Caterpillar Finl Svcs Corp MT Nt				1FE	9,995,760	104.3170	10,431,680	10,000,000	9,999,304		890			6.200	6.210	MS	156,722	620,000	09/23/2008	09/30/2013
14912L-4D-0	Caterpillar Finl Svcs Corp MT Nt				1FE	9,991,990	128.6770	12,867,740	10,000,000	9,994,806		710			7.050	7.061	MS	178,208	705,000	09/24/2008	10/01/2018
14912L-4F-5	Caterpillar Finl Svcs Corp Sr Nt				1FE	19,866,600	106.6150	21,322,940	20,000,000	19,966,113		28,095			6.125	6.283	FA	455,972	1,225,000	02/24/2009	02/17/2014
14916R-AC-8	Catholic Health Initiative Sec Nt				1FE	19,946,800	100.9350	20,187,000	20,000,000	19,947,585		785			2.950	2.981	MN	99,972		10/25/2012	11/01/2022
14916R-AD-6	Catholic Health Initiative Nt			2	1FE	13,970,180	101.9830	14,277,620	14,000,000	13,969,532		(648)			4.350	4.363	MN	103,192		10/25/2012	11/01/2042
15005N-AD-4	Cedar Brakes II LLC Sr Nt Ser C			2	2FE	2,270,413	102.7710	1,964,382	1,911,416	1,931,613		(45,568)			9.875	5.116	MS	62,917	188,752	05/25/2005	09/01/2013
151020-AH-7	Celgene Corp Sr Nt				2FE	36,838,973	101.9380	37,411,393	36,700,000	36,836,745		(2,228)			3.250	3.204	FA	470,474		10/09/2012	08/15/2022
151895-A@-8	CenterPoint Properties Tr Sr Nt			2	1	197,919	105.8450	209,487	197,919	197,919					7.970	8.104	MON	1,315	15,774	05/09/2000	10/31/2014
165167-BS-5	Chesapeake Energy Corp Co Gtd Nt	LS			3FE	5,018,750	108.5000	5,425,000	5,000,000	5,013,435		(2,426)			6.500	6.432	FA	122,778	325,000	06/28/2010	08/15/2017
16675H-AL-6	Chevron Corp Trust Fund Gtd Amortizing N			2	1FE	138,050	101.4980	127,496	125,615	125,615		(1,878)			7.327	5.177	JJ	4,602	9,204	07/10/2002	01/01/2014
16725*-AB-6	Chicago Bridge & Iron Co Sr Nt Ser B				2Z	15,000,000	99.7170	14,957,566	15,000,000	15,000,000					4.570	4.570	JD	5,713		12/28/2012	12/28/2019
16725*-AC-4	Chicago Bridge & Iron Co Priv Pl Sr Nt				2Z	5,000,000	99.6420	4,982,095	5,000,000	5,000,000					5.150	5.150	JD	2,146		12/28/2012	12/28/2022
170228-AB-6	Chittenden Corp Fx-to-Flt Sub Nt				2FE	14,982,600	95.6920	14,353,802	15,000,000	14,992,616		2,757			0.995	6.060	FMAN	19,900	566,827	02/07/2007	02/14/2017
17275R-AD-4	Cisco Sys Inc Nt				1FE	13,703,000	130.1450	19,521,765	15,000,000	13,764,512		17,525			5.900	6.563	FA	334,333	885,000	04/01/2009	02/15/2039
17275R-AE-2	Cisco Sys Inc Sr Nt				1FE	35,697,383	118.3820	42,919,322	36,255,000	35,880,056		50,889			4.950	5.149	FA	677,969	1,794,623	03/13/2009	02/15/2019
17275R-AF-9	Cisco Sys Inc Nt				1FE	18,331,540	127.0950	17,793,230	14,000,000	18,297,146		(34,394)			5.500	3.695	JJ	355,056		08/27/2012	01/15/2040
17275R-AH-5	Cisco Sys Inc Sr Nt				1FE	20,232,975	115.9570	20,292,440	17,500,000	20,061,661		(171,314)			4.450	2.194	JJ	359,090	389,375	06/22/2012	01/15/2020
172967-AL-5	Citigroup Inc Nt				1FE	2,461,504	133.5440	2,670,874	2,000,000	2,402,918		(22,112)			7.875	5.980	MN	20,125	157,500	03/27/2003	05/15/2025
172967-BL-4	Citigroup Inc Sub Nt				2FE	13,424,680	115.5060	13,860,660	12,000,000	13,177,733		(32,155)			6.625	5.778	JD	35,333	795,000	03/11/2003	06/15/2032
172967-EQ-0	Citigroup Inc Sr Nt				1FE	5,969,520	101.0300	6,061,818	6,000,000	5,998,109		6,696			5.500	5.618	AO	73,333	330,000	04/04/2008	04/11/2013
172967-EU-1	Citigroup Inc Sr Nt				1FE	9,994,100	103.4600	10,345,970	10,000,000	9,999,146		1,283			6.500	6.514	FA	238,333	650,000	08/12/2008	08/19/2013
172967-EV-9	Citigroup Inc Sr Nt				1FE	20,938,560	134.4640	22,858,829	17,000,000	20,187,125		(413,764)			8.500	5.032	MN	156,542	1,445,000	02/16/2011	05/22/2019
172967-FF-3	Citigroup Inc Sr Nt				1FE	12,496,225	117.8450	14,730,600	12,500,000	12,496,874		287			5.375	5.379	FA	265,017	671,875	08/03/2010	08/09/2020
17307O-DL-0	Citigroup Funding Inc SIFMA MT Nt				2FE	25,000,000	125.0050	31,251,250	25,000,000	25,000,000					9.483	7.789	JAJO	533,396	2,603,053	07/03/2007	07/10/2027
17307O-DQ-9	Citigroup Funding Inc SIFMA MT Nt Ser D				2FE	5,000,000	123.9150	6,195,750	5,000,000	5,000,000					9.445	7.606	FMAN	62,965	510,979	07/30/2007	08/13/2027
178566-AB-1	City National Corp Sr Nt				1FE	1,570,560	100.5010	1,608,010	1,600,000	1,599,486		4,124			5.125	5.395	FA	30,978	82,000	07/12/2004	02/15/2013
18055#-AG-7	Clarion Lion Properties Sr Nt				2	9,000,000	107.9150	9,712,391	9,000,000	9,000,000					5.730	5.730	JD	35,813	515,700	12/06/2006	12/06/2016
181593-AG-9	Clarke American Term Ln B Nt 3 (Harland				4FE	5,198,276	92.7500	5,028,922	5,422,018	5,229,683		31,407			5.462	8.095	MON	6,578	77,332	09/28/2012	06/30/2014
18683K-AC-5	Cliffs Natural Resources Sr Nt				2FE	10,215,550	97.4950	9,749,520	10,000,000	10,212,481		(2,631)			6.250	6.090	AO	156,250	625,000	08/12/2011	10/01/2040
18683K-AD-3	Cliffs Natural Resources Sr Nt	LS			2FE	34,771,475	99.3160	34,760,705	35,000,000	34,795,082		20,371			4.875	4.960	AO	426,563	1,608,750	07/12/2012	04/01/2021
189054-AN-9	Clorox Co Sr Nt				2FE	6,702,060	118.9560	7,137,342	6,000,000	6,535,983		(100,203)			5.950	3.886	AO	75,367	357,000	04/21/2011	10/15/2017
189054-AT-6	Clorox Co Sr Nt			1	2FE	19,964,700	103.1040	20,620,820	20,000,000	19,965,621		921			3.050	3.070	MS	183,000		09/10/2012	09/15/2022
190750-AB-8	Cobank ACB Sub Nt				1FE	56,000,000	127.0580	71,152,368	56,000,000	56,000,000					7.875	7.875	AO	931,000	4,410,000	04/14/2008	04/16/2018
191098-AH-5	Coca-Cola Bottling Co Cons Deb				2FE	9,000,000	109.8960	9,890,613	9,000,000	9,000,000					5.000	5.000	JD	20,000	450,000	09/29/2005	06/15/2016
191216-AK-6	Coca-Cola Co Nt				1FE	5,407,300	119.7380	5,986,890	5,000,000	5,258,032		(46,908)			5.350	4.168	MN	34,181	267,500	08/24/2009	11/15/2017
191216-AM-2	Coca-Cola Co Sr Nt				1FE	3,002,010	119.2810	3,578,427	3,000,000	3,001,426		(193)			4.875	4.866	MS	43,063	146,250	03/13/2009	03/15/2019
191219-AU-8	Coca-Cola Enterprises Sr Nt				1FE	1,066,260	130.9250	1,309,252	1,000,000	1,052,633		(3,407)			6.750	6.074	MS	19,875	67,500	07/11/2008	09/15/2023
191219-AV-6	Coca-Cola Enterprises Nt	@			1FE	4,360,680	82.1240	9,947,716	12,113,000	7,637,167		457,343			0.000	6.272	N/A			12/01/2003	06/20/2020
191219-BV-5	Coca-Cola Enterprises Sr Nt				1FE	15,167,100	107.4410	16,116,165	15,000,000	15,067,149		(29,102)			4.250	4.032	MS	212,500	637,500	05/01/2009	03/01/2015
199575-AR-2	Ohio Power Co Sr Nt Ser C				2FE	3,122,550	100.7960	3,023,865	3,000,000	3,002,713		(15,951)			5.500	4.944	MS	55,000	165,000	11/20/2003	03/01/2013
199575-AW-1	Ohio Power Co Sr Nt				2FE	9,977,400	119.9980	11,999,830	10,000,000	9,986,046		2,159			6.050	6.081	MN	100,833	605,000	05/13/2008	05/01/2018
20029P-AG-4	Comcast Cable Com Corp Nt				2FE	2,371,920	129.6850	2,593,690	2,000,000	2,133,158		(25,458)			8.875	7.064	MN	29,583	177,500	09/02/1998	05/01/2017
20030N-AE-1	Comcast Corp Co Gtd Nt				2FE	3,840,009	104.9180	4,136,933	3,943,000	3,918,118		22,594			5.300	5.936	JJ	96,363	208,979	04/07/2009	01/15/2014
20030N-AG-6	Comcast Corp Co Gtd Nt				2FE	3,422,963	112.7220	3,776,200	3,350,000	3,390,124		(10,501)			4.950	4.571	JD	7,370	165,825	09/02/2009	06/15/2016
20030N-AJ-0	Comcast Corp Co Gtd Nt				2FE	16,614,830	113.8200	17,383,790	15,273,000	15,933,053		(212,160)			5.850	4.235	MN	114,166	893,471	08/17/2009	11/15/2015
20030N-AK-7	Comcast Corp Sr Nt				2FE	9,923,985	128.3050	12,188,956	9,500,000	9,908,886		(8,031)			6.500	6.147	MN	78,903	617,500	12/15/2010	11/15/2035
20030N-AZ-4	Comcast Corp Co Gtd Nt				2FE	3,158,850	121.8440	3,655,323	3,000,000	3,113,817		(14,484)			5.700	5.009	JJ	85,500	171,000	09/02/2009	07/01/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-BB-6	Comcast Corp Sr Nt				2FE	14,948,460	129.5320	19,429,845	15,000,000	14,950,243		666			6.400	6.426	MS	320,000	960,000	02/24/2010	03/01/2040
207597-CZ-6	Connecticut Lt & Pwr Co 1st Mtg Bd Ser D				1FE	4,369,755	139.5160	4,931,876	3,535,000	4,122,908		(33,959)			7.875	5.893	AO	69,595	278,381	11/13/2003	10/01/2024
207597-EE-1	Connecticut Lt & Pwr Co 1st Mtg Bd				1FE	14,298,840	119.9600	16,794,414	14,000,000	14,205,665		(28,283)			5.500	5.214	FA	320,833	770,000	06/15/2009	02/01/2019
20825C-AN-4	Conocophillips Co Gtd Nt				1FE	4,345,550	118.3510	5,917,540	5,000,000	4,578,456		62,535			5.200	7.117	MN	33,222	260,000	11/05/2008	05/15/2018
20825C-AQ-7	Conocophillips Nt				1FE	9,856,000	141.8140	14,181,390	10,000,000	9,862,859		1,939			6.500	6.611	FA	270,833	650,000	01/29/2009	02/01/2039
20825C-AR-5	Conocophillips Nt				1FE	47,011,655	122.9920	57,068,334	46,400,000	46,820,578		(57,447)			5.750	5.571	FA	1,111,667	2,668,000	05/14/2009	02/01/2019
20825C-AS-3	ConocoPhillips-Can Nt				1FE	2,723,896	104.5280	2,817,024	2,695,000	2,701,916		(6,094)			4.750	4.505	FA	53,339	128,012	02/27/2009	02/01/2014
21036P-AF-5	Constellation Brands Inc Co Gtd Nt				3FE	2,543,750	117.7500	2,943,750	2,500,000	2,530,335		(5,768)			7.250	6.923	MN	23,160	181,250	06/29/2010	05/15/2017
220027-AG-1	Corporate Property Investors Nt				1FE	1,473,675	119.6300	1,794,453	1,500,000	1,492,590		1,955			7.875	8.053	MS	34,781	118,125	04/09/1996	03/15/2016
224044-BS-5	Cox Communications Inc Sr Nt				2FE	23,522,884	122.1740	24,267,461	19,863,000	22,830,127		(370,698)			6.250	3.213	JD	103,453	1,042,594	08/03/2012	06/01/2018
224044-BW-6	Cox Communications Inc Sr Nt				2FE	11,416,604	103.1260	11,756,341	11,400,000	11,416,411		(193)			3.250	3.233	JD	32,933		11/26/2012	12/15/2022
22541H-CC-4	Credit Suisse New York Sub Nt				2FE	33,790,085	114.9670	36,214,668	31,500,000	33,291,605		(303,499)			6.000	4.734	FA	714,000	1,890,000	04/20/2011	02/15/2018
22546Q-AD-9	Credit Suisse NY Sub Nt				2FE	13,986,640	112.4390	15,741,460	14,000,000	13,989,878		1,151			5.400	5.412	JJ	350,700	756,000	01/11/2010	01/14/2020
2254C0-TC-1	Credit Suisse New York Sr Nt				1FE	15,976,880	101.6460	16,263,408	16,000,000	15,998,131		4,899			5.000	5.032	MN	102,222	800,000	05/19/2008	05/15/2013
22942G-AH-2	Cablevision (CSC Holdings) Incremental T				2FE	12,459,057	100.3390	12,558,506	12,516,039	12,463,232		4,175			1.961	2.109	MON	11,578	173,096	09/26/2012	03/29/2016
22942G-AK-5	Cablevision (CSC Holdings) Incremental T				2FE	15,552,121	100.1460	15,574,796	15,552,121	15,552,121					1.961	1.975	MON	14,387	179,584	09/26/2012	03/29/2016
229899-AA-7	Cullen/Frost Bankers Inc Fx-to-Flt Sub N				1FE	19,809,565	96.0570	19,211,318	20,000,000	19,833,696		18,118			0.840	5.146	FMAN	21,933	601,551	07/30/2012	02/15/2017
231021-AJ-5	Cummins Engine Co Deb				1FE	2,712,848	135.6190	4,068,564	3,000,000	2,739,233		6,941			7.125	8.076	MS	71,250	213,750	12/18/2008	03/01/2028
23282D-AG-5	Cytec Inds Inc Sr Nt				2FE	33,807,144	110.3410	33,595,616	30,447,000	32,384,459		(661,274)			6.000	3.548	AO	456,705	1,826,820	01/25/2011	10/01/2015
23282D-AH-3	Cytec Inds Inc Sr Nt				2FE	42,098,958	125.3890	43,008,496	34,300,000	40,022,618		(1,114,780)			8.950	4.785	JJ	1,534,925	3,069,850	03/23/2011	07/01/2017
23311R-AB-2	DCP Midstream Nt				2FE	19,044,180	107.7270	19,390,878	18,000,000	18,230,599		(233,862)			9.700	8.216	JD	145,500	1,746,000	01/28/2009	12/01/2013
23311R-AC-0	DCP Midstream Sr Nt				2FE	9,842,200	132.2830	13,228,250	10,000,000	9,886,532		12,714			9.750	10.000	MS	287,083	975,000	02/19/2009	03/15/2019
23311R-AD-8	DCP Midstream Sr Nt				2FE	9,989,200	110.3670	11,036,670	10,000,000	9,991,740		919			5.350	5.364	MS	157,528	535,000	03/08/2010	03/15/2020
23311V-AC-1	DCP Midstream Op Sr Nt			1	2FE	3,975,160	99.4670	3,978,688	4,000,000	3,975,605		445			2.500	2.633	JD	9,444		11/19/2012	12/01/2017
233851-AQ-7	Daimler Fin NA LLC Sr Nt				1FE	12,976,340	100.5810	13,075,465	13,000,000	12,979,581		3,241			1.300	1.362	JJ	70,417		07/25/2012	07/31/2015
233851-AR-5	Daimler Fin NA LLC Sr Nt				1FE	9,935,800	100.7570	10,075,670	10,000,000	9,939,350		3,550			2.250	2.350	JJ	93,750		07/25/2012	07/31/2019
23386#-AG-7	Dairy Farmers of America Inc Sr Nt				2Z	25,000,000	99.2510	24,812,760	25,000,000	25,000,000					3.610	3.610	JD	35,097		12/17/2012	12/17/2022
239753-BG-0	Target Corp Sr Nt				1FE	5,000,000	142.4240	7,121,210	5,000,000	5,000,000					9.700	9.700	JD	21,556	485,000	06/19/1991	06/15/2021
244199-BC-8	Deere & Co Nt				1FE	3,978,240	115.7820	4,631,292	4,000,000	3,984,213		1,952			4.375	4.443	AO	36,458	175,000	10/13/2009	10/16/2019
24422E-RK-7	Deere /John/ Cap Corp Sr Nt				1FE	14,990,600	101.3290	15,199,320	15,000,000	14,993,950		3,097			1.250	1.271	JD	15,104	187,500	11/29/2011	12/02/2014
24702R-AJ-0	Dell Inc Sr Nt	LS			1FE	10,475,400	115.3130	11,531,270	10,000,000	10,340,298		(43,296)			5.875	5.247	JD	26,111	587,500	08/28/2009	06/15/2019
251591-AV-5	Developers Diversified Realty Sr Nt				2FE	4,527,964	128.1930	4,736,731	3,695,000	4,488,686		(39,278)			7.875	4.526	MS	96,994	145,491	07/12/2012	09/01/2020
251591-AY-9	Developers Diversified Realty Sr Nt				2FE	3,078,820	110.8270	3,220,641	2,906,000	3,066,393		(12,427)			4.750	3.594	AO	29,141	69,018	07/12/2012	04/15/2018
25179M-AG-8	Devon Energy Corp Sr Nt				2FE	10,975,140	105.2100	11,573,111	11,000,000	10,994,304		5,185			5.625	5.677	JJ	285,313	618,750	01/06/2009	01/15/2014
25179M-AN-3	Devon Energy Corp Sr Nt				2FE	16,849,550	106.9810	18,186,838	17,000,000	16,851,032		1,482			4.750	4.806	MN	103,181	405,993	05/07/2012	05/15/2042
25179M-AP-8	Devon Energy Corp Sr Nt				2FE	11,444,625	104.3690	12,002,447	11,500,000	11,447,626		3,001			3.250	3.307	MN	47,757	187,913	05/07/2012	05/15/2022
25245B-AA-5	Diageo Inv Corp Co Gtd Nt				1FE	9,939,500	106.5550	10,655,480	10,000,000	9,940,150		650			4.250	4.286	MN	59,028	212,500	05/08/2012	05/11/2042
25271C-AK-8	Diamond Offshore Drilling Inc Nt				1FE	19,123,740	123.4170	22,215,006	18,000,000	18,858,545		(112,882)			5.875	4.987	MN	176,250	1,057,500	07/15/2010	05/01/2019
252747-AD-2	Diamond Shamrock Inc Deb				2FE	4,264,314	113.9640	4,558,540	4,000,000	4,072,171		(26,373)			8.750	7.916	JD	15,556	350,000	07/01/2004	06/15/2015
254010-AA-9	Dignity Health Nt				1FE	27,896,960	99.7360	27,926,052	28,000,000	27,898,692		1,732			3.125	3.168	MN	177,431		10/11/2012	11/01/2022
254010-AB-7	Dignity Health Nt				1FE	19,730,200	99.6010	19,920,220	20,000,000	19,731,100		900			4.500	4.583	MN	182,500		10/11/2012	11/01/2042
25459H-AN-5	DirectTV Holdings/Fin Gtd Nt				2FE	24,981,322	105.1960	26,298,900	25,000,000	24,991,528		3,643			3.550	3.566	MS	261,319	887,500	06/02/2010	03/15/2015
25459H-AT-2	DirectTV Holdings/Fin Gtd Nt				2FE	9,507,663	113.4810	10,780,733	9,500,000	9,505,999		(675)			5.200	5.189	MS	145,456	494,000	08/04/2011	03/15/2020
25459H-AU-9	DirectTV Holdings/Fin Gtd Nt				2FE	47,662,650	118.1950	53,187,570	45,000,000	47,024,325		(246,294)			5.875	5.079	AO	660,938	2,643,750	04/16/2010	10/01/2019
25459H-AX-3	DirectTV Holdings/Fin Co Gtd Nt			1	2FE	2,705,700	110.9580	2,773,950	2,500,000	2,703,438		(2,262)			6.000	5.426	FA	56,667	75,000	03/22/2012	08/15/2040
25468P-CK-0	Disney Walt Co Nt				1FE	10,295,900	120.8550	12,085,460	10,000,000	10,203,938		(27,362)			5.500	5.112	MS	161,944	550,000	05/14/2009	03/15/2019
25470D-AB-5	Discovery Communications Co Gtd Nt				2FE	36,981,340	106.5370	39,418,579	37,000,000	36,990,497		3,686			3.700	3.711	JD	114,083	1,369,000	05/26/2010	06/01/2015
25470D-AD-1	Discovery Communications Co Gtd Nt				2FE	55,570,760	123.5940	64,268,672	52,000,000	55,491,143		(50,868)			6.350	5.855	JD	275,167	3,302,000	05/20/2011	06/01/2040
25470D-AG-4	Discovery Communications Co Gtd Nt				2FE	3,969,120	106.8800	4,275,192	4,000,000	3,969,392		272			4.950	5.000	MN	25,300	97,900	05/10/2012	05/15/2042
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd			2	2FE	25,074,188	109.9880	27,578,644	25,074,188	25,074,188					5.660	5.582	MAR	1,068,341	1,419,199	05/10/2005	03/31/2030
257867-AT-8	Donnelley R R & Sons Co Nt	LS			3FE	19,636,875	96.7500	21,043,125	21,750,000	20,049,430		339,155			6.125	8.443	JJ	614,286	1,332,188	11/02/2011	01/15/2017
260543-CC-5	Dow Chemical Co Sr Nt			1	2FE	39,505,659	111.1710	43,739,236	39,344,000	39,488,800		(16,387)			4.250	4.192	MN	213,660	1,672,120	08/08/2011	11/15/2020
26138E-AH-2	Dr Pepper Snapple Group Inc Gtd Sr Nt				2FE	51,222,938	125.9940	61,900,901	49,130,000	50,477,882		(207,710)			6.820	6.208	MN	558,444	3,350,666	01/19/2009	05/01/2018
26138E-AR-0	Dr Pepper Snapple Group Inc Sr Nt			1	2FE	11,955,240	99.3470	11,921,580	12,000,000	11,955,681		441			2.700	2.743	MN	36,900		11/13/2012	11/15/2022
264399-EM-4	Duke Energy Corp 1st Mtg Bd				1FE	5,153,600	112.5070	5,625,370	5,000,000	5,071,892		(23,945)			5.300	4.736	AO	66,250	265,000	05/07/2009	10/01/2015
26439R-AK-2	Duke Cap Corp Sr Nt				2FE	11,122,700	123.8670	12,386,720	10,000,000	11,061,958		(29,671)			6.750	5.822	FA	255,000	675,000	11/02/2010	02/15/2032
26442C-AF-1	Duke Energy Corporation 1st Mtg Bd				1FE	3,203,290	104.4730	3,134,187	3,000,000	3,039,943		(44,247)			5.750	4.174	MN	22,042	172,500	01/26/2009	11/15/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26483E-AE-0	Dun & Bradstreet Corp Nt				2FE	17,936,460	101.4430	18,259,704	18,000,000	17,962,173		12,462			2.875	2.952	MN	66,125	517,500	11/17/2010	11/15/2015
26875P-AA-9	EOG Resources Sr Nt				1FE	5,836,055	120.9640	6,894,942	5,700,000	5,783,595		(15,217)			5.875	5.516	MS	98,602	334,875	04/13/2009	09/15/2017
26875P-AB-7	EOG Resources Nt				1FE	3,916,998	104.1600	3,801,829	3,650,000	3,697,024		(60,801)			6.125	4.351	AO	55,891	223,563	02/23/2009	10/01/2013
26875P-AC-5	EOG Resources Nt				1FE	18,039,730	127.4750	21,033,309	16,500,000	17,523,975		(147,583)			6.875	5.597	AO	283,594	1,134,375	04/02/2009	10/01/2018
26875P-AD-3	EOG Resources Nt				1FE	27,056,279	122.7480	31,914,532	26,000,000	26,752,304		(99,321)			5.625	5.083	JD	121,875	1,462,500	10/21/2009	06/01/2019
26882P-AS-1	ERAC USA Finance Co Sr Nt				2FE	5,990,760	109.4610	6,567,642	6,000,000	5,997,417		1,011			5.600	5.620	MN	56,000	336,000	04/13/2005	05/01/2015
26884A-AQ-6	ERP Operating LP Nt				2FE	966,150	101.0460	1,010,456	1,000,000	998,194		7,104			5.200	5.952	AO	13,000	52,000	12/10/2007	04/01/2013
26884L-AA-7	EQT Corp Nt				2FE	31,677,080	123.7830	38,991,551	31,500,000	31,629,827		(15,079)			8.125	8.041	JD	213,281	2,559,375	05/12/2009	06/01/2019
277432-AB-6	Eastman Chem Co Deb				2FE	3,971,980	130.0550	5,202,188	4,000,000	3,982,672		992			7.250	7.308	JJ	133,722	290,000	01/11/1994	01/15/2024
277432-AD-2	Eastman Chem Co Deb				2FE	2,046,640	134.2460	2,684,912	2,000,000	2,034,451		(1,355)			7.600	7.401	FA	63,333	152,000	01/06/1999	02/01/2027
277432-AH-3	Eastman Chem Co Sr Nt				2FE	1,997,960	116.7840	2,335,678	2,000,000	1,998,530		172			5.500	5.513	MN	14,056	110,000	10/28/2009	11/15/2019
278058-AK-8	Eaton Corp Deb				2FE	931,340	133.7590	1,337,594	1,000,000	966,600		3,597			8.875	9.581	JD	3,944	88,750	11/20/1990	06/15/2019
278058-AQ-5	Eaton Corp Nt				2FE	10,300,900	129.2140	12,921,350	10,000,000	10,210,155		(10,940)			6.500	6.254	JD	54,167	650,000	08/28/2001	06/01/2025
278058-E#-5	Eaton Corp Sr Nt				1	35,000,000	103.1340	36,096,875	35,000,000	35,000,000					3.470	3.470	JD	53,978	563,393	06/28/2012	06/28/2021
279310-AC-0	Eddie Bauer Inc Term Ln Nt 10				6*		0.0000		163,132						8.250	0.000	MJSD	561		09/26/2012	04/01/2014
291011-AY-0	Emerson Elec Co Sr Nt				1FE	1,235,950	119.7200	1,496,496	1,250,000	1,240,044		1,206			4.875	5.015	AO	12,865	60,938	06/16/2009	10/15/2019
291011-BA-1	Emerson Elec Co Sr Nt				1FE	4,023,440	119.6770	4,787,072	4,000,000	4,016,058		(2,135)			5.000	4.925	AO	42,222	200,000	04/16/2009	04/15/2019
29250R-AC-0	Enbridge Energy Partners LP Sr Nt Ser B				2FE	3,042,460	101.3800	3,304,981	3,260,000	3,235,263		57,134			4.750	6.640	JD	12,904	154,850	04/27/2009	06/01/2013
29250R-AH-9	Enbridge Energy Partners LP Sr Nt				2FE	7,067,040	115.6100	9,248,784	8,000,000	7,448,817		114,603			5.875	7.940	JD	20,889	470,000	04/23/2009	12/15/2016
29250R-AR-7	Enbridge Energy Partners LP Sr Nt				2FE	38,852,460	135.4050	46,037,734	34,000,000	37,604,998		(470,031)			9.875	7.624	MS	1,119,167	3,357,500	04/07/2010	03/01/2019
29250R-AS-5	Enbridge Energy Partners LP Sr Nt				2FE	9,995,900	112.7930	11,279,340	10,000,000	9,997,047		331			5.200	5.205	MS	153,111	520,000	02/25/2010	03/15/2020
29265A-AS-5	Energen Corp MT Nt				2FE	1,926,214	120.2790	2,405,572	2,000,000	1,934,719		2,269			7.125	7.489	FA	53,833	142,500	12/18/2008	02/15/2028
29273R-AB-5	Energy Transfer Partners Co Gtd Nt				2FE	9,523,080	109.5850	10,410,585	9,500,000	9,515,540		(6,999)			5.950	5.864	FA	235,521	565,250	07/02/2009	02/01/2015
29273R-AH-2	Energy Transfer Partners Sr Nt				2FE	38,614,370	120.4910	45,786,542	38,000,000	38,379,411		(56,155)			6.700	6.481	JJ	1,273,000	2,546,000	06/05/2008	07/01/2018
29273R-AK-5	Energy Transfer Partners Sr Nt				2FE	7,915,625	134.7020	10,035,306	7,450,000	7,789,149		(39,827)			9.700	8.733	MS	212,780	722,650	03/25/2009	03/15/2019
29273R-AR-0	Energy Transfer Partners Sr Nt			1	2FE	4,982,100	122.4340	6,121,685	5,000,000	4,982,503		403			6.500	6.527	FA	135,417	175,139	01/09/2012	02/01/2042
292845-AE-4	Engelhard Corp Nt				1	995,010	93.9410	939,406	1,000,000	996,262		132			6.950	6.990	JD	5,792	69,500	05/28/1998	06/01/2028
29364D-AN-0	Entergy Arkansas Inc 1st Mtg Bd				1FE	15,550,480	102.7240	15,922,158	15,500,000	15,506,600		(10,862)			5.400	5.325	FA	348,750	837,000	07/15/2008	08/01/2013
29364P-AH-6	Entergy Corp New Orleans 1st Mtg Bd				2FE	22,499,312	102.1320	24,409,452	23,900,000	23,741,866		257,964			5.250	6.424	FA	522,813	1,254,750	06/28/2007	08/01/2013
293791-AF-6	Enterprise Products Ptnrs LP Co Gtd Nt				2FE	8,757,610	125.4960	10,039,680	8,000,000	8,726,364		(18,022)			6.875	6.087	MS	183,333	550,000	03/14/2011	03/01/2033
293791-AN-9	Enterprise Products Ptnrs LP Co Gtd Nt				2FE	4,660,100	108.2560	5,412,780	5,000,000	4,878,919		61,673			5.600	7.069	AO	59,111	280,000	02/03/2009	10/15/2014
29379V-AB-9	Enterprise Products Operations Gtd Nt				2FE	2,913,660	101.1150	3,033,453	3,000,000	2,994,238		22,617			5.650	6.452	AO	42,375	169,500	02/10/2009	04/01/2013
29379V-AD-5	Enterprise Products Operations Co Gtd Nt				2FE	6,111,800	109.4100	5,470,495	5,000,000	5,332,747		(297,137)			9.750	3.426	JJ	204,479	487,500	04/14/2010	01/31/2014
29379V-AR-4	Enterprise Products Operations Gtd Nt				2FE	13,970,600	106.2650	14,877,114	14,000,000	13,985,283		5,723			3.700	3.746	JD	43,167	518,000	05/11/2010	06/01/2015
29379V-AT-0	Enterprise Products Operations Co Gtd Nt				2FE	11,918,040	120.7270	14,487,240	12,000,000	11,920,650		1,069			5.950	5.999	FA	297,500	714,000	01/04/2011	02/01/2041
29379V-AU-7	Enterprise Products Operations Co Gtd Nt				2FE	4,235,826	110.5360	4,642,525	4,200,000	4,232,856		(2,834)			4.050	3.947	FA	64,260	165,848	12/02/2011	02/15/2022
29379V-AV-5	Enterprise Products Operations Co Gtd Nt				2FE	19,977,400	117.1160	23,423,200	20,000,000	19,977,448		48			5.700	5.708	FA	430,667	1,111,500	08/10/2011	02/15/2042
294398-AA-6	EQT Production Co Gtd Sr Nt			2	2	568,365	106.6300	601,392	564,000	567,091		(479)			7.760	7.293	FA	14,710	52,067	04/28/2011	02/28/2016
29455J-AB-3	Equitable Resources Inc MT Nt Tr #00002				2FE	2,000,000	131.9450	2,638,902	2,000,000	2,000,000					8.990	8.989	FA	74,917	179,800	08/30/1991	09/01/2021
294752-AD-2	Equity One Inc Sr Nt				2FE	4,975,850	114.1630	5,708,135	5,000,000	4,988,582		2,412			6.250	6.315	JJ	144,097	312,500	08/09/2006	01/15/2017
29736R-AC-4	Estee Lauder Cos Sr Sub Nt				1FE	20,232,283	127.0340	25,406,880	20,000,000	20,224,782		(4,167)			6.000	5.916	MN	153,333	1,200,000	04/26/2007	05/15/2037
30161M-AE-3	Exelon Generation Co LLC Sr Nt				2FE	14,053,910	118.0920	15,351,895	13,000,000	13,672,569		(123,004)			6.200	4.963	AO	201,500	806,000	09/16/2009	10/01/2017
30161M-AF-0	Exelon Generation Co LLC Sr Nt				2FE	8,002,100	113.3640	9,069,136	8,000,000	8,001,601		(199)			5.200	5.196	AO	104,000	416,000	09/17/2009	10/01/2019
30161M-AG-8	Exelon Generation Co LLC Sr Nt				2FE	5,181,650	116.2860	5,814,305	5,000,000	5,174,984		(2,612)			6.250	5.986	AO	78,125	312,500	01/08/2010	10/01/2039
30212P-AH-8	Expedia Inc Co Gtd Nt				2FE	40,792,606	111.2600	45,616,682	41,000,000	40,824,372		17,504			5.950	6.021	FA	921,589	2,439,500	04/18/2011	08/15/2020
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt				4FE	7,773,021	100.1560	7,935,180	7,922,797	7,778,860		5,839			8.000	8.514	MJSD	160,180	110,928	10/09/2012	04/03/2018
302508-AQ-9	FMR Corp Bd				1FE	23,533,680	133.6720	25,987,174	19,441,000	23,435,664		(72,739)			7.570	5.613	JD	65,408	1,112,109	08/27/2012	06/15/2029
302508-BA-3	FMR Corp Nt				1FE	5,040,826	100.6770	5,033,825	5,000,000	5,011,735		(30,329)			4.750	3.297	MS	79,167	190,000	07/30/2012	03/01/2013
302567-AA-0	FPL Energy American Wind LLC Sr Nt			2	3FE	5,482,125	96.1140	5,391,775	5,609,800	5,495,596		2,778			6.639	7.024	JUN	197,597	372,435	12/18/2008	06/20/2023
302569-AA-6	FPL Virginia Funding Corp Sr Nt			2	3FE	5,745,279	106.7700	6,106,013	5,718,873	5,732,603		(1,753)			7.520	7.438	JD	1,195	430,059	12/18/2008	06/30/2019
302570-BC-9	FPL Group Capital Nt				2FE	11,388,100	119.3180	11,931,790	10,000,000	10,667,544		(203,350)			7.875	5.399	JD	35,000	787,500	03/03/2009	12/15/2015
316773-CH-1	Fifth Third Bancorp Sub Bk Nt				2FE	2,304,755	142.9970	2,422,369	1,694,000	2,300,763		(3,992)			8.250	5.583	MS	46,585	69,878	08/16/2012	03/01/2038
316773-CK-4	Fifth Third Bancorp Sr Nt				2FE	7,197,750	106.8430	7,478,975	7,000,000	7,138,734		(42,646)			3.625	2.944	JJ	109,958	253,750	08/05/2011	01/25/2016
32007U-AL-3	First Data Corp Extended Term Ln B Nt 1				4FE	6,316,966	95.1110	6,008,820	6,317,685	6,316,997		31			4.211	4.256	MON	8,865	67,258	09/26/2012	03/24/2018
32007U-AT-6	First Data Corp New Extended Term Ln B N				4FE	479,271	98.1880	470,584	479,271	479,271					5.211	5.273	MON	832	6,314	09/26/2012	03/24/2017
337158-AD-1	First Tennessee Bank Sub Bk Nt				3FE	990,610	104.3130	1,043,133	1,000,000	997,668		1,059			5.050	5.172	JJ	23,286	50,500	04/13/2005	01/15/2015
337358-BD-6	First Union Corp Sub Bk Nt				1FE	5,535,716	122.8980	6,144,890	5,000,000	5,495,896		(10,412)			6.550	5.777	AO	69,139	327,500	05/09/2007	10/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
337358-BH-7	First Union Corp Sub Bk Nt				1FE	8,794,340	137.5100	9,625,714	7,000,000	8,412,894		(68,765)			7.574	5.451	FA	220,908	530,180	09/16/2005	08/01/2026
33738K-AA-3	First Union Natl Bank Sub Bk Nt				1FE	3,538,380	122.7620	3,848,598	3,135,000	3,489,471		(7,656)			6.180	5.324	FA	73,192	193,743	05/24/2005	02/15/2036
33738M-AA-9	First Union Natl Bank Sub Nt				1FE	34,951,280	122.7620	34,373,444	28,000,000	34,939,957		(11,323)			6.180	4.452	FA	653,707		12/03/2012	02/15/2036
33812B-AA-5	Fitch Group Inc Sr Nt			2	2	30,000,000	108.5050	32,551,461	30,000,000	30,000,000					5.120	5.120	FA	605,867	1,536,000	08/09/2011	08/09/2021
340711-AT-7	Florida Gas Transmission Co Nt				2FE	23,159,632	116.8050	27,098,853	23,200,000	23,167,478		3,403			5.450	5.473	JJ	583,029	1,264,400	07/08/2010	07/15/2020
341081-FF-9	Florida Pwr & Lt Co 1st Mtg Bd			1	1FE	19,950,600	104.5320	20,906,460	20,000,000	19,952,864		2,264			4.125	4.139	FA	343,750	522,500	12/08/2011	02/01/2042
341099-CC-1	Florida Power Corp 1st Mtg Bd				1FE	11,180,350	100.7190	11,079,112	11,000,000	11,008,204		(49,574)			4.800	4.333	MS	176,000	528,000	03/20/2009	03/01/2013
341099-CR-8	Florida Power Corp 1st Mtg Bd			1	1FE	45,854,180	96.9890	44,614,756	46,000,000	45,854,430		250			3.850	3.868	MN	201,697		11/15/2012	11/15/2042
34486*-AA-0	Football Club Sr Nt				1FE	10,000,000	100.6850	10,068,465	10,000,000	10,000,000					3.410	3.410	OCT	81,461	34,100	08/30/2012	10/05/2024
35669#-AA-2	Freeport LNG Development LP Sr Nt			2	2FE	21,609,865	116.0300	25,073,999	21,609,865	21,609,865					6.500	6.554	MJSD	3,902	1,404,641	12/19/2005	12/19/2025
359694-D@-2	Fuller H B Co Sr Nt				2	10,000,000	109.8380	10,983,832	10,000,000	10,000,000					5.130	5.130	FA	180,975	525,500	02/24/2010	02/24/2017
36804P-AH-9	Gatx Corp Nt				2FE	10,101,240	107.8630	10,786,280	10,000,000	10,101,180		(16,201)			5.700	5.216	AO	120,333	513,000	07/30/2012	04/15/2015
369604-BF-9	General Elec Co Sr Nt				1FE	41,956,871	102.8650	42,740,324	41,550,000	41,955,203		(1,667)			4.125	4.068	AO	390,397		10/02/2012	10/09/2042
369622-SM-8	General Elec Cap Corp Sub Nt				1FE	24,742,750	116.0780	28,439,159	24,500,000	24,706,845		(20,201)			5.300	5.171	FA	504,972	1,298,500	02/23/2011	02/11/2021
36962G-3A-0	General Elec Cap Corp MT Nt Ser A				1FE	10,267,500	124.3200	12,431,960	10,000,000	10,260,635		(4,597)			6.150	5.947	FA	246,000	615,000	03/30/2011	08/07/2037
36962G-3P-7	General Elec Cap Corp Sr Nt				1FE	51,656,170	120.6250	63,931,356	53,000,000	51,732,915		20,427			5.875	6.060	JJ	1,444,434	3,113,750	03/31/2011	01/14/2038
36962G-XZ-2	General Elec Cap Corp Sr Nt				1FE	3,331,470	129.8730	3,896,202	3,000,000	3,312,681		(8,673)			6.750	5.840	MS	59,625	202,500	09/24/2010	03/15/2032
36962G-ZY-3	General Elec Cap Corp Nt				1FE	20,682,800	100.1720	20,034,420	20,000,000	20,003,301		(85,638)			5.450	5.006	JJ	502,611	1,090,000	05/06/2003	01/15/2013
37033L-FV-3	General Mills Inc MT Nt				2FE	20,943,198	100.6030	19,013,986	18,900,000	18,947,935		(495,074)			8.022	5.285	FA	614,886	1,516,158	04/13/2009	02/05/2013
370488-AB-0	General Parts Intl Gtd Sr Nt Ser B			2	3FE	4,707,223	104.6540	4,604,769	4,400,000	4,652,022		(55,201)			8.480	5.478	MN	62,187	354,787	01/01/2012	11/01/2016
370488-AG-9	General Parts Intl Gtd Sr Nt			2	3FE	18,608,120	113.3960	17,859,869	15,750,000	18,384,441		(223,679)			9.570	5.936	JJ	753,638	753,638	03/28/2012	07/01/2020
373298-BM-9	Georgia-Pacific Group Deb				2FE	1,912,420	115.3800	2,307,600	2,000,000	1,980,030		7,076			7.700	8.157	JD	6,844	154,000	07/11/1996	06/15/2015
373298-BP-2	Georgia-Pacific Group Nt				2FE	4,087,490	130.9310	5,237,228	4,000,000	4,066,291		(2,338)			7.250	7.071	JD	24,167	290,000	02/03/1999	06/01/2028
375558-AR-4	Gilead Sciences Inc Sr Nt				2FE	14,981,250	103.1230	15,468,420	15,000,000	14,987,702		6,141			2.400	2.444	JD	30,000	348,000	12/06/2011	12/01/2014
375558-AT-0	Gilead Sciences Inc Sr Nt				2FE	11,980,320	107.1030	12,852,312	12,000,000	11,984,175		3,672			3.050	3.086	JD	30,500	353,800	12/06/2011	12/01/2016
375558-AU-7	Gilead Sciences Inc Sr Nt			1	2FE	13,967,800	113.9960	15,959,482	14,000,000	13,970,387		2,474			4.400	4.429	JD	51,333	595,467	12/06/2011	12/01/2021
37610C-AE-7	Ginn-LA CS LLC 2nd Lien TL Nt 2				6*	0.0000			1,500,000						7.811	0.000	MJSD			09/26/2012	06/08/2013
377372-AC-1	Glaxosmithkline Cap Inc Co Gtd Nt				1FE	9,822,452	101.6790	9,913,654	9,750,000	9,756,683		(17,560)			4.850	4.661	MN	60,423	472,875	12/18/2008	05/15/2013
377372-AE-7	Glaxosmithkline Cap Inc Co Gtd Nt				1FE	2,003,710	138.1450	2,762,896	2,000,000	2,003,530		(56)			6.375	6.361	MN	16,292	127,500	05/22/2008	05/15/2038
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg B			2	1FE	16,468,760	118.5690	19,526,765	16,468,760	16,468,760					5.750	5.745	MN	145,286	949,548	05/06/2005	05/06/2025
38142#-BF-1	Goldman Sachs MT Nt				1	1,000,000	128.5370	1,285,372	1,000,000	1,000,000					9.300	9.299	MN	11,883	93,000	06/10/1992	06/17/2022
38142#-CZ-6	Goldman Sachs MT Nt				1	15,433,902	118.2400	23,648,046	20,000,000	15,433,902					7.680	10.705	MN	196,267	1,536,000	10/10/2007	07/28/2023
382388-AS-5	Goodrich B F Co Nt				1FE	6,621,230	116.8590	7,771,090	6,650,000	6,637,995		2,968			6.290	6.348	JJ	209,143	418,285	10/04/2006	07/01/2016
382388-AV-8	Goodrich B F Co Sr Nt				1FE	9,575,250	123.6260	12,362,620	10,000,000	9,704,579		37,653			6.125	6.718	MS	204,167	612,500	04/08/2009	03/01/2019
382380-AH-9	Goodrich Corp MT Nt Ser A				1FE	5,126,430	130.1430	6,507,140	5,000,000	5,085,888		(3,982)			7.280	7.075	AO	76,844	364,000	02/08/1996	11/07/2025
382380-AL-0	Goodrich Corp MT Nt Ser A				1FE	1,004,700	132.5580	1,325,580	1,000,000	1,003,558		(132)			7.100	7.061	MN	9,072	71,000	01/28/1998	11/15/2027
387328-A@-6	Granite Construction Co Sr Nt			2	2	575,676	101.5650	564,248	555,556	559,805		(6,335)			6.960	6.362	MN	6,444	39,222	05/14/2001	05/01/2013
39121J-A*-1	Great River Energy 1st Mtg Bd			2	1	14,302,325	116.7680	16,700,498	14,302,325	14,302,325					5.810	5.811	JJ	415,483	830,965	09/02/2009	07/01/2021
39121J-AH-3	Great River Energy 1st Mtg Bd			2	1FE	13,354,000	110.0040	14,689,934	13,354,000	13,354,000					4.478	4.479	JJ	298,996	597,992	10/19/2010	07/01/2030
39839#-AB-7	Griffith Labs Intl Inc Sr Nt			2	3	6,000,000	100.3610	6,021,633	6,000,000	6,000,000					5.450	5.450	JD	9,992	327,000	12/22/2005	12/20/2015
404122-AJ-2	HCA Inc Term Ln B2 Nt 1				3FE	4,874,278	100.2080	4,890,670	4,880,504	4,874,616		338			3.561	3.758	MJSD	1,462	91,810	09/26/2012	03/31/2017
404122-AL-7	HCA Inc Term Ln B3 Nt 1				3FE	2,011,042	100.1960	2,039,068	2,035,071	2,012,073		1,032			3.462	3.741	MON	587	23,908	09/26/2012	05/01/2018
40426W-AR-2	HRPT Properties Tr Nt			1	2FE	5,296,950	109.7040	5,485,185	5,000,000	5,246,236		(50,714)			6.250	4.540	FA	118,056	156,250	04/12/2012	08/15/2016
40426W-AU-5	HRPT Properties Tr Sr Nt			1	2FE	13,744,500	109.2270	13,653,425	12,500,000	13,439,934		(214,531)			6.250	4.167	JD	34,722	781,250	07/20/2011	06/15/2017
40426W-AV-3	HRPT Properties Tr Sr Nt			1	2FE	1,554,081	112.0800	1,625,153	1,450,000	1,540,929		(13,152)			6.650	5.085	JJ	44,463	48,213	03/23/2012	01/15/2018
404201-AE-7	HSBC Bank USA Sub Bk Nt				1FE	34,878,750	111.4440	37,890,892	34,000,000	34,715,898		(78,177)			4.875	4.542	FA	584,729	1,657,500	11/04/2010	08/24/2020
406216-AX-9	Halliburton Co Nt				1FE	26,016,060	125.9270	32,740,942	26,000,000	26,011,641		(1,399)			6.150	6.142	MS	470,817	1,599,000	03/18/2009	09/15/2019
406248-AG-5	Hallmark Cards Inc Nt				2	5,080,350	111.4550	5,572,729	5,000,000	5,035,097		(10,282)			7.780	7.510	JD	19,450	391,500	10/11/2007	12/13/2015
41242*-AB-8	Hardwood Funding LLC Sr Nt				2	14,412,450	101.2900	15,193,501	15,000,000	14,959,463		90,408			4.950	5.593	JD	49,500	746,458	11/21/2005	06/07/2013
41283D-AB-9	Harley-Davidson Inc Co Gtd Nt				2FE	42,584,879	122.8330	45,638,527	37,155,000	41,743,557		(724,410)			6.800	4.237	JD	112,291	2,526,540	01/05/2012	06/15/2018
41283L-AA-3	Harley-Davidson Finl Svc Co Gtd Nt				2FE	18,902,120	107.3400	20,394,543	19,000,000	18,934,893		18,742			3.875	3.990	MS	216,785	736,250	04/11/2011	03/15/2016
413875-AE-5	Harris Corp Deb				2FE	4,001,120	132.8220	5,312,876	4,000,000	4,001,125		(58)			7.000	6.997	JJ	129,111	280,000	02/05/1999	01/15/2026
419870-E@-5	Hawaiian Elec Inds Inc Sr Nt				2	10,000,000	105.9220	10,592,216	10,000,000	10,000,000					4.410	4.410	MS	118,825	441,000	03/24/2011	03/24/2016
419870-AX-1	Hawaiian Electric Inds MT Nt Ser C				2FE	8,547,157	106.8210	8,545,680	8,000,000	8,087,192		(60,737)			6.510	5.658	AO	117,180	520,800	12/21/2005	05/05/2014
42210*-AX-6	H E Butt Grocery Co Sr Nt				1	5,000,000	103.7840	5,189,182	5,000,000	5,000,000					6.870	6.870	AO	85,875	343,500	07/29/1998	10/01/2013
42251#-AA-2	HEB Grocery Company Sr Nt				1	12,155,604	115.2710	13,832,469	12,000,000	12,066,702		(12,727)			5.700	5.559	JJ	342,000	684,000	07/15/2004	07/01/2017
42346#-AE-1	Helmerich & Payne Inc Sr Nt			2	2	8,141,600	107.9820	8,638,566	8,000,000	8,066,282		(14,724)			6.100	5.658	JJ	216,889	488,000	11/12/2009	07/21/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
427866-AR-9	Hershey Foods Corp Sr Nt				1FE	8,985,510	114.4840	10,303,542	9,000,000	8,987,931		1,264			4.125	4.145	JD	30,938	371,250	12/08/2010	12/01/2020
42809H-AA-5	Hess Corp Sr Nt				2FE	15,132,390	106.9350	16,040,205	15,000,000	15,033,480		(27,897)			7.000	6.790	FA	396,667	1,050,000	01/30/2009	02/15/2014
42809H-AB-3	Hess Corp Sr Nt				2FE	23,241,610	131.6110	30,270,461	23,000,000	23,169,109		(20,981)			8.125	7.970	FA	705,972	1,868,750	01/30/2009	02/15/2019
42809H-AD-9	Hess Corp Sr Nt				2FE	5,473,350	118.2680	5,913,390	5,000,000	5,468,829		(4,521)			5.600	4.977	FA	105,778	140,000	05/02/2012	02/15/2041
428236-AV-5	Hewlett-Packard Co Sr Nt				2FE	10,232,300	104.2400	10,424,030	10,000,000	10,069,156		(46,413)			4.750	4.242	JD	38,264	475,000	04/08/2009	06/02/2014
431282-AF-9	Highwoods Realty Ltd Sr Nt				2FE	1,992,780	120.6560	2,413,120	2,000,000	1,996,989		449			7.500	7.535	AO	31,667	150,000	04/15/1998	04/15/2018
438516-AC-0	Honeywell International Inc Deb				1FE	5,614,800	126.0810	6,934,450	5,500,000	5,536,628		(9,178)			9.500	9.263	JD	43,542	522,500	03/23/2000	06/01/2016
438516-AR-7	Honeywell International Inc Sr Nt				1FE	13,156,952	130.3270	17,594,145	13,500,000	13,188,730		6,186			5.700	5.883	MS	226,575	769,500	05/14/2007	03/15/2036
438516-AY-2	Honeywell International Inc Sr Nt				1FE	10,970,960	103.8090	11,419,012	11,000,000	10,992,955		6,028			3.875	3.934	FA	161,028	426,250	02/17/2009	02/15/2014
438516-AZ-9	Honeywell International Inc Sr Nt				1FE	15,324,111	118.9260	18,307,438	15,394,000	15,346,677		6,447			5.000	5.059	FA	290,776	769,700	06/05/2009	02/15/2019
441060-AJ-9	Hospira Inc Sr Nt				2FE	35,259,700	116.0960	36,280,063	31,250,000	34,757,158		(502,542)			6.050	3.199	MS	477,908	1,436,875	07/09/2012	03/30/2017
441060-AL-4	Hospira Inc Sr Nt			1	2FE	23,807,925	105.4640	24,298,860	23,040,000	23,802,960		(4,965)			5.600	5.367	MS	379,904	645,120	08/16/2012	09/15/2040
446150-AG-9	Huntington Bancshares Sub Bk Nt				2FE	27,989,092	122.3460	29,797,393	24,355,000	27,502,492		(315,233)			7.000	5.010	JD	75,771	1,704,850	08/08/2011	12/15/2020
44923Q-AD-6	Hyundai Capital America Sr Nt				2FE	24,981,080	100.7160	25,179,000	25,000,000	24,981,989		909			2.125	2.141	AO	132,813		09/26/2012	10/02/2017
449669-AK-6	IMC Global Inc Sr Nt				2FE	24,582,867	130.6840	28,998,824	22,190,000	24,426,559		(81,257)			7.300	6.244	JJ	746,940	1,473,870	03/23/2012	01/15/2028
449669-CD-0	IMC Global Inc Sr Nt				2FE	14,994,562	122.1370	16,366,371	13,400,000	14,532,731		(169,215)			7.375	5.588	FA	411,771	988,250	08/05/2010	08/01/2018
454750-AC-7	Indiana Gas Co MT Nt Ser E				1FE	10,844,800	126.4090	12,640,860	10,000,000	10,600,843		(31,939)			6.530	5.846	MS	192,272	653,000	05/08/2003	06/27/2025
454750-AD-5	Indiana Gas Co MT Nt				1FE	1,105,440	102.3580	1,023,583	1,000,000	1,006,565		(14,296)			6.690	5.173	MS	19,698	66,900	09/16/2004	06/10/2013
454750-AL-7	Indiana Gas Co MT Nt Ser F				1FE	5,498,650	126.1710	6,308,535	5,000,000	5,375,841		(15,770)			6.340	5.592	MS	93,339	317,000	02/21/2003	12/10/2027
454750-AR-4	Indiana Gas Co MT Nt				1FE	4,023,560	126.3840	5,055,368	4,000,000	4,017,706		(535)			7.080	7.035	MS	83,387	283,200	02/23/2001	10/05/2029
454889-AN-6	Indiana Michigan Power Company Sr Nt Ser				2FE	28,687,350	126.3750	31,593,625	25,000,000	27,683,860		(361,999)			7.000	4.967	MS	515,278	1,750,000	02/08/2010	03/15/2019
458140-AL-4	Intel Corp Sr Nt				1FE	14,984,100	99.9710	14,995,665	15,000,000	14,984,272		172			1.350	1.372	JD	11,250		12/04/2012	12/15/2017
45822P-A*-6	Integrys Energy Group Sr Nt				2	20,000,000	107.2870	21,457,354	20,000,000	20,000,000					7.270	7.270	JD	121,167	1,454,000	06/11/2009	06/01/2014
459200-GJ-4	International Bus Machs Corp Sr Nt				1FE	24,346,502	120.7660	27,975,398	23,165,000	23,884,498		(133,164)			5.700	4.951	MS	392,454	1,320,405	05/11/2009	09/14/2017
459200-GM-7	International Bus Machs Corp Nt				1FE	11,864,464	133.5690	13,724,235	10,275,000	11,328,856		(150,982)			7.625	5.529	AO	165,399	783,469	03/17/2009	10/15/2018
46051M-AA-0	International Transmission Co 1st Mtg Bd				1FE	2,998,080	101.9290	3,057,858	3,000,000	2,999,873		227			4.450	4.458	JJ	61,558	133,500	07/01/2003	07/15/2013
460690-AV-2	Interpublic Group of Cos Inc Sr Nt				2FE	4,893,750	108.2500	5,412,500	5,000,000	4,954,569		22,103			6.250	6.776	MN	39,931	312,500	02/04/2010	11/15/2014
461070-AF-1	Interstate Power & Light Sr Nt				2FE	29,738,700	126.6990	38,009,610	30,000,000	29,826,893		23,463			7.250	7.375	AO	543,750	2,175,000	10/01/2008	10/01/2018
465685-AA-3	ITC Holdings Corp Deb				2FE	7,083,306	101.8230	7,636,755	7,500,000	7,444,308		97,896			5.250	6.679	JJ	181,563	393,750	12/18/2008	07/15/2013
465685-AE-5	ITC Holdings Corp Sr Nt				2FE	21,034,394	117.2570	22,612,935	19,285,000	20,660,628		(239,559)			6.050	4.453	JJ	489,384	1,166,743	07/18/2011	01/31/2018
465685-AF-2	ITC Holdings Corp Sr Nt				2FE	45,041,650	116.8080	51,576,528	44,155,000	44,847,620		(80,711)			5.500	5.228	JJ	1,119,820	2,428,525	12/02/2010	01/15/2020
46625H-HL-7	JPMorgan Chase & Co Sr Nt				1FE	22,924,020	123.3760	25,909,002	21,000,000	22,442,418		(190,305)			6.300	5.016	AO	249,900	1,323,000	05/07/2010	04/23/2019
466488-AC-3	J M Huber Corp Sr Nt				4	5,400,400	102.9020	5,145,100	5,000,000	5,267,494		(18,814)			7.390	6.640	AO	62,610	369,500	11/25/2003	10/30/2022
476556-CK-9	Jersey Central Pwr & Lt Co Sr Nt				2FE	14,932,050	111.8330	16,774,980	15,000,000	14,950,940		7,684			4.800	4.869	JD	32,000	720,000	06/17/2010	06/15/2018
476556-CW-3	Jersey Central Pwr & Lt Co Sr Nt				2FE	9,588,800	116.4110	11,641,100	10,000,000	9,747,653		48,197			5.650	6.314	JD	47,083	565,000	06/08/2009	06/01/2017
476556-DA-0	Jersey Central Pwr & Lt Co Sr Nt				2FE	4,993,650	127.7320	6,386,595	5,000,000	4,995,664		547			7.350	7.368	FA	153,125	367,500	01/22/2009	02/01/2019
478160-AF-1	Johnson & Johnson Nt				1FE	1,118,540	141.1270	1,411,271	1,000,000	1,080,339		(5,204)			6.730	5.727	MN	8,599	67,300	11/06/2003	11/15/2023
478366-AN-7	Johnson Controls Inc Sr Nt				2FE	16,411,178	118.8960	17,150,762	14,425,000	16,378,834		(32,344)			6.000	5.003	JJ	399,092	432,750	03/27/2012	01/15/2036
478366-AR-8	Johnson Controls Inc Sr Nt				2FE	12,450,015	112.8790	12,981,131	11,500,000	12,021,964		(158,854)			5.500	3.901	JJ	291,653	632,500	03/09/2010	01/15/2016
478366-AU-1	Johnson Controls Inc Sr Nt				2FE	41,468,724	113.6520	45,625,475	40,145,000	41,405,932		(63,394)			5.000	4.467	MS	507,388	1,778,625	08/01/2012	03/30/2020
478366-BA-4	Johnson Controls Inc Sr Nt				2FE	29,342,695	106.3440	31,371,333	29,500,000	29,356,975		13,214			3.750	3.815	JD	92,188	1,103,177	11/29/2011	12/01/2021
47922*-AM-8	Johnson /S C/ & Son Inc Sr Nt			2	1	600,000	104.4280	626,570	600,000	600,000					6.740	6.740	JD	3,033	40,440	12/04/2001	12/04/2013
48121C-VZ-6	JPMorgan Chase Sub Bk Nt				1FE	9,960,840	117.2650	10,553,859	9,000,000	9,723,498		(143,499)			6.000	4.033	JJ	264,000	540,000	04/20/2011	07/05/2017
48121C-YK-6	JPMorgan Chase Sub Bk Nt				1FE	9,970,740	118.3840	10,654,560	9,000,000	9,718,608		(134,616)			6.000	4.130	AO	135,000	540,000	01/31/2011	10/01/2017
48203R-AD-6	Juniper Networks Inc Sr Nt				2FE	17,586,800	113.8740	19,927,985	17,500,000	17,585,974		(826)			5.950	5.914	MS	306,590	1,041,250	03/16/2011	03/15/2041
482584-AC-3	K Mart Corp Deb			2	6*		66.0000	231,480	350,727						6.000	0.000	JJ			02/04/1994	01/01/2013
484168-AC-3	Kaneb Pipe Line Op Ptnrshp LP Sr Nt				3FE	9,142,148	101.1110	9,504,462	9,400,000	9,372,670		62,942			5.875	6.599	JD	46,021	552,250	05/21/2009	06/01/2013
485134-BK-5	Kansas City Power and Light Nt				2FE	12,000,000	119.9040	14,388,456	12,000,000	12,000,000					6.375	6.375	MS	255,000	765,000	03/06/2008	03/01/2018
485134-BL-3	Kansas City Power and Light 1st Mtg Bd				2FE	22,063,305	127.8150	23,322,458	18,247,000	21,118,810		(394,182)			7.150	4.254	AO	326,165	1,304,661	07/07/2010	04/01/2019
487836-BJ-6	Kellogg Co Sr Nt				2FE	19,906,500	104.7990	20,959,760	20,000,000	19,911,487		4,987			3.125	3.180	MN	76,389	312,500	05/17/2012	05/17/2022
492386-AT-4	Kerr McGee Corp Co Gtd Nt				2FE	13,121,432	132.8320	14,804,160	11,145,000	12,993,474		(50,582)			7.875	6.347	MS	258,425	877,669	04/21/2010	09/15/2031
49326E-EB-5	KeyCorp Sr Nt Ser H				2FE	1,742,790	102.1460	1,787,562	1,750,000	1,749,390		1,598			6.500	6.598	MN	14,851	113,750	05/07/2008	05/14/2013
49326E-ED-1	KeyCorp MT Nt				2FE	12,463,010	116.5010	13,980,108	12,000,000	12,401,253		(39,375)			5.100	4.607	MS	164,900	612,000	05/24/2011	03/24/2021
49327X-AA-8	KeyCorp Sub Bk Nt				2FE	4,184,488	108.9520	4,793,866	4,400,000	4,323,966		25,423			4.950	5.649	MS	64,130	217,800	08/29/2006	09/15/2015
494550-AW-6	Kinder Morgan Energy - LP Sr Nt				2FE	10,030,560	131.5870	13,158,650	10,000,000	10,029,316		(323)			6.950	6.925	JJ	320,472	695,000	02/07/2008	01/15/2038
494550-AY-2	Kinder Morgan Energy - LP Sr Nt				2FE	30,767,290	119.7310	37,116,703	31,000,000	30,860,778		22,448			5.950	6.053	FA	696,811	1,844,500	06/03/2008	02/15/2018
49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt			2	2FE	383,715	100.6880	386,355	383,715	383,715					4.811	4.840	MJSD	51	18,461	11/24/2004	12/30/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
500255-AP-9	Kohls Corp Sr Nt				2FE	2,727,200	119.8500	2,996,253	2,500,000	2,647,288		(25,698)			6.250	4.896	JD	6,944	156,250	09/11/2009	12/15/2017
50075N-AS-3	Kraft Foods Inc Sr Nt				2FE	7,030,660	122.1380	7,938,983	6,500,000	6,835,944		(62,913)			6.500	5.224	FA	164,306	422,500	09/15/2009	08/11/2017
50075N-AU-8	Kraft Foods Inc Sr Nt				2FE	41,459,880	121.6770	47,454,069	39,000,000	40,630,482		(273,928)			6.125	5.179	FA	995,313	2,388,750	12/17/2009	02/01/2018
50075N-AZ-7	Kraft Foods Inc Sr Nt				2FE	19,807,200	134.3350	26,867,020	20,000,000	19,813,921		2,442			6.500	6.574	FA	512,778	1,300,000	02/04/2010	02/09/2040
50075N-BA-1	Kraft Foods Inc Sr Nt				2FE	7,070,037	120.7260	8,555,859	7,087,000	7,074,724		1,371			5.375	5.405	FA	149,196	380,926	08/04/2011	02/10/2020
502413-AY-3	L-3 Communications Corp Gtd Nt				2FE	21,222,720	114.0270	23,945,586	21,000,000	21,176,305		(21,303)			5.200	5.052	AO	230,533	1,092,000	10/20/2011	10/15/2019
502413-BA-4	L-3 Communications Corp Co Gtd Nt			1	2FE	6,418,490	112.8310	7,333,989	6,500,000	6,427,354		7,236			4.950	5.120	FA	121,550	321,750	10/18/2011	02/15/2021
50540R-AF-9	Laboratory Corp of America Sr Nt				2FE	10,127,168	112.7840	10,534,016	9,340,000	9,762,866		(132,431)			5.625	3.985	JD	23,350	525,375	02/23/2010	12/15/2015
50540R-AJ-1	Laboratory Corp of America Sr Nt			1	2FE	11,867,823	111.3380	12,024,515	10,800,000	11,827,816		(40,007)			4.625	3.208	MN	63,825	249,750	08/24/2012	11/15/2020
524660-AS-6	Leggett & Platt Inc Nt				2FE	1,473,240	100.8690	1,513,038	1,500,000	1,499,008		3,920			4.700	4.974	AO	17,625	70,500	04/14/2005	04/01/2013
524660-AV-9	Leggett & Platt Inc Nt	LS			2FE	9,992,543	109.3490	10,934,890	10,000,000	10,035,758		(877)			5.000	4.848	FA	188,889	475,000	07/30/2012	08/15/2015
53117C-AN-2	Liberty Property LP Sr Nt			1	2FE	27,084,050	105.1080	28,379,106	27,000,000	27,081,909		(2,141)			4.125	4.084	JD	49,500	569,250	09/12/2012	06/15/2022
532457-AM-0	Eli Lilly & Co Nt				1FE	17,084,179	141.6350	20,301,918	14,334,000	16,296,893		(107,275)			7.125	5.581	JD	85,108	1,021,298	01/30/2004	06/01/2025
538021-AK-2	Litton Inds Inc Deb				2FE	3,157,542	115.3060	3,459,189	3,000,000	3,076,060		(11,853)			6.750	6.180	AO	42,750	202,500	05/25/2004	04/15/2018
539830-AT-6	Lockheed Martin Corp Sr Nt				1FE	26,462,043	112.7570	28,048,304	24,875,000	26,266,808		(177,468)			4.250	3.332	MN	135,085	1,057,188	11/21/2011	11/15/2019
539830-AY-5	Lockheed Martin Corp Sr Nt				1FE	11,967,600	105.6760	12,681,072	12,000,000	11,971,313		2,839			3.350	3.382	MS	118,367	408,700	09/06/2011	09/15/2021
543859-AL-6	Loral Corp Deb				1FE	985,140	135.6750	1,356,752	1,000,000	989,967		465			7.625	7.752	JD	3,389	76,250	09/28/1995	06/15/2025
54401P-A#-3	Lord Corp Sr Nt		0		2	28,000,000	107.7640	31,556,555	29,282,916	29,282,916				514,943	4.763	4.763	JJ	654,687	1,322,242	07/12/2006	07/12/2016
544152-AA-9	Lorillard Tobacco Co Sr Nt				2FE	35,153,040	127.6030	40,832,896	32,000,000	34,380,503		(285,442)			8.125	6.690	JD	57,778	2,600,000	02/09/2010	06/23/2019
544152-AB-7	Lorillard Tobacco Co Co Gtd Nt	LS			2FE	16,969,709	121.8880	17,694,423	14,517,000	16,807,770		(137,156)			6.875	4.321	MN	166,341	664,022	07/18/2012	05/01/2020
544152-AC-5	Lorillard Tobacco Co Co Gtd Nt				2FE	30,390,442	130.4320	34,440,464	26,405,000	30,315,617		(47,631)			8.125	6.912	MN	357,568	2,145,406	05/24/2011	05/01/2040
544152-AD-3	Lorillard Tobacco Co Co Gtd Nt				2FE	8,463,363	105.8200	8,730,142	8,250,000	8,439,341		(22,536)			3.500	2.816	FA	117,906	192,500	08/03/2012	08/04/2016
54600#-AC-1	Louis Dreyfus Commodities LLC Sr Nt				2	8,000,000	102.9790	8,238,282	8,000,000	8,000,000					6.070	6.070	JD	18,884	605,600	02/01/2011	12/17/2013
546268-AF-0	Louisiana Land & Expl Co Deb				1FE	8,723,470	101.8670	8,658,678	8,500,000	8,506,600		(22,273)			7.625	7.344	AO	136,826	648,125	07/27/1999	04/15/2013
546268-AG-8	Louisiana Land & Expl Co Deb				1FE	2,000,000	128.1590	2,563,174	2,000,000	2,000,000					7.650	7.650	JD	12,750	153,000	12/01/1993	12/01/2023
54866N-BJ-7	Lowes Cos Inc MT Nt Ser B				1FE	3,093,949	135.0260	4,293,827	3,180,000	3,103,799		1,118			7.110	7.323	MS	75,366	226,098	11/07/2000	05/15/2037
55259P-AE-6	M&I Marshall & Ilsley Bank Sub Bk Nt				1FE	4,990,600	107.5330	5,376,635	5,000,000	4,997,257		1,028			4.850	4.874	JD	10,104	242,500	06/13/2005	06/16/2015
55907R-AA-6	Magellan Midstream Partn Sr Nt				2FE	10,467,000	110.4460	11,044,630	10,000,000	10,419,605		(43,678)			4.250	3.646	FA	177,083	425,000	11/22/2011	02/01/2021
559080-AE-6	Magellan Midstream Partn Sr Nt				2FE	3,525,810	123.6220	3,708,648	3,000,000	3,467,802		(58,009)			6.550	3.831	JJ	90,608	98,250	01/19/2012	07/15/2019
563553-AS-5	Manitowoc Co Inc Term Ln B (New) Nt 1				3FE	504,181	100.6250	509,414	506,250	504,279		97			4.250	4.338	MON	1,136	5,439	09/26/2012	11/13/2017
564759-PS-1	Manufacturers & Traders Tr Co Fx-to-Flt			1	1FE	9,054,049	99.4280	8,977,345	9,029,000	9,026,878		(3,817)			5.585	5.552	JD	4,202	441,243	07/30/2012	12/28/2020
564759-QB-7	Manufacturers & Traders Tr Co Fx-to-Flt			1	1FE	3,500,000	102.8950	3,601,332	3,500,000	3,500,000					5.629	5.629	JD	16,418	197,015	11/28/2006	12/01/2021
565849-AD-8	Marathon Oil Corp Sr Nt				2FE	5,102,500	120.1950	6,009,770	5,000,000	5,058,287		(10,431)			6.000	5.716	AO	75,000	300,000	04/10/2008	10/01/2017
565849-AF-3	Marathon Oil Corp Nt				2FE	16,858,601	120.9480	19,714,524	16,300,000	16,668,312		(59,917)			5.900	5.396	MS	283,167	961,700	08/04/2009	03/15/2018
57169*-AQ-0	Mars Inc Sr Nt Ser G				1Z	10,000,000	100.0590	10,005,895	10,000,000	10,000,000					2.720	2.720	AO	60,444		10/11/2012	10/11/2019
57169*-AR-8	Mars Inc Sr Nt Ser H				1	30,000,000	100.3690	30,110,829	30,000,000	30,000,000					3.340	3.340	AO	222,667		10/11/2012	10/11/2022
573275-AN-4	Martin Marietta Corp Deb				1FE	1,883,800	101.8690	2,037,388	2,000,000	1,996,677		11,033			7.375	7.973	AO	31,139	147,500	03/29/1994	04/15/2013
574599-AN-6	Masco Corp Deb				3FE	993,750	102.8920	1,028,915	1,000,000	999,647		537			7.125	7.184	FA	26,917	71,250	08/17/1993	08/15/2013
577081-AS-1	Mattel Inc Nt				2FE	4,989,750	100.9830	5,049,155	5,000,000	4,999,539		2,235			5.625	5.672	MS	82,813	281,250	03/04/2008	03/15/2013
577778-AT-0	May Dept Stores Co Amortiz Deb			2	2FE	523,974	128.9430	548,007	425,000	460,856		(3,361)			9.500	7.078	AO	8,524	40,375	12/20/1993	04/15/2021
577778-BC-6	May Dept Stores Co Deb			1	2FE	2,192,820	107.9720	2,159,444	2,000,000	2,043,588		(14,616)			8.125	7.198	FA	61,389	162,500	02/05/1996	08/15/2035
579780-AF-4	McCormick & Co Inc Sr Nt				1FE	11,995,200	118.5420	14,225,064	12,000,000	11,997,414		440			5.750	5.755	JD	30,667	690,000	12/04/2007	12/15/2017
579780-AG-2	McCormick & Co Inc MT Nt				1FE	12,975,820	103.1450	13,408,824	13,000,000	12,996,416		5,197			5.250	5.293	MS	227,500	682,500	08/26/2008	09/01/2013
580645-AE-9	McGraw-Hill Cos Sr Nt				1FE	2,109,820	116.1540	2,323,070	2,000,000	2,073,342		(12,986)			5.900	5.042	AO	24,911	118,000	01/12/2010	11/15/2017
580645-AF-6	McGraw-Hill Cos Sr Nt				1FE	2,854,710	114.6650	3,439,953	3,000,000	2,861,291		2,052			6.550	6.943	MN	25,108	196,500	09/17/2009	11/15/2037
581557-AM-7	McKesson Corp Deb				1FE	1,143,051	144.6720	1,446,721	1,000,000	1,111,315		(4,711)			7.650	6.440	MS	25,500	76,500	07/01/2004	03/01/2027
581550-AD-5	McKesson Corp Sr Nt				1FE	4,486,185	116.1460	5,226,561	4,500,000	4,488,268		1,152			4.750	4.789	MS	71,250	213,750	02/23/2011	03/01/2021
58405U-AD-4	Medco Health Solutions Inc Sr Nt				2FE	40,240,235	124.6500	43,184,854	34,645,000	38,591,408		(658,979)			7.125	4.633	MS	726,823	2,468,456	07/21/2010	03/15/2018
585055-AN-6	Medtronic Inc Sr Nt				1FE	5,665,464	121.2410	6,789,502	5,600,000	5,645,128		(5,981)			5.600	5.445	MS	92,338	313,600	04/08/2009	03/15/2019
585055-AQ-9	Medtronic Inc Sr Nt				1FE	9,008,480	140.8850	11,270,816	8,000,000	8,958,192		(15,805)			6.500	5.621	MS	153,111	520,000	07/17/2009	03/15/2039
58528#-CX-3	Meijer Inc Sr Secd Nt Ser C			2	1	3,060,000	128.3110	3,926,327	3,060,000	3,060,000					7.710	7.710	AO	58,982	235,926	08/02/1995	10/01/2020
58528#-ES-2	Meijer Inc Sr Secd Nt Ser B-1			2	1	92,378	104.5760	99,608	95,250	94,883		183			6.850	7.286	JD	544	6,525	07/08/1999	06/01/2014
58528#-EX-1	Meijer Inc Sr Secd Nt Ser B-2			2	1	98,929	104.5760	106,667	102,000	101,607		196			6.850	7.285	JD	582	6,987	07/08/1999	06/01/2014
58528#-FC-6	Meijer Inc Sr Secd Nt Ser B-3			2	1	99,286	104.5760	107,059	102,375	101,980		197			6.850	7.286	JD	584	7,013	07/08/1999	06/01/2014
587405-AB-7	Mercantile Bankshares Corp Sub Nt Ser B				2FE	14,096,780	101.1470	14,565,182	14,400,000	14,395,258		35,475			4.625	4.745	AO	140,600	642,875	07/30/2012	04/15/2013
589331-AN-7	Merck & Co Inc Sr Nt				1FE	16,919,490	120.3650	20,462,050	17,000,000	16,943,420		7,188			5.000	5.061	JD	2,361	850,000	06/23/2009	06/30/2019
589331-AS-6	Merck & Co Inc Sr Nt			1	1FE	9,841,100	98.6650	9,866,490	10,000,000	9,841,998		898			3.600	3.688	MS	108,000		09/10/2012	09/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
590188-4M-7	Merrill Lynch & Co Inc Sub Nt				2FE	10,365,300	110.0860	11,008,570	10,000,000	10,156,143		(41,075)			6.050	5.536	MN	75,625	605,000	03/06/2007	05/16/2016
590188-JN-9	Merrill Lynch & Co Inc Nt				1FE	1,022,520	122.4100	1,224,102	1,000,000	1,009,874		(1,335)			6.875	6.669	MN	8,785	68,750	12/04/1998	11/15/2018
59022C-AB-9	Merrill Lynch & Co Sub Nt				2FE	5,011,350	109.9380	5,496,920	5,000,000	5,010,513		(477)			6.220	6.197	MS	91,572	311,000	03/10/2011	09/15/2026
59022C-AJ-2	Merrill Lynch & Co Sub Nt				2FE	19,303,800	109.1550	21,831,000	20,000,000	19,325,942		11,594			6.110	6.386	JJ	515,956	1,222,000	03/14/2011	01/29/2037
59023V-AA-8	Merrill Lynch & Co Sub Nt				2FE	9,225,760	130.1700	10,413,592	8,000,000	9,195,184		(18,122)			7.750	6.536	MN	80,944	620,000	03/14/2011	05/14/2038
591894-BW-9	Metropolitan Edison Company Sr Nt				2FE	5,077,930	104.7780	5,762,774	5,500,000	5,385,220		85,758			4.875	6.649	AO	67,031	268,125	01/22/2009	04/01/2014
591894-BX-7	Metropolitan Edison Company Nt				2FE	17,517,240	127.6900	22,345,785	17,500,000	17,511,924		(1,508)			7.700	7.686	JJ	621,347	1,347,500	01/22/2009	01/15/2019
598326-A*-7	Midwest Ind Trans Sys Opr Inc Sr Nt			2	1	857,143	100.4460	860,969	857,143	857,143					4.620	4.620	FA	13,530	39,600	02/26/2003	02/28/2013
598326-A@-5	Midwest Ind Trans Sys Opr Inc Sr Nt			2	1	4,905,563	101.4940	4,929,731	4,857,143	4,861,367		(3,829)			4.490	4.322	JJ	99,956	218,086	01/16/2004	01/16/2014
600388-AB-8	Miller Brewing Co Nt				2FE	26,686,770	102.8170	27,760,509	27,000,000	26,957,103		65,972			5.500	5.764	FA	561,000	1,485,000	08/07/2008	08/15/2013
60871R-AD-2	Molson Coors Brewing Co Co Gtd Nt				2FE	22,639,100	112.0660	24,654,564	22,000,000	22,633,371		(5,729)			5.000	4.815	MN	183,333	543,889	05/17/2012	05/01/2042
615369-A#-2	Moodys Corp Sr Nt				2	24,250,000	114.5270	28,631,860	25,000,000	24,490,379		90,497			6.060	6.573	MS	479,750	1,515,000	03/09/2010	09/07/2017
617446-6Q-7	Morgan Stanley Dean Witter Sr Nt Ser F				1FE	10,292,300	117.8580	11,785,750	10,000,000	10,177,151		(27,812)			6.625	6.224	AO	165,625	662,500	05/02/2008	04/01/2018
617446-C2-3	Morgan Stanley Dean Witter Nt				1FE	4,948,550	110.6580	5,532,905	5,000,000	4,975,804		5,229			5.450	5.586	JJ	130,194	272,500	02/15/2007	01/09/2017
61747W-AF-6	Morgan Stanley Sr Nt				1FE	38,297,140	114.2040	43,397,330	38,000,000	38,256,562		(24,745)			5.750	5.644	JJ	946,833	2,185,000	03/17/2011	01/25/2021
61836*-AB-8	Morrison & Foerster LLP Sr Nt			2	2	318,182	103.5290	329,412	318,182	318,182					6.990	6.990	MS	7,043	22,241	09/07/2001	09/07/2013
61945C-AA-1	Mosaic Co Sr Nt				2FE	6,936,160	106.2310	7,436,170	7,000,000	6,942,636		5,549			3.750	3.860	MN	33,542	277,813	10/17/2011	11/15/2021
620076-AH-2	Motorola Solutions Inc Sr Nt				2FE	16,521,150	126.0700	18,910,470	15,000,000	16,345,422		(69,501)			7.500	6.437	MN	143,750	1,125,000	04/27/2010	05/15/2025
620076-AK-5	Motorola Solutions Inc Deb				2FE	13,140,710	114.4850	14,883,063	13,000,000	13,126,142		(6,333)			6.500	6.387	MS	281,667	845,000	04/28/2010	09/01/2025
626717-AF-9	Murphy Oil Corp Sr Nt			1	2FE	5,975,640	99.6190	5,977,164	6,000,000	5,975,815		175			3.700	3.749	JD	19,117		11/27/2012	12/01/2022
628464-A@-8	Myers Industries Inc Sr Nt				2	4,000,000	103.7070	4,148,287	4,000,000	4,000,000					6.810	6.810	JD	14,377	272,400	12/12/2003	12/12/2013
628931-AB-3	NBD Bank NA Michigan Sub Bk Nt				1FE	7,963,800	138.6250	8,317,506	6,000,000	7,385,557		(81,042)			8.250	5.560	MN	82,500	495,000	03/24/2004	11/01/2024
629377-BG-6	NRG Energy Inc Co Gtd Nt			1	3FE	1,020,000	110.0000	1,100,000	1,000,000	1,013,736		(2,471)			8.500	8.126	JD	3,778	85,000	03/05/2010	06/15/2019
62952E-AA-5	NYU Hospitals Center Sec Nt				1FE	15,065,803	97.0810	14,562,150	15,000,000	15,064,892		(910)			4.428	4.402	JJ	265,680		08/14/2012	07/01/2042
629568-AT-3	Nabors Industries Inc Co Gtd Nt				2FE	25,756,180	132.2050	26,969,800	20,400,000	24,708,568		(594,831)			9.250	5.137	JJ	870,117	1,887,000	03/14/2011	01/15/2019
63615#-AB-7	National Football League Sr Nt Ser A			2	1	3,438,916	111.8670	3,803,386	3,399,927	3,412,708		(2,395)			6.560	6.400	AO	47,085	223,035	06/28/2002	10/15/2017
636180-BG-5	National Fuel Gas Sr Nt				2FE	5,598,050	120.1380	6,006,910	5,000,000	5,449,496		(73,728)			6.500	4.566	AO	68,611	325,000	12/02/2010	04/15/2018
636180-BJ-9	National Fuel Gas Sr Nt				2FE	18,956,111	130.5810	20,340,524	15,577,000	18,119,654		(326,442)			8.750	5.646	MN	227,165	1,362,988	07/20/2010	05/01/2019
637071-AH-4	National Oilwell Varco Inc Sr Nt Ser B			1	1FE	10,000,238	100.9950	11,412,446	11,300,000	10,679,211		203,396			6.125	8.508	FA	261,469	692,125	05/28/2009	08/15/2015
637071-AJ-0	National Oilwell Varco Inc Sr Nt			1	1FE	54,802,000	101.4040	55,772,090	55,000,000	54,803,825		1,825			2.600	2.641	JD	162,861		11/15/2012	12/01/2022
637071-AK-7	National Oilwell Varco Inc Sr Nt			1	1FE	39,846,000	101.3230	40,529,000	40,000,000	39,846,329		329			3.950	3.972	JD	179,944		11/15/2012	12/01/2042
637417-AB-2	National Retail Properties Inc Nt				2FE	15,370,833	120.6260	16,382,258	13,581,000	14,981,659		(257,561)			6.875	4.457	AO	197,113	933,694	06/28/2011	10/15/2017
637417-AD-8	National Retail Properties Inc Sr Nt			1	2FE	27,929,680	113.9220	31,898,244	28,000,000	27,970,738		27,050			5.500	5.502	JJ	710,111	1,465,750	12/04/2012	07/15/2021
63858S-AA-7	Nationsbank Corp MT Nt Ser B				2FE	18,727,532	128.3570	18,026,513	14,044,000	17,369,513		(190,748)			8.570	5.784	MN	153,790	1,203,571	07/27/2004	11/15/2024
63946B-AE-0	NBC Universal Sr Nt				2FE	2,923,393	112.3340	3,370,026	3,000,000	2,932,349		6,585			4.375	4.708	AO	32,813	131,250	08/25/2011	04/01/2021
64806Q-AA-2	New Plan Realty Tr MT Nt				4FE	210,000	96.3750	2,891,250	3,000,000	210,000					7.970	115.081	FA	90,991	239,100	07/01/2004	08/14/2026
651229-AG-1	Newell Rubbermaid Inc Sr Nt				2FE	6,765,401	116.4760	6,861,625	5,891,000	6,534,231		(107,612)			6.250	3.941	AO	77,728	368,188	10/15/2010	04/15/2018
651639-AE-6	Newmont Mining Corp Co Gtd Nt				2FE	13,984,183	114.2330	15,021,574	13,150,000	13,947,131		(18,328)			5.875	5.403	AO	193,141	772,563	11/10/2010	04/01/2035
651639-AL-0	Newmont Mining Corp Co Gtd Nt				2FE	30,354,690	115.2830	35,161,407	30,500,000	30,394,954		12,726			5.125	5.186	AO	390,781	1,563,125	09/18/2009	10/01/2019
652478-AR-9	News America Holdings Inc Deb				2FE	5,320,650	125.8880	6,294,415	5,000,000	5,211,027		(12,166)			7.750	7.190	JJ	173,299	387,500	04/27/1999	01/20/2024
652482-AJ-9	News America Inc Co Gtd Nt				2FE	5,504,045	126.5950	6,329,725	5,000,000	5,394,488		(14,716)			7.300	6.480	AO	61,847	365,000	04/30/2003	04/30/2028
652482-BJ-8	News America Inc Co Gtd Nt				2FE	26,922,920	121.1150	31,489,848	26,000,000	26,876,518		(19,106)			6.200	5.924	JD	71,644	1,612,000	06/11/2010	12/15/2034
652482-BT-6	News America Inc Co Gtd Nt	LS			2FE	22,277,800	125.3260	23,811,959	19,000,000	21,446,491		(338,319)			6.900	4.485	MS	437,000	1,311,000	06/09/2010	03/01/2019
652482-BX-7	News America Inc Co Gtd Nt				2FE	7,738,653	121.3650	9,102,368	7,500,000	7,687,363		(19,542)			5.650	5.248	FA	160,083	423,750	03/24/2010	08/15/2020
652482-CE-8	News America Inc Co Gtd Nt				2FE	18,902,715	126.6580	24,065,077	19,000,000	18,904,873		1,368			6.150	6.188	FA	441,433	1,168,500	08/26/2011	02/15/2041
65409Y-AM-7	Nielsen Finance LLC (VNU) Non-Extended T				3FE	54,732	100.0420	54,789	54,766	54,742		10			2.213	2.309	MON	91	307	09/26/2012	08/09/2013
654730-A@-2	NiSource Finance Corp Sr Nt				2	10,150,000	106.3040	10,630,427	10,000,000	10,080,003		(24,972)			5.360	5.060	MN	49,133	536,000	01/13/2010	11/28/2015
654730-AS-2	NiSource Finance Corp Nt				2FE	4,487,962	120.5480	5,117,275	4,245,000	4,410,710		(26,869)			6.400	5.526	MS	79,995	271,680	12/08/2009	03/15/2018
654730-AU-7	NiSource Finance Corp Nt				2FE	29,919,480	124.8930	29,974,344	24,000,000	27,301,349		(911,006)			10.750	5.966	MS	759,667	2,580,000	12/10/2009	03/15/2016
655042-AD-1	Noble Corp Sr Nt				2FE	5,864,055	120.8980	6,649,390	5,500,000	5,805,594		(42,377)			7.500	6.352	MS	121,458	412,500	01/13/2011	03/15/2019
655044-AD-7	Noble Energy Inc Sr Nt				2FE	8,805,405	131.0630	9,397,188	7,170,000	8,408,897		(168,386)			8.250	4.961	MS	197,175	591,525	07/19/2010	03/01/2019
655044-AE-5	Noble Energy Inc Sr Nt				2FE	23,840,640	120.4610	28,910,544	24,000,000	23,845,206		2,060			6.000	6.048	MS	480,000	1,440,000	02/15/2011	03/01/2041
655855-FA-7	Norfolk Southern Railway Co Deb				2FE	7,122,600	142.3230	7,607,186	5,345,000	6,400,290		(107,650)			9.750	6.380	JD	23,162	521,138	08/27/2004	06/15/2020
656780-A*-4	North American Coal Corp Sr Nt			2	2	2,571,429	104.6670	2,691,432	2,571,429	2,571,429					6.060	6.060	AO	37,659	155,829	10/04/2004	10/04/2014
665789-AW-3	Northern States Power Co-WI 1st Mtg Bd				1FE	6,460,500	141.4660	8,487,954	6,000,000	6,436,722		(7,257)			6.375	5.825	MS	127,500	382,500	05/12/2009	09/01/2038
665859-AJ-3	Northern Trust Corp Sr Nt				1FE	3,984,440	103.0810	4,123,252	4,000,000	3,997,831		3,341			5.500	5.590	FA	83,111	220,000	08/06/2008	08/15/2013
66586G-CA-3	Northern Trust Co Sub Bk Nt				1FE	2,213,658	100.3270	2,307,528	2,300,000	2,298,965		12,084			4.600	5.148	FA	44,083	105,800	07/09/2004	02/01/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66586G-CD-7	Northern Trust Co Sub Bk Nt				1FE	18,577,670	123.8160	22,324,025	18,030,000	18,378,105		(50,547)			6.500	6.089	FA	442,737	1,171,950	08/19/2008	08/15/2018
66765R-BA-3	Northwest Natural Gas Co MT Nt				1FE	5,456,450	122.2580	6,112,915	5,000,000	5,216,252		(34,746)			6.600	5.632	JD	27,500	330,000	07/20/2004	03/16/2018
66765R-BS-4	Northwest Natural Gas Co 1st Mtg Bd				1FE	5,500,000	121.6180	6,688,990	5,500,000	5,500,000					5.620	5.620	JD	25,758	309,100	11/18/2003	11/21/2023
66988A-AB-0	Novant Health Inc Nt				1FE	22,707,281	116.8270	26,052,510	22,300,000	22,686,723		(20,558)			5.850	5.524	MN	217,425	1,237,275	08/01/2012	11/01/2019
66988A-AD-6	Novant Health Inc Nt				1FE	7,000,000	111.8100	7,826,665	7,000,000	7,000,000					5.345	5.345	MN	62,358	374,150	11/03/2009	11/01/2016
67059T-AA-3	Nustar Logistics Co Gtd Nt				3FE	5,370,450	113.0310	5,651,550	5,000,000	5,271,787		(18,147)			7.900	6.663	AO	83,389	388,750	09/01/2009	04/15/2018
67073E-AG-5	Nuveen Investments Inc Extended Term Ln				4FE	1,693,397	100.3440	1,699,219	1,693,397	1,693,397					5.811	6.005	FMAN	2,045	48,356	09/26/2012	05/13/2017
67073E-AG-5	Nuveen Investments Inc Extended Term Ln				4FE	1,139,053	100.3440	1,142,969	1,139,053	1,139,053					5.813	5.986	JAJO	11,967	20,144	09/26/2012	05/13/2017
67073E-AK-6	Nuveen Investments Inc New Extended Term				4FE	530,203	100.2080	531,307	530,203	530,203					5.563	5.736	JAJO	5,499	8,058	09/26/2012	05/13/2017
67073E-AK-6	Nuveen Investments Inc New Extended Term				4FE	717,139	100.2080	718,632	717,139	717,139					5.563	5.739	MJSD	443	22,679	09/26/2012	05/13/2017
670877-AA-7	OMX Timber Fin Inv LLC Gtd Nt Ser A-1			1	1FE	8,014,640	109.9700	8,797,600	8,000,000	8,008,115		(960)			5.420	5.402	AO	73,471	433,600	01/19/2005	01/29/2020
67112*-AB-0	OWT Homelite Royal Funding Tr Sr Nt				3	6,050,988	100.7740	6,046,464	6,000,000	6,008,154		(15,734)			6.700	6.416	JD	1,117	402,000	02/01/2010	06/30/2013
674599-CC-7	Occidental Petroleum Corp Sr Nt			1	1FE	14,713,950	106.3690	15,955,290	15,000,000	14,745,879		23,461			3.125	3.342	FA	177,083	464,844	08/15/2011	02/15/2022
67773#-AE-0	Ohio Valley Electric Corp Sr Nt			2	2	8,134,039	112.3190	9,072,898	8,077,760	8,120,179		(2,601)			5.900	5.811	JD	21,182	476,588	06/15/2007	02/15/2026
67773#-AF-7	Ohio Valley Electric Corp Sr Nt			2	2	2,034,305	112.3190	2,284,920	2,034,305	2,034,305					5.900	5.901	JD	5,334	120,024	09/14/2007	02/15/2026
67773#-AG-5	Ohio Valley Electric Corp Sr Nt			2	2	2,050,503	112.3030	2,302,776	2,050,503	2,050,503					5.900	5.900	JD	5,377	120,980	12/14/2007	02/15/2026
679574-AG-8	Old Dominion Elec 1st Mtg Bd			2	1FE	6,136,489	122.4540	7,408,467	6,050,000	6,115,221		(2,857)			6.210	6.033	JD	31,309	375,705	11/09/2004	12/01/2028
681919-AS-5	Omnicom Group Inc Sr Nt				2FE	32,535,770	113.9870	33,056,346	29,000,000	31,114,811		(597,773)			5.900	3.529	AO	361,211	1,711,000	07/19/2010	04/15/2016
68210*-AC-7	Omega Leasing LLC Sr Nt			2	1	4,756,000	111.6150	5,308,414	4,756,000	4,756,000					5.980	6.025	JAJO	62,412	284,409	07/13/2009	07/12/2016
682134-AC-5	Omnicom Group Inc Nt				2FE	14,948,100	111.2740	16,691,040	15,000,000	14,958,704		4,453			4.450	4.493	FA	252,167	667,500	08/02/2010	08/15/2020
68233D-AP-2	Oncor Electric Delivery Sr Nt				2FE	11,683,000	130.9340	13,093,400	10,000,000	11,584,873		(40,617)			7.250	5.892	JJ	334,306	725,000	06/11/2010	01/15/2033
68233D-AR-8	Oncor Electric Delivery Sr Sec Nt				2FE	2,984,743	127.0990	3,328,723	2,619,000	2,920,389		(23,201)			7.000	5.452	MS	61,110	183,330	01/22/2010	09/01/2022
68233J-AD-6	Oncor Electric Delivery 1st Mtg Bd				2FE	25,326,144	124.0180	27,780,077	22,400,000	24,439,359		(305,472)			6.800	4.937	MS	507,733	1,523,200	01/22/2010	09/01/2018
68268N-AB-9	Oneok Partners LP Co Gtd Nt				2FE	1,825,000	116.4070	2,328,132	2,000,000	1,902,148		21,814			6.150	7.678	AO	30,750	123,000	01/26/2009	10/01/2016
68268N-AE-3	Oneok Partners LP Sr Nt				2FE	19,933,000	132.7740	26,554,800	20,000,000	19,952,149		5,677			8.625	8.676	MS	575,000	1,725,000	02/26/2009	03/01/2019
68389X-AC-9	Oracle Corp Sr Nt				1FE	25,875,825	121.7010	29,816,623	24,500,000	25,385,858		(143,582)			5.750	4.963	AO	297,403	1,408,750	05/13/2009	04/15/2018
68389X-AE-5	Oracle Corp Nt				1FE	10,811,840	139.0520	11,124,128	8,000,000	10,774,348		(37,492)			6.500	4.249	AO	109,778	260,000	05/15/2012	04/15/2038
68389X-AG-0	Oracle Corp Sr Nt				1FE	32,902,750	120.0890	39,629,436	33,000,000	32,931,271		8,705			5.000	5.038	JJ	792,917	1,650,000	06/30/2009	07/08/2019
68389X-AM-7	Oracle Corp Sr Nt				1FE	18,050,150	124.6830	18,702,405	15,000,000	18,014,860		(35,290)			5.375	4.144	JJ	371,771	403,125	05/15/2012	07/15/2040
684065-AT-2	Orange & Rockland Utils Inc Deb Ser F				1FE	5,260,750	126.6240	6,331,180	5,000,000	5,196,990		(7,930)			6.500	6.094	JD	27,083	325,000	06/05/2002	12/01/2027
685788#-AB-3	Oreck Corp 2nd Lien TL Nt 1				6*	254,395	75.0000	545,133	726,844	254,395					3.810	40.064	MJSD		7,268	09/26/2012	03/19/2016
690768-BF-2	Owens-IL Inc Deb				4FE	1,499,730	115.2500	1,728,750	1,500,000	1,499,871		19			7.800	7.802	MN	14,950	117,000	05/14/1998	05/15/2018
693304-AL-1	Peco Energy Co 1st Mtg Bd				1FE	6,172,906	120.3400	7,461,080	6,200,000	6,182,902		2,807			5.350	5.412	MS	110,567	331,700	02/26/2009	03/01/2018
693476-BL-6	PNC Funding Corp Sr Nt				1FE	9,945,600	114.0560	11,405,600	10,000,000	9,956,514		4,707			4.375	4.443	FA	170,139	437,500	08/04/2010	08/11/2020
69349L-AC-2	PNC Bank NA Sub Bk Nt				1FE	4,952,550	114.6920	5,734,585	5,000,000	4,977,961		4,057			4.875	4.981	MS	67,708	243,750	09/14/2005	09/21/2017
69351H-AB-8	Prime Property Funding Nt				2FE	5,048,850	102.8840	5,144,205	5,000,000	5,008,622		(7,877)			5.500	5.327	JJ	126,806	275,000	02/28/2007	01/15/2014
69352J-AM-9	PPL Energy Supply LLC Sr Nt				2FE	24,014,550	102.9770	24,714,408	24,000,000	24,001,746		(3,099)			6.300	6.286	JJ	697,200	1,512,000	07/16/2008	07/15/2013
69352P-AD-5	PPL Capital Funding Inc Sr Nt			1	2FE	20,994,880	107.5400	22,583,442	21,000,000	20,995,109		229			4.200	4.203	JD	39,200	443,450	06/11/2012	06/15/2022
69362B-AY-8	PSEG Power LLC Sr Nt				2FE	6,052,320	109.5800	6,574,770	6,000,000	6,046,811		(4,402)			4.150	4.043	MS	73,317	246,233	09/23/2011	09/15/2021
694308-GD-3	Pacific Gas & Elec Co Sr Nt				1FE	10,325,000	104.7790	10,477,870	10,000,000	10,083,619		(68,860)			4.800	4.057	MS	160,000	480,000	04/14/2009	03/01/2014
694308-GQ-4	Pacific Gas & Elec Co Sr Nt				1FE	31,671,920	132.0800	42,265,440	32,000,000	31,687,638		4,603			6.250	6.327	MS	666,667	2,000,000	03/03/2009	03/01/2039
695114-CD-8	Pacificorp 1st Mtg Bd				1FE	9,900,500	126.5590	12,655,900	10,000,000	9,907,071		1,718			5.750	5.822	AO	143,750	575,000	05/13/2009	04/01/2037
695114-CG-1	Pacificorp 1st Mtg Bd				1FE	3,983,800	134.7020	5,388,064	4,000,000	3,985,006		248			6.250	6.280	AO	52,778	250,000	03/02/2009	10/15/2037
695114-CH-9	Pacificorp 1st Mtg Bd				1FE	3,504,025	122.1590	4,116,752	3,370,000	3,455,995		(13,124)			5.650	5.115	JJ	87,798	190,405	01/20/2009	07/15/2018
695114-CJ-5	Pacificorp 1st Mtg Bd				1FE	10,158,400	136.9010	13,690,050	10,000,000	10,151,168		(2,373)			6.350	6.231	JJ	292,806	635,000	03/10/2009	07/15/2038
695114-CK-2	Pacificorp 1st Mtg Bd				1FE	9,934,500	120.8980	12,089,820	10,000,000	9,956,408		5,921			5.500	5.586	JJ	253,611	550,000	01/05/2009	01/15/2019
695114-CL-0	Pacificorp 1st Mtg Bd				1FE	5,863,320	132.6770	7,960,620	6,000,000	5,870,944		1,969			6.000	6.167	JJ	166,000	360,000	03/02/2009	01/15/2039
69512E-GB-5	Pacificorp Secd MT Nt Ser F				1FE	1,104,890	134.5600	1,345,597	1,000,000	1,072,943		(4,700)			7.240	6.289	AO	18,100	72,400	06/22/2004	08/16/2023
70090*-AG-9	Park Water Co 1st Mtg Bd				1	10,000,000	141.2850	14,128,538	10,000,000	10,000,000					7.590	7.590	FA	255,108	759,000	08/31/1995	08/31/2025
70645J-AN-2	Pemex Proj Fdg Master Tr Nt (EUR)		0		2FE	30,745,855	114.3270	36,199,701	31,663,200	31,236,972		23,695		549,066	5.500	5.578	FEB	1,484,537	1,775,136	03/03/2005	02/24/2025
713448-BV-9	Pepsico Inc Sr Nt				1FE	6,975,090	100.5220	7,036,526	7,000,000	6,986,169		8,283			0.800	0.921	FA	19,600	55,378	08/22/2011	08/25/2014
717081-CY-7	Pfizer Inc Sr Nt				1FE	41,014,334	153.3170	58,720,373	38,300,000	40,885,155		(39,849)			7.200	6.643	MS	811,960	2,757,600	10/21/2009	03/15/2039
717081-DA-8	Pfizer Inc Sr Nt				1FE	5,406,850	110.1310	5,506,530	5,000,000	5,164,918		(70,690)			5.350	3.774	MS	78,764	267,500	05/21/2009	03/15/2015
717081-DB-6	Pfizer Inc Sr Nt				1FE	53,782,602	126.3980	65,461,317	51,790,000	53,180,113		(189,058)			6.200	5.670	MS	945,455	3,210,980	10/08/2009	03/15/2019
718009-A@-2	Philadelphia Suburban Corp Sr Nt			2	1	22,000,000	110.5870	24,329,099	22,000,000	22,000,000					4.870	4.870	JJ	449,393	1,071,400	07/31/2003	07/31/2023
718172-AA-7	Philip Morris Intl Inc Sr Nt				1FE	37,809,213	121.2390	42,433,510	35,000,000	36,986,638		(320,881)			5.650	4.450	MN	247,188	1,977,500	06/03/2010	05/16/2018
718172-AM-1	Philip Morris Intl Inc Sr Nt				1FE	18,903,240	107.2050	19,296,846	18,000,000	18,893,338		(9,902)			4.375	4.081	MN	100,625	393,750	05/17/2012	11/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
718172-AP-4	Philip Morris Intl Inc Sr Nt				1FE	13,634,952	108.6730	13,910,182	12,800,000	13,626,589		(8,363)			4.500	4.118	MS	161,600	288,000	05/16/2012	03/20/2042
718507-BH-8	Conocophillips Nt				1FE	2,726,830	126.8460	3,285,306	2,590,000	2,665,268		(11,146)			6.650	6.025	JJ	79,419	172,235	07/12/2006	07/15/2018
718592-AB-4	Phillips-Van Heusen Corp Deb				3FE	2,982,690	122.1030	3,663,087	3,000,000	2,989,130		617			7.750	7.800	MN	29,708	232,500	11/04/1993	11/15/2023
72153*-AA-2	Pillsbury Winthrop LLP Sr Nt Ser A-1			2	2	3,278,222	103.2780	3,442,592	3,333,333	3,320,656		3,799			4.110	4.368	JJ	62,031	137,000	07/18/2003	07/18/2015
72153*-AB-0	Pillsbury Winthrop LLP Sr Nt Ser A-2			2	2	2,902,060	104.0790	3,122,363	3,000,000	2,973,083		6,614			4.210	4.718	MN	16,489	126,300	11/14/2003	11/14/2015
731020-AA-4	Polar Tankers Inc Nt			2	1FE	20,055,131	119.8510	23,970,200	20,000,000	20,050,355		(1,640)			5.951	5.929	MN	168,612	1,190,200	05/16/2007	05/10/2037
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt			2	2	4,250,462	102.1510	4,310,238	4,219,462	4,232,377		(2,015)			5.900	5.832	MJSD	692	248,948	04/10/2003	12/31/2018
737679-DB-3	Potomac Elec Pwr Co Sr Nt				1FE	3,876,680	142.6900	5,707,596	4,000,000	3,884,506		1,765			6.500	6.741	MN	33,222	260,000	03/24/2008	11/15/2037
73932#-AA-4	PowerMinn 9090 LLC Ser A Sr Sec Nt			2	5FE	13,358,131	74.6460	9,971,310	13,358,131	13,358,131					7.170	7.235	JAJO	202,198	957,778	12/10/2004	07/15/2027
740189-AG-0	Precision Castparts Sr Nt			1	1FE	4,988,850	100.6410	5,032,040	5,000,000	4,988,859		9			2.500	2.525	JJ	3,819		12/18/2012	01/15/2023
742741-AA-9	Procter & Gamble ESOP Deb Ser A			2	1FE	30,151,379	131.3610	30,192,565	22,984,421	28,239,879		(661,696)			9.360	3.731	JJ	1,075,671	2,151,342	07/20/2011	01/01/2021
74340X-AM-3	Prologis LP Co Gtd Nt				2FE	1,533,243	120.7830	1,610,031	1,333,000	1,516,570		(16,674)			6.625	3.768	MN	11,284	44,156	06/12/2012	05/15/2018
74340X-AN-1	Prologis LP Sr Nt				2FE	14,362,920	123.9820	14,877,876	12,000,000	14,175,236		(187,684)			7.375	4.284	AO	149,958	885,000	04/18/2012	10/30/2019
74444B-CC-3	Public Svc Co CO 1st Mtg Bd				1FE	10,987,310	120.4090	13,244,990	11,000,000	10,991,120		1,119			5.125	5.140	JD	46,979	563,750	06/11/2009	06/01/2019
74834L-AM-2	Quest Diagnostics Inc Gtd Nt				2FE	12,887,764	117.8050	15,104,931	12,822,000	12,859,168		(6,997)			6.400	6.325	JJ	410,304	820,608	08/14/2008	07/01/2017
74834L-AP-5	Quest Diagnostics Inc Co Gtd Nt				2FE	12,756,850	110.4350	13,252,164	12,000,000	12,738,097		(32,197)			4.750	3.729	JJ	239,083	237,500	08/21/2012	01/30/2020
74834L-AQ-3	Quest Diagnostics Inc Co Gtd Nt				2FE	4,799,400	114.5740	5,728,695	5,000,000	4,804,650		2,812			5.750	6.045	JJ	120,590	287,500	04/08/2011	01/30/2040
74834L-AS-9	Quest Diagnostics Inc Co Gtd Nt				2FE	23,959,920	111.9740	26,873,856	24,000,000	23,965,945		3,313			4.700	4.721	AO	282,000	1,128,000	03/21/2011	04/01/2021
74836H-AC-1	Questar Pipeline Co Nt				1FE	9,767,516	117.5300	11,400,362	9,700,000	9,744,944		(7,362)			5.830	5.725	JD	47,126	565,510	09/08/2009	02/01/2018
74836J-AE-3	Questar Market Resources Sr Nt				3FE	11,492,985	110.0000	12,650,000	11,500,000	11,495,516		831			6.800	6.810	MS	260,667	782,000	04/01/2008	04/01/2018
74836J-AF-0	Questar Market Resources Sr Nt				3FE	3,992,880	111.0000	4,440,000	4,000,000	3,994,638		565			6.800	6.824	MS	90,667	272,000	08/24/2009	03/01/2020
74837H-AA-4	Questar Pipeline Co Nt				1FE	21,986,140	139.0710	30,595,554	22,000,000	21,987,187		176			7.200	7.205	AO	396,000	1,584,000	03/24/2008	04/01/2038
74932#-AD-6	RC Cement Holding Co Gtd Sr Nt			2	3	10,548,016	105.5960	11,615,591	11,000,000	10,870,417		43,766			5.205	5.559	MS	176,536	690,189	09/10/2003	09/10/2016
751028-A#-8	Ralcorp Holdings Inc Sr Nt Ser C			2	2	5,000,000	102.4580	5,122,908	5,000,000	5,000,000					5.430	5.430	JD	6,788	284,000	12/22/2003	12/22/2013
751028-AA-9	Ralcorp Holdings Inc Sr Nt			1	2	10,000,000	119.6420	11,964,160	10,000,000	10,000,000					7.290	7.290	FA	275,400	754,000	08/04/2008	08/15/2018
751028-AF-8	Ralcorp Holdings Inc Nt				2FE	14,976,000	105.5350	15,830,265	15,000,000	14,981,186		1,986			4.950	4.970	FA	280,500	742,500	07/21/2010	08/15/2020
751028-B*-1	Ralcorp Holdings Inc Sr Nt Ser D			2	2	285,714	101.8100	290,887	285,714	285,714					4.760	4.760	JD	340	15,029	12/18/2003	12/22/2013
751028-E*-8	Ralcorp Holdings Inc Sr Nt				2	10,000,000	124.6670	12,466,688	10,000,000	10,000,000					7.600	7.600	MN	69,667	785,000	05/28/2009	05/28/2021
751277-AQ-7	Ralston-Purina Group Deb				1FE	5,400,913	137.3810	5,355,092	3,898,000	4,831,301		(77,864)			8.625	5.283	FA	127,010	336,203	01/28/2004	02/15/2022
758202-AF-2	Reed Elsevier Cap Inc Co Gtd Nt				2FE	9,008,400	107.0820	9,637,398	9,000,000	9,001,986		(1,791)			7.750	7.727	JJ	321,625	697,500	01/14/2009	01/15/2014
758202-AG-0	Reed Elsevier Cap Inc Co Gtd Nt				2FE	9,134,280	128.9390	11,604,546	9,000,000	9,093,919		(11,529)			8.625	8.401	JJ	357,937	776,250	01/14/2009	01/15/2019
758203-AA-1	Reed Elsevier Plc Deb				2FE	5,890,150	129.4710	6,473,570	5,000,000	5,773,064		(53,772)			6.625	4.774	AO	69,931	331,250	09/29/2010	10/15/2023
758200-AC-6	Reed Elsevier Cap Inc MT Nt		E		2FE	5,544,581	127.7020	6,576,653	5,150,000	5,498,285		(18,568)			7.500	6.672	MN	49,354	386,250	04/04/2011	05/15/2025
760759-AH-3	Republic Services Inc Co Gtd Nt				2FE	23,025,513	115.9690	26,672,755	23,000,000	23,020,833		(2,375)			5.000	4.985	MS	383,333	1,150,000	08/05/2010	03/01/2020
760761-AB-2	Republic Services Inc Co Gtd Nt				2FE	57,176,907	118.4240	66,122,264	55,835,000	56,880,753		(128,580)			5.500	5.165	MS	904,217	3,070,925	08/03/2010	09/15/2019
760761-AD-8	Republic Services Inc Co Gtd Nt				2FE	2,026,163	117.8600	2,357,200	2,000,000	2,021,884		(1,911)			5.250	5.095	MN	13,417	105,000	08/05/2010	11/15/2021
761713-AE-6	Reynolds American Inc Nt				2FE	42,108,952	119.6410	44,644,151	37,315,000	40,208,266		(759,793)			7.625	5.117	JD	237,106	2,845,269	09/30/2011	06/01/2016
761713-AF-3	Reynolds American Inc Co Gtd Nt				2FE	27,786,602	128.3060	31,712,012	24,716,000	26,876,347		(330,726)			7.750	5.843	JD	159,624	1,915,490	02/08/2010	06/01/2018
761713-AR-7	Reynolds American Inc Nt				2FE	13,468,210	114.4960	13,821,969	12,072,000	12,865,814		(291,648)			7.300	4.515	JJ	406,357	881,256	07/18/2011	07/15/2015
771196-AQ-5	Roche Hldgs Inc Co Gtd Nt				1FE	15,702,512	105.0460	16,479,554	15,688,000	15,691,858		(3,232)			5.000	4.978	MS	261,467	784,400	03/13/2009	03/01/2014
771196-AS-1	Roche Hldgs Inc Co Gtd Nt				1FE	53,377,120	124.4790	62,239,650	50,000,000	52,372,138		(321,904)			6.000	5.092	MS	1,000,000	3,000,000	01/25/2010	03/01/2019
772739-AD-0	Rock-Tenn Co Nt				3FE	2,992,440	100.5250	3,015,738	3,000,000	2,999,804		941			5.625	5.658	MS	49,688	168,750	03/04/2003	03/15/2013
77340R-AB-3	Rockies Express Pipeline LLC Sr Nt				3FE	6,996,360	102.2500	7,157,500	7,000,000	6,999,600		709			6.250	6.261	JJ	201,736	437,500	06/24/2008	07/15/2013
77340R-AH-0	Rockies Express Pipeline LLC Sr Nt				3FE	11,180,177	99.5000	11,009,675	11,065,000	11,125,487		(25,033)			3.900	3.648	AO	91,102	431,535	10/08/2010	04/15/2015
775198-AC-4	Rogers Group Inc Sr Nt				2	5,000,000	111.5310	5,576,537	5,000,000	5,000,000					7.330	7.330	MS	122,167	366,500	01/10/1996	03/01/2016
779382-AK-6	Rowan Companies Inc Sr Nt				2FE	20,857,904	123.4770	21,583,727	17,480,000	20,327,424		(278,091)			7.875	4.941	FA	573,562	1,171,800	07/30/2012	08/01/2019
779382-AN-0	Rowan Companies Inc Sr Nt				2FE	21,002,798	111.0900	22,195,782	19,980,000	20,803,310		(157,770)			5.000	4.021	MS	333,000	999,000	11/21/2011	09/01/2017
779382-AP-5	Rowan Companies Inc Co Gtd Nt			1	2FE	19,134,139	108.6070	19,549,224	18,000,000	19,114,581		(19,558)			4.875	4.058	JD	73,125	321,615	12/04/2012	06/01/2022
779382-AQ-3	Rowan Companies Inc Sr Nt			1	2FE	10,953,250	101.2700	11,139,733	11,000,000	10,953,262		12			5.400	5.429	JD	33,000		12/04/2012	12/01/2042
780153-AJ-1	Royal Caribbean Cruises Ltd Sr Nt				3FE	4,672,500	113.0000	5,932,500	5,250,000	4,887,043		52,876			7.250	8.942	MS	112,073	380,625	04/02/2008	03/15/2018
78390X-AA-9	SAIC Inc Co Gtd Nt			1	1FE	7,972,896	108.3210	8,665,704	8,000,000	7,975,928		2,482			4.450	4.496	JD	29,667	356,000	11/10/2011	12/01/2020
78442F-AG-3	SLM Corp MT Nt Ser A				2FE	2,066,100	99.9990	1,999,988	2,000,000	2,000,396		(10,268)			5.375	4.842	JJ	49,569	107,500	07/22/2005	01/15/2013
78468V-AA-0	SPL Logistics Escrow LLC Nt			1	4FE	5,000,000	106.0000	5,300,000	5,000,000	5,000,000					8.875	8.875	FA	186,128		07/24/2012	08/01/2020
78532*-AD-5	Sabine Mining Co Sec Nt			2	2	19,500,000	109.2580	21,305,402	19,500,000	19,500,000					4.580	4.580	FA	322,508	446,550	02/21/2012	02/21/2032
78573A-AC-4	SABMiller Holdings Inc Nt				2FE	993,350	113.3530	1,133,526	1,000,000	993,442		92			4.950	4.993	JJ	22,825	24,475	01/10/2012	01/15/2042
786514-BU-2	Safeway Inc Sr Nt		LS		2FE	29,949,433	103.0300	30,908,850	30,000,000	29,953,640		3,939			4.750	4.771	JD	118,750	1,409,167	12/01/2011	12/01/2021
80282K-AA-4	Santander Holdings USA Sr Nt				2FE	30,373,312	104.5490	31,364,700	30,000,000	30,254,788		(70,760)			4.625	4.345	AO	277,500	1,387,500	04/15/2011	04/19/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
806605-AH-4	Schering-Plough Corp Sr Nt				1FE	3,170,940	143.3100	4,299,306	3,000,000	3,158,879		(2,708)			6.550	6.131	MS	57,858	196,500	11/02/2007	09/15/2037
80689#-AY-2	Schneider National Leasing Inc Sr Nt				2	17,168,670	103.4070	17,579,271	17,000,000	17,022,751		(19,862)			5.440	5.312	FA	382,764	924,800	02/02/2004	02/02/2014
80689*-AL-4	Schnuck Markets Inc Sr Nt			2	4	14,727,273	105.4740	15,533,481	14,727,273	14,727,273					6.160	6.160	AO	204,120	907,200	10/10/2006	10/10/2021
81683R-AJ-3	Seminole Tribe of Florida Sub Nt Ser 200			2	3FE	20,400,000	102.7400	20,958,960	20,400,000	20,400,000					7.804	7.804	AO	398,004	1,592,016	09/28/2007	10/01/2020
81775#-AA-7	SES Global Americas Gtd Sr Nt Ser A			2	2	5,500,953	102.2720	5,551,895	5,428,572	5,437,317		(5,773)			5.290	5.062	MS	72,591	287,171	10/02/2003	09/30/2013
832696-C*-7	Smucker /J M/ Co (The) Sr Nt			2	2	19,801,038	113.9550	22,790,935	20,000,000	19,868,320		25,580			5.550	5.683	AO	277,500	1,110,000	05/31/2007	04/01/2022
83413U-A*-1	Solar Capital Sr Nt				2	12,500,000	104.8920	13,111,442	12,500,000	12,500,000					5.875	5.875	MN	101,997	367,188	05/11/2012	05/11/2017
837004-CC-2	South Carolina El & Gas Co 1st Mtg Bd				1FE	17,029,160	127.0570	20,329,056	16,000,000	16,693,531		(100,713)			6.500	5.605	MN	173,333	1,040,000	06/15/2009	11/01/2018
842400-EU-3	Southern CA Edison Co 1st Ref Mtg Bd Ser				1FE	2,498,815	108.9890	2,713,824	2,490,000	2,493,683		(1,521)			4.650	4.580	AO	28,946	115,785	05/04/2009	04/01/2015
842400-FJ-7	Southern CA Edison Co 1st Ref Mtg Bd				1FE	6,331,800	122.2760	7,336,566	6,000,000	6,217,654		(33,047)			5.500	4.757	FA	124,667	330,000	04/20/2009	08/15/2018
842400-FK-4	Southern CA Edison Co 1st Mtg Bd				1FE	14,923,800	106.1460	15,921,945	15,000,000	14,980,796		15,042			5.750	5.862	MS	253,958	862,500	10/07/2008	03/15/2014
842400-FL-2	Southern CA Edison Co 1st Ref Mtg Bd				1FE	5,898,900	135.6080	8,136,462	6,000,000	5,903,976		1,447			6.050	6.174	MS	106,883	363,000	03/25/2009	03/15/2039
842434-CK-6	Southern CA Gas Co Nt			1	1FE	14,925,150	100.4610	15,069,165	15,000,000	14,925,486		336			3.750	3.778	MS	156,250		09/18/2012	09/15/2042
843163-AP-1	Southern IN Gas & Elec Co 1st Mtg Bd				1FE	1,531,936	123.2430	1,971,893	1,600,000	1,580,494		4,661			8.875	9.300	JD	11,833	142,000	06/23/1987	06/01/2016
8447HB-AA-0	Southtrust Bank NA Putable Sub Bk Nt				1FE	5,277,670	127.8370	6,391,835	5,000,000	5,222,459		(10,957)			7.690	7.200	MN	49,131	384,500	04/17/2001	05/15/2025
844895-AL-6	Southwest Gas Corp Deb				2FE	2,242,845	141.6410	3,186,920	2,250,000	2,244,840		204			8.000	8.028	FA	75,000	180,000	07/31/1996	08/01/2026
845743-BM-4	Southwestern Pub Svc Co Sr Nt				2FE	2,514,720	135.6790	2,713,588	2,000,000	2,405,900		(58,154)			8.750	4.771	JD	14,583	175,000	01/28/2011	12/01/2018
84603M-XU-5	Sovereign Bank Sub Bk Nt				2FE	57,081,849	117.7480	57,355,002	48,710,000	55,386,607		(1,025,097)			8.750	5.765	MN	367,016	4,262,125	04/26/2011	05/30/2018
84755T-AA-5	Spectra Energy Capital Co Gtd Nt				2FE	11,567,600	121.7620	12,176,190	10,000,000	11,156,524		(194,558)			6.200	3.766	AO	130,889	620,000	11/01/2010	04/15/2018
852212-AA-7	Square Butte Elec Coop 1st Mtg Bd Ser 19			2	2FE	635,767	100.0720	636,225	635,767	635,767					6.520	6.521	JJ	20,726	41,452	05/29/1998	01/01/2014
854502-AC-5	Stanley Black & Decker Inc Co Gtd Nt			1	1FE	23,975,520	104.3830	25,051,944	24,000,000	23,978,002		2,270			3.400	3.412	JD	68,000	836,400	11/17/2011	12/01/2021
85915#-AD-3	Stericycle Inc Sr Nt Ser A				2	15,000,000	105.3300	15,799,535	15,000,000	15,000,000					3.890	3.890	AO	123,183	583,500	10/15/2010	10/15/2017
85915#-AE-1	Stericycle Inc Sr Nt Ser B				2	5,000,000	107.7490	5,387,432	5,000,000	5,000,000					4.470	4.470	AO	47,183	223,500	10/15/2010	10/15/2020
863871-AM-1	Student Loan Mktg Assn Bd Zero Cpn	@			1FE	2,402,344	77.6540	34,944,300	45,000,000	20,270,273		1,590,597			0.000	8.342	N/A			08/25/1987	10/03/2022
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 1				3FE	158,891	100.1560	159,139	158,891	158,891					1.963	1.986	MON	242	824	09/26/2012	02/28/2014
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 5				3FE	2,875,059	100.4360	2,887,603	2,875,059	2,875,059					3.835	3.892	MON	1,837	28,803	09/26/2012	02/28/2016
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 7				3FE	741,818	100.4360	745,055	741,818	741,818					3.838	3.883	MON	1,898	7,357	09/26/2012	02/28/2016
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 4				3FE	1,483,636	100.4360	1,490,109	1,483,636	1,483,636					3.937	4.084	FMAN	9,431	15,408	09/26/2012	02/28/2016
86765B-AE-9	Sunoco Logistics Ptnrs Op LP Nt				2FE	6,376,715	112.1360	7,030,952	6,270,000	6,316,338		(12,111)			6.125	5.880	MN	49,071	384,038	03/30/2007	05/15/2016
86765B-AF-6	Sunoco Logistics Ptnrs Op LP Nt				2FE	17,999,100	107.4010	19,332,126	18,000,000	17,999,988		10			8.750	8.750	FA	595,000	1,575,000	02/03/2009	02/15/2014
86765B-AG-4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt				2FE	13,964,970	112.1910	15,706,740	14,000,000	13,973,301		2,985			5.500	5.533	FA	290,889	770,000	02/12/2010	02/15/2020
86787G-AG-7	SunTrust Banks Inc Sub Bk Nt				2FE	4,993,300	109.2570	5,462,850	5,000,000	4,997,904		720			5.000	5.017	MS	83,333	250,000	08/17/2005	09/01/2015
869049-AE-6	Susa Partnership LP Deb				1FE	5,010,000	127.5700	6,378,510	5,000,000	5,007,580		(270)			7.500	7.483	JD	31,250	375,000	12/03/1997	12/01/2027
871829-AM-9	Sysco Corp Sr Nt				1FE	15,925,400	120.4690	19,275,024	16,000,000	15,949,394		6,680			5.375	5.436	MS	248,444	860,000	05/28/2009	03/17/2019
871829-AN-7	Sysco Corp Nt				1FE	23,335,532	145.0240	33,645,475	23,200,000	23,329,129		(2,032)			6.625	6.579	MS	444,022	1,537,000	04/13/2009	03/17/2039
871829-AQ-0	Sysco Corp Sr Nt				1FE	52,711,780	102.0540	54,088,620	53,000,000	52,725,833		14,053			2.600	2.662	JD	72,728	689,000	06/06/2012	06/12/2022
872287-AC-1	TCI Communications Inc Deb				2FE	600,728	119.3300	596,648	500,000	529,749		(10,310)			8.750	6.221	FA	18,229	43,750	05/25/2004	08/01/2015
872287-AF-4	TCI Communications Inc Deb				2FE	2,451,860	140.5560	2,811,116	2,000,000	2,347,051		(17,062)			7.875	5.951	FA	59,500	157,500	08/23/2005	02/15/2026
87244E-AG-7	TIAA Global Markets Co Gtd Nt				1FE	14,496,230	102.4670	14,857,759	14,500,000	14,499,552		802			4.950	4.956	JJ	330,963	717,750	07/09/2008	07/15/2013
87305Q-CA-7	TTX Co Nt				2	2,973,660	111.7820	3,353,469	3,000,000	2,989,137		2,744			6.050	6.168	JD	8,067	181,500	06/15/2006	06/15/2016
87875U-AJ-1	Teco Finance Inc Co Gtd Nt				2FE	4,993,400	106.9190	5,345,940	5,000,000	4,996,284		1,069			4.000	4.025	MS	58,889	200,000	03/09/2010	03/15/2016
87875U-AK-8	Teco Finance Inc Gtd Nt				2FE	20,414,925	116.3140	23,844,309	20,500,000	20,434,526		7,337			5.150	5.204	MS	310,860	1,055,750	03/12/2010	03/15/2020
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt			2	2FE	9,021,319	106.2690	9,586,866	9,021,319	9,021,319					6.125	6.172	MJSD	1,535	552,556	10/09/2003	03/30/2023
883556-AP-7	Thermo Fisher Scientific Inc Sr Nt				2FE	2,181,280	109.3010	2,186,026	2,000,000	2,108,266		(42,871)			5.000	2.670	JD	8,333	100,000	04/07/2011	06/01/2015
883556-AS-1	Thermo Fisher Scientific Inc Sr Nt				2FE	7,966,960	105.2600	8,420,760	8,000,000	7,983,972		6,518			3.200	3.290	MN	42,667	256,000	04/20/2010	05/01/2015
883556-AX-0	Thermo Fisher Scientific Inc Sr Nt				2FE	4,042,400	112.9900	4,519,596	4,000,000	4,036,475		(3,655)			4.500	4.366	MS	60,000	180,000	04/11/2011	03/01/2021
883556-AY-8	Thermo Fisher Scientific Inc Sr Nt				2FE	12,111,630	106.1970	12,743,688	12,000,000	12,074,319		(22,126)			3.200	2.993	MS	128,000	384,000	04/07/2011	03/01/2016
883556-BC-5	Thermo Fisher Scientific Inc Sr Nt				2FE	4,973,750	102.1980	5,109,875	5,000,000	4,974,431		681			3.150	3.210	JJ	56,438		08/15/2012	01/15/2023
884903-BA-2	Thomson Reuters Corp Co Gtd Nt				1FE	4,852,600	102.8130	5,140,625	5,000,000	4,979,951		35,459			5.950	6.722	JJ	137,181	297,500	01/15/2009	07/15/2013
886428-AD-9	Tidewater Inc Sr Nt				2	21,752,000	101.2900	22,283,823	22,000,000	21,981,794		30,180			4.440	4.587	JJ	409,713	976,800	07/08/2003	07/30/2013
887315-AY-5	Time Warner Companies Inc Sec Nt				2FE	1,483,590	126.0190	1,890,278	1,500,000	1,493,155		1,000			6.875	6.977	JD	4,583	103,125	06/03/1998	06/15/2018
887315-BJ-7	Time Warner Companies Inc Deb				2FE	7,670,190	125.5680	8,789,739	7,000,000	7,326,276		(57,274)			7.250	6.111	AO	107,139	507,500	11/09/2006	10/15/2017
887315-BM-0	Time Warner Companies Inc Sec Nt				2FE	3,453,800	130.1070	4,553,752	3,500,000	3,465,945		1,242			6.950	7.056	JJ	112,165	243,250	06/03/1998	01/15/2028
887317-AC-9	Time Warner Inc Nt				2FE	23,793,700	117.0890	27,515,939	23,500,000	23,676,186		(43,083)			5.875	5.646	MN	176,413	1,380,625	09/30/2009	11/15/2016
887317-AF-2	Time Warner Inc Co Gtd Nt				2FE	44,851,500	116.8050	52,562,385	45,000,000	44,886,418		12,882			4.875	4.917	MS	645,938	2,193,750	03/03/2010	03/15/2020
88732J-AH-1	Time Warner Cable Inc Co Gtd Nt				2FE	10,749,300	118.1320	11,813,180	10,000,000	10,471,746		(96,357)			5.850	4.635	MN	97,500	585,000	12/18/2009	05/01/2017
88732J-AK-4	Time Warner Cable Inc Sr Nt				2FE	9,010,830	102.7450	9,247,041	9,000,000	9,001,255		(2,405)			6.200	6.171	JJ	279,000	558,000	06/17/2008	07/01/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88732J-AL-2	Time Warner Cable Inc Sr Nt				2FE	11,503,475	124.9180	14,365,605	11,500,000	11,502,454		(362)			6.750	6.745	JJ	388,125	776,250	06/17/2008	07/01/2018
88732J-AN-8	Time Warner Cable Inc Sr Nt				2FE	5,111,600	132.8680	6,643,420	5,000,000	5,106,937		(1,459)			7.300	7.117	JJ	182,500	365,000	02/03/2009	07/01/2038
88732J-AR-9	Time Warner Cable Inc Co Gtd Nt				2FE	11,944,080	108.3550	13,002,648	12,000,000	11,984,136		11,689			7.500	7.613	AO	225,000	900,000	03/23/2009	04/01/2014
88732J-AW-8	Time Warner Cable Inc Co Gtd Nt				2FE	14,851,650	116.4340	17,465,025	15,000,000	14,889,829		12,610			5.000	5.125	FA	312,500	750,000	12/18/2009	02/01/2020
89054X-AA-3	Topaz Solar Farms LLC Nt			2	2FE	34,000,000	103.5170	35,195,780	34,000,000	34,000,000					5.750	5.749	MS	494,181	1,173,000	02/16/2012	09/30/2039
891490-AR-5	Tosco Corp Deb				1FE	2,371,636	147.3130	2,946,268	2,000,000	2,286,487		(12,510)			7.800	6.250	JJ	78,000	156,000	07/01/2004	01/01/2027
89233P-4B-9	Toyota Motor Credit Corp MT Nt				1FE	8,156,762	106.0410	8,430,244	7,950,000	8,072,983		(47,885)			3.200	2.547	JD	9,893	254,400	03/22/2011	06/17/2015
89233P-4C-7	Toyota Motor Credit Corp MT Nt				1FE	7,689,443	115.2450	8,381,740	7,273,000	7,631,031		(40,929)			4.500	3.738	JD	12,728	327,285	07/20/2011	06/17/2020
89233P-4S-2	Toyota Motor Credit Corp Sr Nt				1FE	4,144,756	114.2420	4,398,305	3,850,000	4,106,636		(27,503)			4.250	3.298	JJ	77,267	163,625	08/03/2011	01/11/2021
89233P-5T-9	Toyota Motor Credit Corp Sr Nt				1FE	29,888,700	107.8870	32,366,220	30,000,000	29,897,956		9,256			3.300	3.344	JJ	464,750	495,000	01/09/2012	01/12/2022
893045-AC-8	Trans-Allegheny Interstate Ln Sr Nt				1FE	14,943,900	105.0470	15,757,110	15,000,000	14,975,570		11,272			4.000	4.084	JJ	276,667	600,000	01/19/2010	01/15/2015
893570-BY-6	Transcontinental Gas P L Corp Sr Nt				2FE	13,882,515	122.4570	18,368,475	15,000,000	14,282,847		104,352			6.050	7.123	JD	40,333	907,500	09/30/2008	06/15/2018
89615#-AH-9	Trident Seafoods Corp Sr Sec Nt				2	23,000,000	112.0140	25,763,252	23,000,000	23,000,000					5.960	5.960	MS	380,778	1,370,800	09/21/2006	09/21/2016
896678-AD-1	Trinova Corp Deb (Aeroquip-Vickers-now)				2FE	988,090	144.1400	1,441,396	1,000,000	991,446		347			7.875	7.980	JD	6,563	78,750	05/29/1996	06/01/2026
899038-AE-9	Tudor Investment Corp Sr Nt				2FE	2,000,000	100.2500	2,005,000	2,000,000	2,000,000					6.970	6.970	JD	6,970	139,400	06/09/2006	06/13/2013
90265E-AG-5	UDR Inc Co Gtd Nt			1	2FE	22,050,380	109.9730	24,194,082	22,000,000	22,062,978		12,598			4.625	4.576	JJ	483,313	462,500	12/04/2012	01/10/2022
902690-AM-1	UGI Utilities Inc MT Nt Ser B				1FE	12,230,133	107.0240	12,842,880	12,000,000	12,196,198		(33,935)			5.160	4.421	MN	80,840	541,800	07/30/2012	05/15/2015
902905-AL-2	USX Marathon Group Deb				2FE	2,120,112	134.8480	2,595,832	1,925,000	2,081,524		(10,818)			9.375	8.119	MN	23,060	180,469	12/18/2008	05/15/2022
902905-AM-0	USX Marathon Group Deb				2FE	3,456,894	100.2480	2,746,806	2,740,000	2,744,225		(109,511)			9.125	4.971	JJ	115,289	250,025	05/17/2005	01/15/2013
902905-AQ-1	USX Marathon Group Deb				2FE	1,857,744	132.1660	2,081,608	1,575,000	1,771,812		(12,696)			8.125	6.471	JJ	59,008	127,969	06/29/2004	07/15/2023
903608-AA-1	United States Shipping Subordinated Term				5	378,741	34.5000	288,481	836,177	378,741					2.500	119.861	MJSD	232	10,743	09/26/2012	08/07/2013
903608-AB-9	United States Shipping Restated Term Ln				5	1,264,935	97.6000	2,725,676	2,792,701	1,264,935					9.200	134.639	MJSD	2,855	132,033	09/26/2012	08/07/2013
904764-AK-3	Unilever Cap Corp Co Gtd Nt				1FE	12,553,823	117.8970	14,972,906	12,700,000	12,601,808		13,430			4.800	4.948	FA	230,293	609,600	03/25/2009	02/15/2019
904851-AA-0	Unionbancal Corp Sub Bk Nt				1FE	3,988,840	103.9420	4,157,664	4,000,000	3,998,233		1,758			5.250	5.298	JD	8,750	210,000	12/07/2006	12/16/2013
90520G-AA-4	Union Bank of California Sub Bk Nt				1FE	3,984,240	113.9040	4,556,172	4,000,000	3,993,641		1,663			5.950	6.003	MN	33,056	238,000	05/08/2006	05/11/2016
905581-AR-5	Union Carbide Corp Deb				2FE	3,130,170	124.5310	3,735,927	3,000,000	3,089,194		(4,351)			7.500	7.135	JD	18,750	225,000	04/01/1998	06/01/2025
906548-CB-6	Union Elec Co 1st Mtg Bd				1FE	2,836,080	102.4130	3,072,393	3,000,000	2,973,637		33,671			4.650	5.872	AO	34,875	139,500	06/25/2008	10/01/2013
906548-CE-0	Union Elec Co Sr Nt				1FE	5,546,450	122.1460	6,107,285	5,000,000	5,337,528		(66,684)			6.400	4.702	JD	14,222	320,000	09/04/2009	06/15/2017
906548-CG-5	Union Elec Co 1st Mtg Bd				1FE	15,007,440	126.1430	18,921,390	15,000,000	15,006,375		(830)			6.700	6.691	FA	418,750	1,005,000	06/12/2008	02/01/2019
907818-CZ-9	Union Pacific Corp Sr Nt				2FE	9,809,000	119.8930	11,989,340	10,000,000	9,878,800		20,849			5.750	6.041	MN	73,472	575,000	05/20/2009	11/15/2017
909279-S*-3	United Airlines Inc Mtg Ln N779UA				3	1,172,284	99.5000	1,229,572	1,235,751	1,232,180		14,507			0.891	4.121	MS	2,846	17,571	09/24/2008	11/15/2017
90982P-AA-5	United Cities Gas Co Nt Ser A				2FE	4,175,261	115.8190	4,632,752	4,000,000	4,130,375		(6,364)			6.670	6.298	JD	11,858	266,800	12/21/2005	12/15/2025
910558-AA-9	United Group Inv Partnership Sr Nt Ser A				2	9,710,182	113.6780	11,367,756	10,000,000	9,849,715		34,435			6.130	6.590	MS	156,656	613,000	07/07/2008	09/29/2016
911308-AA-2	United Parcel Service Deb				1FE	9,407,690	137.1400	9,599,772	7,000,000	8,375,480		(153,654)			8.375	5.097	AO	146,563	586,250	05/13/2005	04/01/2020
913017-BQ-1	United Technologies Corp Sr Nt				1FE	51,141,182	124.6230	59,320,405	47,600,000	50,008,680		(329,637)			6.125	5.145	FA	1,214,792	2,915,500	05/28/2009	02/01/2019
913017-BT-5	United Technologies Corp Sr Nt				1FE	19,753,400	111.1160	22,223,220	20,000,000	19,755,696		2,296			4.500	4.576	JD	75,000	450,000	05/24/2012	06/01/2042
913017-BV-0	United Technologies Corp Sr Nt				1FE	12,490,375	105.8990	13,237,350	12,500,000	12,490,861		486			3.100	3.109	JD	32,292	193,750	05/24/2012	06/01/2022
91324P-BZ-4	UnitedHealth Group Inc Sr Nt			1	1FE	12,103,190	100.9000	12,107,952	12,000,000	12,101,389		(1,801)			2.750	2.652	FA	63,250		10/22/2012	02/15/2023
91324P-CA-8	UnitedHealth Group Inc Sr Nt			1	1FE	4,886,500	99.5790	4,978,960	5,000,000	4,886,868		368			3.950	4.082	AO	37,854		10/17/2012	10/15/2042
918005-AT-6	Aquila Inc Sr Nt				2FE	2,041,420	125.2550	2,505,098	2,000,000	2,023,367		(1,746)			8.270	8.083	MN	21,134	165,400	07/01/1992	11/15/2021
91802M-AA-8	Utility Contract Funding LLC Nt			2	2FE	4,238,601	107.1090	4,542,421	4,240,933	4,240,109		1			7.944	7.944	AO	84,225	336,900	06/27/2002	10/01/2016
91911X-AM-6	Valeant Pharmaceuticals Intl Co Gtd Nt			1	4FE	9,093,750	108.7500	10,875,000	10,000,000	9,187,604		71,915			7.000	8.451	AO	175,000	700,000	09/22/2011	10/01/2020
91911X-AQ-7	Valeant Pharmaceuticals Intl Co Gtd Nt			1	4FE	7,080,000	107.2500	8,580,000	8,000,000	7,165,176		63,665			6.750	8.481	FA	204,000	540,000	08/19/2011	08/15/2021
91913Y-AG-5	Valero Energy Corp Co Gtd Nt				2FE	6,974,689	101.8840	6,777,344	6,652,000	6,700,361		(104,419)			4.750	3.121	JD	14,043	315,970	04/15/2010	06/15/2013
91913Y-AK-6	Valero Energy Corp Sr Nt				2FE	4,683,308	104.1130	4,705,894	4,520,000	4,574,199		(41,770)			4.750	3.756	AO	53,675	214,700	04/15/2010	04/01/2014
91914C-AC-1	Valero Logistics Operations LP Gtd Nt				3FE	4,779,900	100.6520	5,032,620	5,000,000	4,986,913		62,922			6.050	7.396	MS	89,069	302,500	05/21/2009	03/15/2013
920355-AC-8	Valspar Corp Nt				2FE	5,996,024	108.4830	6,508,968	6,000,000	5,998,835		412			5.100	5.108	FA	127,500	306,000	03/20/2006	08/01/2015
92343V-AF-1	Verizon Communications Inc Sr Nt				1FE	6,382,508	131.4600	8,823,575	6,712,000	6,400,231		5,098			6.250	6.638	AO	104,875	419,500	03/19/2009	04/01/2037
92343V-AK-0	Verizon Communications Inc Nt				1FE	9,905,100	135.3870	13,538,710	10,000,000	9,911,193		1,386			6.400	6.472	FA	241,778	640,000	02/07/2008	02/15/2038
92343V-AL-8	Verizon Communications Inc Bd				1FE	7,481,700	120.0870	9,006,540	7,500,000	7,489,425		1,742			5.500	5.532	FA	155,833	412,500	02/07/2008	02/15/2018
92343V-AP-9	Verizon Communications Inc Bd				1FE	8,182,245	142.3190	11,795,432	8,288,000	8,188,460		1,411			6.900	7.002	AO	120,729	571,872	04/01/2008	04/15/2038
92343V-AV-6	Verizon Communications Inc Sr Nt				1FE	4,173,400	126.3790	5,055,140	4,000,000	4,122,123		(15,858)			6.350	5.761	AO	63,500	254,000	06/26/2009	04/01/2019
92344S-AK-6	Verizon Wireless Sr Nt				1FE	4,729,050	137.5700	5,158,875	3,750,000	4,434,957		(98,636)			8.500	4.883	MN	40,729	318,750	11/12/2009	11/15/2018
92344S-AP-5	Verizon Wireless Sr Nt				1FE	18,637,974	104.9740	17,950,622	17,100,000	17,515,433		(370,689)			5.550	3.250	FA	395,438	949,050	11/12/2009	02/01/2014
92344X-AB-5	Verizon New York Inc Sr Nt Ser B				1FE	36,717,859	132.4960	40,955,808	30,911,000	36,504,482		(155,189)			7.375	5.802	AO	569,922	2,279,686	08/30/2011	04/01/2032
925524-BG-4	Viacom Inc Sr Nt				2FE	11,128,684	112.5090	11,025,902	9,800,000	11,112,023		(16,661)			4.500	2.664	MS	147,000		11/15/2012	03/01/2021
92553P-AD-4	Viacom Inc Nt				2FE	5,096,900	119.5320	5,976,585	5,000,000	5,070,968		(8,607)			5.625	5.370	MS	82,813	281,250	09/24/2009	09/15/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92553P-AE-2	Viacom Inc Nt				2FE	5,965,830	105.9520	6,357,090	6,000,000	5,987,687		6,826			4.375	4.502	MS	77,292	262,500	08/19/2009	09/15/2014
92553P-AF-9	Viacom Inc Sr Nt				2FE	3,992,560	108.5760	4,343,056	4,000,000	3,996,360		1,244			4.250	4.286	MS	50,056	170,000	09/24/2009	09/15/2015
92553P-AJ-1	Viacom Inc Sr Nt				2FE	5,901,660	108.9870	6,539,190	6,000,000	5,910,277		8,192			3.875	4.076	JD	10,333	234,438	12/07/2011	12/15/2021
927804-EU-4	Virginia Elec & Pwr Co Sr Nt				1FE	5,968,680	100.7080	6,042,474	6,000,000	5,998,655		8,106			4.750	4.891	MS	95,000	285,000	01/21/2009	03/01/2013
927804-FA-7	Virginia Elec & Pwr Co Sr Nt Ser B				1FE	6,043,800	132.2000	7,932,000	6,000,000	6,041,051		(818)			6.000	5.945	JJ	166,000	360,000	01/27/2009	01/15/2036
927804-FE-9	Virginia Elec & Pwr Co Sr Nt				1FE	3,927,034	138.1370	5,249,198	3,800,000	3,920,381		(2,024)			6.350	6.101	MN	20,779	241,300	05/08/2009	11/30/2037
927804-FF-6	Virginia Elec & Pwr Co Sr Nt				1FE	5,859,679	120.8200	6,868,611	5,685,000	5,797,939		(18,115)			5.400	4.971	AO	52,018	306,990	05/08/2009	04/30/2018
927804-FH-2	Virginia Elec & Pwr Co Sr Nt				1FE	5,996,720	119.2790	7,156,764	6,000,000	5,997,718		290			5.000	5.007	JD	833	300,000	06/23/2009	06/30/2019
92928Q-AB-4	WEA Finance LLC Co Gtd Nt			1	1FE	22,925,750	111.9710	25,753,376	23,000,000	22,936,049		6,135			4.625	4.666	MN	150,698	1,063,750	06/07/2011	05/10/2021
92976W-BH-8	Wachovia Corp Sr Nt				1FE	12,446,500	119.8040	14,975,525	12,500,000	12,469,032		5,101			5.750	5.807	FA	299,479	718,750	01/28/2008	02/01/2018
929903-AJ-1	Wachovia Corp Sub Bk Nt				1FE	3,986,680	106.6340	4,265,360	4,000,000	3,997,420		1,523			5.250	5.293	FA	87,500	210,000	07/19/2004	08/01/2014
931142-CM-3	Wal-Mart Stores Inc Sr Nt				1FE	18,163,966	135.8850	23,847,818	17,550,000	18,132,201		(9,786)			6.200	5.945	AO	229,710	1,088,100	05/15/2009	04/15/2038
931142-CP-6	Wal-Mart Stores Inc Sr Nt				1FE	4,893,450	113.7840	5,689,220	5,000,000	4,928,628		10,031			4.125	4.395	FA	85,938	206,250	04/22/2009	02/01/2019
931142-CQ-4	Wal-Mart Stores Inc Sr Nt				1FE	12,007,040	103.8810	12,465,672	12,000,000	12,002,046		(1,443)			3.200	3.187	MN	49,067	384,000	05/26/2009	05/15/2014
931142-CU-5	Wal-Mart Stores Inc Sr Nt				1FE	14,395,500	111.1660	16,674,960	15,000,000	14,491,700		56,521			3.625	4.154	JJ	261,302	543,750	04/11/2011	07/08/2020
931142-DD-2	Wal-Mart Stores Inc Sr Nt				1FE	51,323,838	116.1340	59,228,085	51,000,000	51,278,099		(27,626)			4.250	4.171	AO	457,583	2,167,500	04/21/2011	04/15/2021
931422-AD-1	Walgreen Co Nt				2FE	20,121,018	102.4670	20,698,314	20,200,000	20,189,894		16,672			4.875	4.963	FA	410,313	984,750	07/14/2008	08/01/2013
93884P-CJ-7	Washington Gas Lt Co MT Nt Ser C				1FE	3,905,640	129.6740	5,186,976	4,000,000	3,930,782		2,927			6.820	7.018	MS	80,324	272,800	09/19/2000	10/09/2026
93884P-CL-2	Washington Gas Lt Co MT Nt Ser C				1FE	1,137,620	127.6320	1,276,321	1,000,000	1,106,261		(5,033)			6.620	5.511	MS	19,492	66,200	08/09/2005	10/23/2026
93933W-AA-4	Washington Mutual Bk FA Sub Bk Nt				6	0.0010	0.0010	70	7,000,000						6.875	0.000	JD			10/27/2003	06/15/2015
94106L-AS-8	Waste Management Inc Co Gtd Nt				2FE	17,119,520	120.6660	19,306,544	16,000,000	16,745,123		(122,550)			6.100	5.070	MS	287,378	976,000	10/02/2009	03/15/2018
94106L-AU-3	Waste Management Inc Co Gtd Nt				2FE	19,223,920	127.1550	19,925,236	15,670,000	18,589,515		(412,261)			7.375	3.939	MS	353,119	1,155,663	11/01/2011	03/11/2019
94106L-AW-9	Waste Management Inc Co Gtd Nt				2FE	5,887,420	114.2130	6,281,737	5,500,000	5,808,603		(34,859)			4.750	3.880	JD	726	261,250	08/30/2010	06/30/2020
942683-AE-3	Watson Pharmateuticals Inc Sr Nt				2FE	2,111,388	121.7320	2,081,617	1,710,000	2,104,984		(6,404)			6.125	2.339	FA	39,568		11/14/2012	08/15/2019
942683-AF-0	Watson Pharmateuticals Inc Sr Nt				2FE	9,916,500	102.0850	10,208,480	10,000,000	9,918,272		1,772			3.250	3.349	AO	80,347		09/27/2012	10/01/2022
942683-AG-8	Watson Pharmateuticals Inc Sr Nt				2FE	9,424,705	101.3150	9,412,154	9,290,000	9,422,062		(2,643)			1.875	1.563	AO	43,063		11/20/2012	10/01/2017
942683-AH-6	Watson Pharmateuticals Inc Sr Nt				2FE	6,896,120	104.1130	7,287,931	7,000,000	6,896,517		397			4.625	4.718	AO	80,038		09/27/2012	10/01/2042
94403*-AW-6	WaWa Inc Sr Nt			2	2	1,390,625	102.5990	1,426,769	1,390,625	1,390,625					8.010	8.009	JD	5,260	111,389	08/30/2001	06/14/2013
947074-AJ-9	Weatherford Intl Ltd Co Gtd Nt				2FE	16,455,408	114.4570	19,652,250	17,170,000	16,886,981		33,129			6.350	6.695	JD	48,458	1,133,220	11/15/2011	06/15/2017
94707V-AA-8	Weatherford Intl Ltd Co Gtd Nt				2FE	8,644,464	110.1990	8,815,920	8,000,000	8,615,987		(28,477)			5.125	3.955	MS	120,722	225,000	07/30/2012	09/15/2020
948741-AH-6	Weingarten Realty Inv Sr Nt			1	2FE	33,475,855	98.5960	33,029,727	33,500,000	33,476,044		189			3.375	3.384	MS	257,531		10/01/2012	10/15/2022
94874R-CQ-7	Weingarten Realty Investors MT Nt Ser A				2FE	6,000,000	112.5120	6,750,690	6,000,000	6,000,000					5.542	5.542	JD	14,779	332,520	12/12/2006	12/15/2016
949746-NY-3	Wells Fargo & Co Sr Nt				1FE	48,539,210	100.2970	51,151,572	51,000,000	50,950,292		598,761			4.375	5.604	JJ	935,885	2,231,250	08/01/2008	01/31/2013
94978#-CA-3	Wells Fargo Bank Northwest NA Sr Nt			2	3	3,431,977	101.3730	3,479,087	3,431,977	3,431,977					6.210	6.211	JJ	105,971	213,126	07/16/2004	01/02/2020
94978#-CB-1	Wells Fargo Bank Northwest NA Sr Nt			2	3	3,456,177	101.3730	3,503,617	3,456,177	3,456,177					6.210	6.211	JJ	106,718	214,629	07/16/2004	01/02/2020
95235L-AE-0	West Corp Term Ln B-5 Nt 1				4FE	1,373,395	101.2750	1,390,906	1,373,395	1,373,395					4.462	4.523	MON	170	25,825	09/26/2012	07/15/2016
955306-B#-1	West Pharmaceutical Svcs Sr Nt Ser B				2Z	5,000,000	102.1330	5,106,645	5,000,000	5,000,000					3.820	3.820	JJ	93,378		07/05/2012	07/15/2024
955306-B@-3	West Pharmaceutical Svcs Sr Nt Ser A				2	4,000,000	102.1910	4,087,623	4,000,000	4,000,000					3.670	3.670	JJ	71,769		07/05/2012	07/15/2022
958587-BD-8	Western MA Elec Co Nt				1FE	4,022,254	102.7980	4,111,916	4,000,000	4,023,090		(13,415)			5.000	4.106	MS	66,667	175,000	07/30/2012	09/01/2013
961068-AE-9	Westmoreland Mining LLC Sr Sec Nt			2	3	8,280,000	106.2410	8,796,717	8,280,000	8,280,000					8.020	8.098	MJSD	1,845	664,056	06/26/2008	03/31/2018
961548-AL-8	Westvaco Corp Deb				2FE	16,732,870	138.7130	21,500,531	15,500,000	16,131,311		(62,422)			9.750	8.961	JD	67,167	1,511,250	06/18/1997	06/15/2020
96647K-AF-9	Whitman Corp Nt				1FE	6,500,845	138.2240	8,984,541	6,500,000	6,500,820		(25)			7.290	7.289	MS	139,523	473,850	09/22/2000	09/15/2026
969133-AG-2	Willamette Inds Inc Deb				3FE	1,995,600	130.1450	2,602,894	2,000,000	1,997,490		182			9.000	9.021	AO	45,000	180,000	09/27/1991	10/01/2021
96950F-AD-6	Williams Partners LP Sr Nt				2FE	39,991,764	115.1950	46,078,080	40,000,000	39,995,173		540			5.250	5.252	MS	618,333	2,100,000	08/04/2011	03/15/2020
96950H-AD-2	Williams Partners LP Sr Nt				2FE	13,418,315	121.4830	13,970,534	11,500,000	13,015,090		(337,005)			7.250	3.741	FA	347,396	833,750	10/13/2011	02/01/2017
976656-CA-4	Wisconsin Electric Power Co Nt				1FE	2,000,840	106.7480	2,134,950	2,000,000	2,000,215		(162)			6.000	5.991	AO	30,000	120,000	09/26/2008	04/01/2014
976707-AK-5	Wisconsin Gas Co Deb				1FE	2,262,180	103.9660	2,079,322	2,000,000	2,021,940		(29,881)			6.600	4.995	MS	38,867	132,000	01/22/2003	09/15/2013
983024-AE-0	Wyeth Nt				1FE	8,982,360	105.4220	9,487,980	9,000,000	8,997,755		1,959			5.500	5.524	FA	206,250	495,000	12/11/2003	02/01/2014
983024-AL-4	Wyeth Nt				1FE	9,357,878	131.1720	11,477,559	8,750,000	9,326,033		(12,150)			6.000	5.515	FA	198,333	525,000	05/01/2007	02/15/2036
98385X-AS-5	XTO Energy Inc Sr Nt				1FE	40,043,320	105.2180	42,087,200	40,000,000	40,008,112		(8,068)			5.750	5.728	JD	102,222	2,300,000	08/12/2008	12/15/2013
98385X-AT-3	XTO Energy Inc Nt				1FE	9,971,300	130.7090	13,070,870	10,000,000	9,980,536		2,600			6.500	6.540	JD	28,889	650,000	08/04/2008	12/15/2018
984121-BP-7	Xerox Corp Sr Nt				2FE	16,629,150	112.6870	16,903,050	15,000,000	15,906,305		(258,909)			6.400	4.357	MS	282,667	960,000	01/29/2010	03/15/2016
984121-BQ-5	Xerox Corp Sr Nt				2FE	3,331,320	116.3090	3,489,276	3,000,000	3,207,391		(44,882)			6.750	4.863	FA	84,375	202,500	02/08/2010	02/01/2017
984121-BW-2	Xerox Corp Sr Nt				2FE	23,126,595	115.3300	24,449,981	21,200,000	22,541,251		(213,005)			6.350	4.992	MN	172,014	1,346,200	02/10/2010	05/15/2018
984121-BZ-5	Xerox Corp Sr Nt				2FE	7,109,270	105.1690	7,361,823	7,000,000	7,048,990		(21,736)			4.250	3.903	FA	112,389	297,500	01/22/2010	02/15/2015
984121-CA-9	Xerox Corp Sr Nt				2FE	20,113,320	111.7260	21,786,570	19,500,000	19,965,821		(54,362)			5.625	5.211	JD	48,750	1,096,875	02/23/2010	12/15/2019
984121-CD-3	Xerox Corp Sr Nt				2FE	21,573,855	105.8850	22,765,211	21,500,000	21,578,353		1,774			4.500	4.446	MN	123,625	821,250	07/23/2012	05/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
98849B-AF-8	Yum Brands Inc Sr Nt				2FE	19,158,490	116.8620	22,203,704	19,000,000	19,116,687		(14,254)			5.300	5.190	MS	296,506	1,007,000	10/01/2009	09/15/2019
98934K-AB-6	Zeneca Wilmington Gtd Deb				1FE	4,757,803	135.6760	5,766,234	4,250,000	4,595,153		(22,041)			7.000	5.973	MN	38,014	297,500	09/16/2003	11/15/2023
F3166#-AA-2	Essilor Intl Sr Nt Ser A				1	15,000,000	102.2220	15,333,358	15,000,000	15,000,000					2.650	2.650	MS	117,042	198,750	03/15/2012	03/15/2017
F3166#-AB-0	Essilor Intl Sr Nt Ser B				1	10,000,000	103.7980	10,379,828	10,000,000	10,000,000					3.100	3.100	MS	91,278	155,000	03/15/2012	03/15/2019
G91608-AA-6	UK Power Network Serv Hldg Ltd Nt				2	27,000,000	105.8700	28,584,979	27,000,000	27,000,000					5.000	5.000	JD	63,750	1,350,000	12/14/2011	12/14/2021
G9270#-AA-1	Village Roadshow Pictures Term Ln A2				2Z	9,900,000	98.5000	9,850,000	10,000,000	9,900,897		897			5.250	5.517	JAJO	32,083		12/10/2012	11/21/2017
K7802#-AP-4	Royal Greenland A/S Sr Nt				1	10,000,000	127.7890	12,778,883	10,000,000	10,000,000					7.100	7.100	FA	246,528	710,000	08/26/2009	08/26/2019
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln B				4FE	9,778,844	99.8000	9,955,050	9,975,000	9,838,202		59,358			6.500	6.818	MJSD	9,005	270,156	09/26/2012	06/11/2019
008474-A*-9	Agnico-Eagle Mines Ltd Sr Nt		I		2	13,000,000	108.8570	14,151,367	13,000,000	13,000,000					6.130	6.130	AO	185,943	796,900	04/07/2010	04/07/2017
008916-AH-1	Agrium Inc Sr Nt		I		2FE	63,246,275	124.1950	71,704,156	57,735,000	61,851,409		(576,939)			6.750	5.335	JJ	1,797,002	3,897,113	09/29/2011	01/15/2019
008916-AJ-7	Agrium Inc Sr Nt		I	1	2FE	19,941,550	120.2290	24,045,780	20,000,000	19,943,783		794			6.125	6.146	JJ	564,861	1,225,000	12/16/2010	01/15/2041
008916-AK-4	Agrium Inc Sr Nt		I	1	2FE	6,988,146	99.3660	6,905,916	6,950,000	6,987,308		(838)			3.150	3.085	AO	54,731		09/28/2012	10/01/2022
064149-D8-7	Bank of Nova Scotia Sr Nt		I		1FE	9,983,400	105.9870	10,598,690	10,000,000	9,988,971		3,204			2.900	2.936	MS	74,111	290,000	03/22/2011	03/29/2016
067901-AH-1	Barrick Gold Corp Sr Nt		I		2FE	12,477,544	109.9750	13,746,825	12,500,000	12,478,683		1,139			5.250	5.261	AO	164,063	324,479	06/14/2012	04/01/2042
124900-B@-9	CCL Industries Inc Gtd Sr Nt Ser C		I		2	5,070,495	117.9200	5,895,993	5,000,000	5,035,912		(5,222)			7.090	6.931	JJ	170,357	354,500	08/02/2004	07/08/2018
136375-AY-8	Canadian Natl RR Co Deb		I		1FE	1,082,460	138.8160	1,388,158	1,000,000	1,050,961		(3,269)			7.625	6.928	MN	9,743	76,250	02/02/1998	05/15/2023
136375-BD-3	Canadian Natl RR Co Nt		I		1FE	5,667,095	137.9250	7,585,848	5,500,000	5,634,073		(4,986)			6.900	6.643	JJ	174,992	379,500	05/25/2004	07/15/2028
136375-BE-1	Canadian Natl RR Co Nt		I		1FE	6,250,272	144.5110	8,237,138	5,700,000	6,203,714		(9,564)			6.712	6.006	JJ	176,414	382,584	05/14/2007	07/15/2036
136375-BL-5	Canadian Natl RR Co Nt		I		1FE	16,923,278	137.2310	21,957,008	16,000,000	16,849,418		(19,403)			6.250	5.824	FA	416,667	1,000,000	04/27/2007	08/01/2034
136375-BQ-4	Canadian Natl RR Co Sr Nt		I		1FE	5,255,500	141.7130	7,085,670	5,000,000	5,240,660		(4,127)			6.375	6.000	MN	40,729	318,750	12/17/2008	11/15/2037
136375-BT-8	Canadian Natl RR Co Nt		I		1FE	11,865,720	120.7100	14,485,200	12,000,000	11,908,810		12,066			5.550	5.698	MS	222,000	666,000	02/18/2009	03/01/2019
136385-AM-3	Canadian Natural Resources Nt		I		2FE	7,497,825	100.3510	7,526,295	7,500,000	7,499,963		431			5.150	5.156	FA	160,938	386,250	01/10/2008	02/01/2013
136420-AF-3	Canadian Occidental Petroleum Sr Nt		I		2FE	15,970,540	137.0770	19,190,794	14,000,000	15,853,882		(71,840)			7.400	6.061	MN	172,667	1,036,000	05/04/2011	05/01/2028
13643E-AG-0	Canadian Oil Sands Ltd Basic		I		2FE	6,244,740	109.1060	6,546,384	6,000,000	6,233,720		(11,020)			4.500	3.992	AO	67,500	136,500	06/12/2012	04/01/2022
13643E-AH-8	Canadian Oil Sands Ltd Sr Nt		I		2FE	16,491,250	117.4430	17,616,480	15,000,000	16,483,858		(7,392)			6.000	5.328	AO	225,000	455,000	08/28/2012	04/01/2042
136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9		I	2	2FE	3,827,273	102.6770	3,236,482	3,152,104	3,209,455		(53,778)			7.480	3.998	JAN	227,918	235,777	12/21/2005	01/13/2014
13645R-AP-9	Canadian Pacific Railway Sr Nt		I		2FE	34,352,850	111.0720	38,875,305	35,000,000	34,410,970		55,051			4.500	4.731	JJ	726,250	980,000	11/28/2011	01/15/2022
14040*-AA-1	Capital Power US Funding Sr Nt Ser A		I		2	30,000,000	112.7320	33,819,454	30,000,000	30,000,000					5.210	5.210	JD	69,467	1,563,000	06/15/2011	06/15/2021
15135U-AB-5	Cenovus Energy Inc Sr Nt		I		2FE	3,996,675	106.0920	4,243,680	4,000,000	3,998,675		735			4.500	4.520	MS	53,000	180,000	07/08/2010	09/15/2014
15135U-AD-1	Cenovus Energy Inc Sr Nt		I		2FE	29,083,747	121.2660	31,955,911	26,352,000	28,459,889		(264,021)			5.700	4.322	AO	317,102	1,502,064	07/20/2010	10/15/2019
292505-AD-6	EnCana Corp Sr Nt		I		2FE	25,683,031	122.7980	28,311,010	23,055,000	25,652,882		(30,150)			6.500	5.592	FA	566,128	590,038	08/22/2012	08/15/2034
292505-AE-4	EnCana Corp Sr Nt		I		2FE	16,353,233	127.4850	17,873,327	14,020,000	16,331,652		(21,580)			6.625	5.400	FA	350,889	464,413	07/26/2012	08/15/2037
292505-AG-9	EnCana Corp Nt		I		2FE	26,809,625	125.0750	28,767,158	23,000,000	26,778,132		(31,493)			6.500	5.304	FA	622,917	162,500	08/21/2012	02/01/2038
29250N-AB-1	Enbridge Inc Sr Nt		I		2FE	3,897,360	116.2320	4,649,280	4,000,000	3,946,975		10,696			5.600	5.958	AO	56,000	224,000	10/03/2007	04/01/2017
448055-AC-7	Husky Energy Inc Sr Nt		I		2FE	13,221,895	119.9110	13,789,754	11,500,000	12,836,662		(257,746)			6.200	3.497	MS	209,939	713,000	06/23/2011	09/15/2017
448055-AD-5	Husky Energy Inc Sr Nt		I		2FE	14,234,226	132.2460	17,191,993	13,000,000	14,200,056		(20,643)			6.800	6.074	MS	260,289	884,000	08/04/2011	09/15/2037
448055-AJ-2	Husky Energy Inc St Nt		I	1	2FE	5,173,850	107.4260	5,371,305	5,000,000	5,165,677		(8,173)			3.950	3.519	AO	41,694	111,368	06/11/2012	04/15/2022
46294*-AB-4	Iron Ore Company of Canada Sr Sec Nt		I	2	2	12,444,445	112.5480	14,005,922	12,444,445	12,444,445					6.600	6.599	AO	139,170	821,333	11/02/2005	10/31/2017
496902-AJ-6	Kinross Gold Corp Sr Nt	LS	I		2FE	39,679,318	102.6020	41,040,720	40,000,000	39,696,956		17,638			5.125	5.235	MS	683,333	1,025,000	06/22/2012	09/01/2021
496902-AK-3	Kinross Gold Corp Sr Nt		I		2FE	14,878,659	101.7680	15,265,155	15,000,000	14,881,435		2,776			6.875	6.939	MS	343,750	515,625	06/22/2012	09/01/2041
53278L-A#-4	Linamar Corp Sr Nt		I		2	10,000,000	111.2810	11,128,110	10,000,000	10,000,000					5.310	5.310	JJ	234,525	531,000	07/22/2010	07/22/2017
564905-C#-2	Maple Leaf Foods Inc Sr Nt		A		2	30,000,000	108.0510	32,415,309	30,000,000	30,000,000					5.210	5.210	JJ	768,475	1,563,000	01/04/2011	01/04/2021
65334H-AA-0	Nexen Inc Sr Nt		I		2FE	36,968,736	143.5010	47,857,517	33,350,000	36,813,104		(85,297)			7.875	6.891	MS	773,303	2,626,313	02/01/2011	03/15/2032
65334H-AE-2	Nexen Inc Sr Nt		I		2FE	17,221,199	123.6170	22,989,053	18,597,000	17,271,867		26,232			5.875	6.485	MS	336,877	1,092,574	04/06/2011	03/10/2035
65334H-AG-7	Nexen Inc Sr Nt		I		2FE	10,072,800	129.2800	12,928,020	10,000,000	10,071,526		(1,144)			6.400	6.342	MN	81,778	640,000	04/06/2011	05/15/2037
65334H-AJ-1	Nexen Inc Sr Nt		I		2FE	5,451,550	144.7330	7,236,650	5,000,000	5,440,721		(5,821)			7.500	6.780	JJ	157,292	375,000	01/12/2011	07/30/2039
65334H-AK-8	Nexen Inc Sr Nt		I		2FE	13,870,813	122.8060	15,350,800	12,500,000	13,659,932		(148,626)			6.200	4.548	JJ	325,069	775,000	10/20/2011	07/30/2019
716442-AH-1	Petro-Canada Sr Nt		I		2FE	2,028,408	112.4070	2,439,223	2,170,000	2,035,120		3,322			5.350	5.875	JJ	53,533	116,095	12/10/2010	07/15/2033
71644E-AB-8	Petro-Canada Deb		I		2FE	5,537,960	144.1280	5,765,108	4,000,000	4,992,022		(85,185)			9.250	5.633	AO	78,111	370,000	05/02/2005	10/15/2021
71644E-AF-9	Petro-Canada Deb		I		2FE	5,082,160	127.6780	6,383,885	5,000,000	5,068,128		(2,491)			7.000	6.855	MN	44,722	350,000	05/25/2004	11/15/2028
71644E-AG-7	Petro-Canada Sr Nt		I		2FE	4,879,749	123.1540	5,831,332	4,735,000	4,873,894		(3,013)			5.950	5.716	MN	35,999	281,733	12/01/2010	05/15/2035
725906-AH-4	Placer Dome Inc Sr Nt		I		2FE	7,434,424	118.4080	7,222,864	6,100,000	7,418,167		(16,257)			6.375	4.704	MS	129,625	194,438	07/30/2012	03/01/2033
725906-AN-1	Placer Dome Inc Sr Nt		I		2FE	2,281,900	119.2100	2,384,192	2,000,000	2,269,676		(5,908)			6.450	5.413	AO	27,233	129,000	11/03/2010	10/15/2035
73755L-AD-9	Potash Corp Saskatchewan Inc Nt Ser C		I		2FE	22,147,006	124.1740	26,697,324	21,500,000	22,132,448		(13,944)			5.875	5.642	JD	105,260	1,263,125	11/23/2010	12/01/2036
73755L-AE-7	Potash Corp Saskatchewan Inc Sr Nt		I		2FE	12,619,615	106.1760	12,210,194	11,500,000	12,035,347		(383,195)			5.250	1.793	MN	77,146	603,750	10/12/2011	05/15/2014
73755L-AF-4	Potash Corp Saskatchewan Inc Sr Nt		I		2FE	5,358,395	125.1690	5,632,623	4,500,000	5,163,088		(90,265)			6.500	3.867	MN	37,375	292,500	10/12/2010	05/15/2019
77509N-AK-9	Rogers Cable Inc Sec Nt		I		2FE	9,797,100	105.7860	10,578,570	10,000,000	9,945,221		42,854			5.500	5.980	MS	161,944	550,000	04/06/2009	03/15/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
77509N-AP-8	Rogers Cable Inc Nt		I		2FE	7,540,350	112.7110	8,453,325	7,500,000	7,517,085		(7,003)			6.750	6.637	MS	149,063	506,250	04/09/2009	03/15/2015
77531Q-AD-0	Rogers Communications Inc Sec Nt		I		2FE	4,121,680	106.5370	4,261,468	4,000,000	4,032,213		(26,160)			6.375	5.649	MS	85,000	255,000	04/15/2009	03/01/2014
878742-AE-5	Teck Cominco Ltd Nt		I		2FE	11,060,676	113.6370	12,022,784	10,580,000	11,039,579		(9,604)			6.125	5.779	AO	162,006	648,025	08/11/2010	10/01/2035
878742-AV-7	Teck Cominco Ltd Co Gtd Nt		I	1	2FE	6,205,200	110.0480	6,602,850	6,000,000	6,182,014		(16,666)			4.750	4.331	JJ	131,417	292,917	08/03/2011	01/15/2022
878742-AW-5	Teck Cominco Ltd Co Gtd Nt		I		2FE	29,867,450	117.6270	35,287,950	30,000,000	29,870,840		1,709			6.250	6.282	JJ	864,583	1,927,083	08/11/2011	07/15/2041
878742-AZ-8	Teck Cominco Ltd Sr Nt		I	1	2FE	5,988,480	105.7980	6,347,850	6,000,000	5,988,480					5.400	5.413	FA	128,700		07/30/2012	02/01/2043
893526-DF-7	TransCanada Pipelines Ltd Nt		I		1FE	13,628,360	120.7450	16,904,342	14,000,000	13,663,432		7,878			5.600	5.795	MS	198,178	784,000	05/17/2007	03/31/2034
89352H-AF-6	TransCanada Pipelines Ltd Sr Nt		I		1FE	15,027,250	125.9370	18,890,535	15,000,000	15,017,487		(2,515)			6.500	6.475	FA	368,333	975,000	08/07/2008	08/15/2018
98417E-AB-6	Xstrata Finance Canada Nt		I		2FE	58,519,827	112.8910	65,397,698	57,930,000	58,386,016		(107,664)			5.800	5.565	MN	429,326	3,359,940	06/04/2010	11/15/2016
98417E-AC-4	Xstrata Finance Canada Gtd Nt		I		2FE	2,700,943	119.2400	2,915,416	2,445,000	2,694,039		(4,206)			6.900	6.099	MN	21,557	168,705	04/06/2011	11/15/2037
98417E-AK-6	Xstrata Finance Canada Sr Nt		I		2FE	6,991,180	107.4070	7,518,455	7,000,000	6,992,037		751			4.950	4.966	MN	44,275	351,313	11/03/2011	11/15/2021
98462Y-B#-6	Yamana Gold Inc Priv Pl Sr Nt		I		2	18,000,000	108.9710	19,614,832	18,000,000	18,000,000					4.760	4.761	JD	2,380	659,260	03/23/2012	03/23/2022
C0605#-AA-0	Bank America Cda Leasing VI Sec Nt		I	2	1	3,600,311	100.0110	3,600,709	3,600,311	3,600,311					7.450	7.445	JJ	133,367	268,223	06/17/1998	01/02/2013
C3024#-AA-7	FCNDB Leasing III Sec Nt		I		1	1,367,388	100.0160	1,270,471	1,270,270	1,270,310		(14,401)			7.450	6.263	JJ	47,055	94,635	08/02/2004	01/02/2013
C8629#-AB-3	Superior Plus Inc Sr Nt		A	2	3FE	7,200,000	104.0490	7,491,542	7,200,000	7,200,000					7.620	6.620	AO	94,488	548,640	10/29/2003	10/29/2015
000000-00-0	FMG (Fortescue Metals) Resrcs Term Ln B		R		3FE	7,989,975	100.7030	8,036,107	7,980,000	7,989,719		(256)			5.250	5.255	MJSD	1,164	36,222	12/13/2012	10/18/2017
002055-AA-5	APT Pipelines Ltd Sr Nt		R		2FE	21,796,720	99.5850	21,908,634	22,000,000	21,800,492		3,772			3.875	3.988	AO	189,444		10/03/2012	10/11/2022
034863-AA-8	Anglo American Capital Co Gtd Nt		R		2FE	25,274,750	109.9320	23,470,482	21,350,000	22,526,167		(881,877)			9.375	4.833	AO	461,471	2,001,563	09/14/2009	04/08/2014
034863-AB-6	Anglo American Capital Co Gtd Nt		R		2FE	35,697,562	130.0400	37,370,895	28,738,000	33,838,859		(656,140)			9.375	5.939	AO	621,160	2,694,188	02/17/2010	04/08/2019
034863-AD-2	Anglo American Capital Co Gtd Nt		R		2FE	6,998,320	105.9240	7,414,680	7,000,000	6,998,639		145			4.450	4.453	MS	81,336	311,500	09/20/2010	09/27/2020
03512T-AA-9	Anglogold Holdings PLC Co Gtd Nt		R		2FE	20,703,714	103.2060	20,641,220	20,000,000	20,651,571		(52,143)			5.375	4.839	AO	226,944	537,500	04/12/2012	04/15/2020
03938L-AM-6	ArcelorMittal Sr Nt		R		3FE	47,168,510	119.9370	44,376,727	37,000,000	44,986,907		(657,067)			10.350	6.217	JD	319,125	3,737,000	04/12/2010	06/01/2019
03938L-AT-1	ArcelorMittal Sr Nt	LS	R		3FE	25,910,680	100.3890	26,101,062	26,000,000	25,940,671		17,362			3.750	0.071	MS	325,000	1,007,500	04/11/2011	03/01/2016
03938L-AU-8	ArcelorMittal Sr Nt	LS	R		3FE	7,663,710	99.7130	7,977,064	8,000,000	7,694,838		27,425			5.500	0.453	MS	146,667	450,000	12/02/2011	03/01/2021
046353-AB-4	AstraZeneca PLC Sr Nt		R		1FE	19,455,374	121.5030	22,151,121	18,231,000	18,983,758		(139,474)			5.900	4.905	MS	316,713	1,075,629	07/01/2009	09/15/2017
046353-AG-3	AstraZeneca PLC Sr Nt		R		1FE	9,937,700	101.1460	10,114,560	10,000,000	9,938,015		315			4.000	4.036	MS	114,444		09/11/2012	09/18/2042
05541V-AE-6	BG Energy Cap PLC Co Gtd Nt		R		1FE	30,755,100	110.2170	34,167,239	31,000,000	30,780,086		20,565			4.000	4.097	AO	261,778	1,250,333	10/06/2011	10/15/2021
055450-AG-5	BHP Fin USA Deb		R		1FE	4,043,360	118.4140	4,736,572	4,000,000	4,011,810		(3,228)			7.250	7.144	MS	96,667	290,000	11/27/1996	03/01/2016
055451-AF-5	BHP Billiton Fin USA Ltd Co Gtd Nt		R		1FE	6,505,752	117.2330	6,682,287	5,700,000	6,253,417		(121,007)			5.400	2.947	MS	78,660	307,800	11/15/2010	03/29/2017
055451-AG-3	BHP Billiton Fin USA Ltd Co Gtd Nt		R		1FE	45,193,510	106.2190	47,798,505	45,000,000	45,053,046		(40,323)			5.500	5.401	AO	618,750	2,475,000	04/08/2009	04/01/2014
055451-AH-1	BHP Billiton Fin USA Ltd Co Gtd Nt		R		1FE	59,306,645	127.5300	73,967,400	58,000,000	58,909,080		(119,116)			6.500	6.189	AO	942,500	3,770,000	06/15/2009	04/01/2019
055650-BL-1	BP Capital Markets PLC Co Gtd Nt		R		1FE	19,916,100	104.0920	20,818,460	20,000,000	19,975,630		17,284			3.625	3.718	MN	106,736	725,000	05/19/2009	05/08/2014
055650-BR-8	BP Capital Markets PLC Co Gtd Nt		R		1FE	47,327,015	117.1030	51,818,255	44,250,000	46,936,004		(275,911)			4.742	3.867	MS	641,158	2,098,335	08/09/2011	03/11/2021
05567H-CY-0	BNP Paribas Sr Nt SIFMA Linked		R		1FE	25,000,000	116.1900	29,047,500	25,000,000	25,000,000					9.357	7.545	JAJO	467,825	2,576,292	07/03/2007	07/19/2027
05567H-DB-9	BNP Paribas SIFMA MT Nt		R		1FE	10,000,000	116.1900	11,619,000	10,000,000	10,000,000					9.454	7.904	FMAN	120,802	1,004,059	10/31/2007	11/15/2027
06849U-AC-9	Barrick Australia Financ Gtd Nt		R		2FE	66,935,430	112.1060	76,232,012	68,000,000	67,208,714		88,489			4.950	5.146	JJ	1,552,100	3,366,000	06/10/2010	01/15/2020
126168-AB-9	CRA Fin LTD Nt		R		1FE	4,163,379	103.9670	3,430,899	3,300,000	3,390,724		(95,512)			7.125	4.033	JD	19,594	235,125	06/12/2003	12/01/2013
22303Q-AG-5	Covidien International Fin SA Gtd Nt		R		1FE	43,688,223	121.1260	52,386,952	43,250,000	43,516,399		(47,210)			6.000	5.850	AO	547,833	2,595,000	03/25/2009	10/15/2017
22303Q-AH-3	Covidien International Fin SA Gtd Nt		R		1FE	5,972,734	139.7740	8,337,513	5,965,000	5,973,106		(149)			6.550	6.539	AO	82,483	390,708	02/19/2009	10/15/2037
25156P-AL-7	Deutsche Telekom Co Gtd Nt		R		2FE	15,734,350	124.1720	18,625,845	15,000,000	15,492,415		(71,383)			6.750	6.054	FA	368,438	1,012,500	04/20/2009	08/20/2018
25156P-AN-3	Deutsche Telekom Co Gtd Nt		R		2FE	5,157,840	121.9530	5,853,739	4,800,000	5,057,702		(32,666)			6.000	5.024	JJ	138,400	288,000	09/23/2009	07/08/2019
29358Q-AA-7	Ensco Plc Sr Nt		R		2FE	2,991,741	112.5360	3,376,071	3,000,000	2,992,859		699			4.700	4.735	MS	41,517	141,000	08/04/2011	03/15/2021
29358Q-AB-5	Ensco Plc Sr Nt		R		2FE	12,208,750	106.0400	12,724,752	12,000,000	12,157,759		(46,391)			3.250	2.817	MS	114,833	390,000	11/30/2011	03/15/2016
35177P-AS-6	France Telecom Sr Nt		R		1FE	8,266,640	105.2430	8,419,424	8,000,000	8,086,860		(54,632)			4.375	3.634	JJ	168,194	350,000	07/20/2009	07/08/2014
35177P-AT-4	France Telecom Sr Nt		R		1FE	11,938,560	117.2090	14,065,104	12,000,000	11,956,352		5,445			5.375	5.442	JJ	309,958	645,000	06/29/2009	07/08/2019
377373-AD-7	Glaxosmithkline Cap Inc Co Gtd Nt		R		1FE	22,347,000	103.8650	23,369,670	22,500,000	22,355,603		8,603			2.850	2.929	MN	94,406	318,844	05/02/2012	05/08/2022
40052V-AB-0	Grupo Bimbo SAB De CV Co Gtd Nt		R		2FE	6,943,300	109.2810	7,649,691	7,000,000	6,947,579		4,279			4.500	4.602	JJ	136,500	157,500	01/18/2012	01/25/2022
404280-AJ-8	HSBC Holdings PLC Nt		R		1FE	11,982,905	127.8870	13,543,180	10,590,000	11,936,774		(22,766)			6.800	5.834	JD	60,010	720,120	08/04/2011	06/01/2038
423012-A@-2	Heineken NV Sr Nt		R		2	25,000,000	119.4680	29,866,991	25,000,000	25,000,000					6.340	6.340	FA	598,778	1,585,000	08/15/2008	08/15/2018
423012-AD-5	Heineken NV Sr Nt		R		2FE	9,981,100	98.1890	9,818,860	10,000,000	9,981,437		337			2.750	2.771	AO	61,875		10/02/2012	04/01/2023
423012-AE-3	Heineken NV Sr Nt		R		2FE	4,912,550	96.7160	4,835,800	5,000,000	4,912,871		321			4.000	4.102	AO	45,000		10/02/2012	10/01/2042
44328M-AK-0	HSBC Bank PLC Sr Nt		R		1FE	28,974,770	115.3890	33,462,897	29,000,000	28,978,807		2,116			4.750	4.761	JJ	619,875	1,377,500	01/12/2011	01/19/2021
44920U-AD-0	Hyundai Capital Services Sr Nt		R		2FE	14,006,388	105.6010	13,981,572	13,240,000	13,973,283		(33,106)			3.500	2.250	MS	139,020		10/10/2012	09/13/2017
449786-AA-0	Ing Bank NV Sub Bk Nt		R		2FE	18,075,189	104.0760	18,369,361	17,650,000	17,901,246		(100,248)			5.125	4.475	MN	150,760	904,563	04/08/2011	05/01/2015
449786-AL-6	Ing Bank NV Sr Nt		R		1FE	24,986,500	106.4220	26,605,500	25,000,000	24,991,053		2,574			4.000	4.012	MS	294,444	1,000,000	03/08/2011	03/15/2016
449786-AQ-5	Ing Bank NV Nt		R		1FE	14,922,900	106.2770	15,941,550	15,000,000	14,934,577		11,677			3.750	3.864	MS	178,125	281,250	02/29/2012	03/07/2017
456866-AL-6	Ingersoll-Rand Co Deb		R	2	2FE	1,962,299	116.3070	2,316,833	1,992,000	1,977,408		808			7.200	7.353	JD	11,952	143,424	06/27/1997	06/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
500472-AF-2	Koninklijke Philips Electronic Sr Nt		R		1FE	32,267,366	108.0990	33,974,435	31,429,000	32,227,104		(40,262)			3.750	3.424	MS	347,029	608,937	06/11/2012	03/15/2022
63250D-BY-6	National Australia Bank Sr Nt	LS	R		1FE	4,977,600	113.3110	5,665,570	5,000,000	4,981,450		1,912			4.375	4.431	JD	12,760	218,800	12/06/2010	12/10/2020
63250D-CB-5	National Australia Bank Sr Nt	LS	R		1FE	9,983,000	101.9200	10,191,970	10,000,000	9,992,637		5,637			2.250	2.309	AO	50,000	225,000	04/06/2011	04/11/2014
636274-AC-6	National Grid PLC Sr Nt		R		2FE	44,932,800	116.0290	46,411,440	40,000,000	43,031,245		(771,734)			6.300	4.009	FA	1,050,000	2,520,000	06/14/2010	08/01/2016
65504L-AA-5	Noble Hldg Intl Co Gtd Nt		R		2FE	10,813,465	107.4570	11,282,933	10,500,000	10,586,224		(66,901)			7.375	6.652	MS	228,010	774,375	04/16/2009	03/15/2014
65504L-AC-1	Noble Hldg Intl Co Gtd Nt		R		2FE	12,932,940	112.4740	14,396,608	12,800,000	12,906,117		(11,458)			4.900	4.768	FA	261,333	627,200	07/22/2010	08/01/2020
65504L-AJ-6	Noble Hldg Intl Sr Nt		R		2FE	5,270,000	105.2310	5,261,560	5,000,000	5,263,794		(6,206)			3.950	3.281	MS	58,153		09/26/2012	03/15/2022
65557C-AD-5	Nordea Bank AB Sr Nt		R		1FE	47,555,305	116.0110	55,105,225	47,500,000	47,547,599		(4,834)			4.875	4.860	JJ	1,074,193	2,315,625	02/02/2011	01/14/2021
65557F-AA-4	Nordea Bank AB Sub Bk Nt		R		1FE	23,881,920	107.2770	25,746,480	24,000,000	23,897,528		9,692			4.875	4.938	MN	156,000	1,170,000	05/09/2011	05/13/2021
656531-AG-5	Norsk Hydro A/S Deb		R		1FE	3,102,168	138.2620	4,147,872	3,000,000	3,081,648		(3,206)			6.800	6.511	JJ	94,067	204,000	05/25/2004	01/15/2028
656531-AJ-9	Norsk Hydro A/S Deb		R		1FE	3,000,000	142.5910	4,277,739	3,000,000	3,000,000					7.150	7.150	JJ	98,908	214,500	01/13/1999	01/15/2029
66989G-AA-8	Novartis Co Gtd Nt		R		1FE	12,063,790	119.5170	14,342,088	12,000,000	12,042,539		(5,846)			5.125	5.057	FA	240,875	615,000	02/04/2009	02/10/2019
66989H-AA-6	Novartis Co Gtd Nt		R		1FE	14,636,858	104.0030	14,929,588	14,355,000	14,424,191		(60,177)			4.125	3.677	FA	231,923	592,144	04/08/2009	02/10/2014
686194-A#-8	Oriflame Cosmetics SA Sr Nt		F		2	30,000,000	120.9940	36,298,126	30,000,000	30,000,000					6.490	6.490	AO	383,992	1,947,000	04/20/2010	04/20/2020
686194-B#-7	Oriflame Cosmetics SA Sr Nt Ser C		F		2	5,000,000	114.5470	5,727,353	5,000,000	5,000,000					5.460	5.460	JJ	127,400	273,000	07/13/2011	07/13/2021
686194-C*-0	Oriflame Cosmetics SA Sr Nt Ser D		F		2	15,000,000	115.6270	17,344,043	15,000,000	15,000,000					5.610	5.610	JJ	392,700	841,500	07/13/2011	07/13/2023
693070-AD-6	P&O Princess Cruises Plc Deb		R		2FE	1,855,220	128.9580	2,579,158	2,000,000	1,886,402		3,888			7.875	8.569	JD	13,125	157,500	10/25/2000	06/01/2027
709629-AA-7	Pentair Finance SA Nt		R		2FE	20,493,020	99.9110	20,481,837	20,500,000	20,493,237		217			1.350	1.362	JD	26,906		11/19/2012	12/01/2015
709629-AD-1	Pentair Finance SA Nt		R		2FE	16,716,868	98.9560	16,575,147	16,750,000	16,717,269		402			2.650	2.681	JD	43,155		11/19/2012	12/01/2019
718337-AB-4	Philips Electronics NV Ser A Deb		R		1FE	2,920,020	133.4890	4,004,664	3,000,000	2,943,161		2,745			7.125	7.361	MN	27,313	213,750	10/30/2000	05/15/2025
718337-AC-2	Philips Electronics NV Deb		R		1FE	1,085,000	137.4110	1,374,108	1,000,000	1,057,755		(2,852)			7.750	7.043	MN	9,903	77,500	02/10/1998	05/15/2025
74733D-A@-9	Qiagen NV Sr Nt Ser B		F		2Z	30,000,000	102.4900	30,746,903	30,000,000	30,000,000					3.750	3.750	AO	234,375		10/16/2012	10/16/2022
767201-AC-0	Rio Tinto Finance USA Ltd Co Gtd Nt		R		1FE	15,290,840	124.8120	21,218,074	17,000,000	15,827,403		152,800			6.500	8.019	JJ	509,528	1,105,000	10/08/2009	07/15/2018
767201-AE-6	Rio Tinto Finance USA Ltd Co Gtd Nt		R		1FE	33,458,560	102.7000	34,918,000	34,000,000	33,921,967		136,268			5.875	6.316	JJ	921,069	1,997,500	05/18/2009	07/15/2013
767201-AH-9	Rio Tinto Finance USA Ltd Co Gtd Nt		R		1FE	30,380,552	137.3530	41,205,840	30,000,000	30,278,033		(32,445)			9.000	8.804	MN	450,000	2,700,000	05/18/2009	05/01/2019
76720A-AF-3	Rio Tinto Finance USA PLC Sr Nt		R	1	1FE	4,895,500	100.6610	5,033,060	5,000,000	4,898,295		2,795			2.875	3.121	FA	51,910		09/06/2012	08/21/2022
775371-AG-2	Rohm & Haas Co Amortzg Deb		R	2	2FE	5,012,744	125.2210	6,174,975	4,931,250	4,958,830		(2,922)			9.800	9.603	AO	102,022	483,263	06/26/1991	04/15/2020
78572M-AD-7	SABMiller Plc Nt		R		2FE	2,993,490	117.3490	3,520,455	3,000,000	2,997,218		687			6.500	6.530	JJ	97,500	195,000	06/27/2006	07/01/2016
78572M-AE-5	SABMiller Plc Nt		R		2FE	39,929,600	105.1560	42,062,400	40,000,000	39,984,941		13,701			5.700	5.738	JJ	1,051,333	2,280,000	07/10/2008	01/15/2014
78572M-AF-2	SABMiller Plc Nt		R		2FE	19,894,250	124.2540	24,850,780	20,000,000	19,932,784		9,711			6.500	6.573	JJ	599,444	1,300,000	07/23/2008	07/15/2018
789547-AD-8	Westpac Banking Corp Sub Bk Nt		R		1FE	18,248,820	107.0580	18,199,911	17,000,000	17,830,120		(279,671)			5.300	3.446	AO	190,211	901,000	06/22/2011	10/15/2015
80105N-AG-0	Sanofi - Aventis - ADR Sr Nt		R		1FE	24,744,000	113.9840	28,495,875	25,000,000	24,781,844		21,855			4.000	4.126	MS	255,556	1,000,000	03/22/2011	03/29/2021
81180W-AD-3	Seagate Tech HDD Holding Co Gtd Nt		R	1	3FE	15,124,800	106.3750	17,360,400	16,320,000	15,253,058		102,426			6.875	8.069	MN	187,000	1,122,000	10/04/2011	05/01/2020
81180W-AE-1	Seagate Tech HDD Holding Co Gtd Nt		R	1	3FE	997,773	109.8750	1,098,750	1,000,000	998,115		343			7.750	7.790	JD	3,444	77,500	01/19/2012	12/15/2018
81180W-AF-8	Seagate Tech HDD Holding Sr Nt		R	1	3FE	22,504,768	107.2500	25,396,800	23,680,000	22,560,485		55,717			7.000	7.748	JJ	828,800	828,800	05/21/2012	11/01/2021
826200-AC-1	Siemens Financieringsmat Nt		R		1FE	5,984,760	115.9190	6,955,140	6,000,000	5,993,748		1,438			5.750	5.781	AO	70,917	345,000	08/09/2006	10/17/2016
826200-AD-9	Siemens Financieringsmat Nt		R		1FE	1,909,960	131.4890	2,629,774	2,000,000	1,923,798		3,381			6.125	6.552	FA	45,597	122,500	06/25/2008	08/17/2026
83239*-AA-7	Smiths Group plc Sr Gtd Nt		R		2	11,619,042	100.2400	11,527,620	11,500,000	11,501,105		(14,806)			5.450	5.316	JJ	266,369	626,750	01/28/2003	01/28/2013
83363R-AA-5	Sociedad Concesionaria Auto Sr Nt		R	2	2FE	9,850,000	103.4250	10,187,399	9,850,000	9,850,000					6.223	6.223	JD	27,243	612,966	12/17/2003	12/15/2026
853250-AB-4	Standard Chartered Bank Sub Bk Nt		R		1FE	10,992,500	116.4170	11,641,700	10,000,000	10,690,894		(127,593)			6.400	4.752	MS	168,889	640,000	07/14/2010	09/26/2017
853254-AF-7	Standard Chartered PLC Sr Nt		R		1FE	17,989,380	105.4610	18,982,980	18,000,000	17,994,824		2,097			3.850	3.863	AO	123,200	693,000	04/21/2010	04/27/2015
85771S-AA-4	StatoilHydro ASA Nt		R		1FE	29,401,801	119.9070	35,135,237	29,302,000	29,370,611		(9,080)			5.250	5.206	AO	324,764	1,538,355	05/13/2009	04/15/2019
85771S-AB-2	StatoilHydro ASA Nt		R		1FE	8,997,130	104.1750	9,375,741	9,000,000	8,999,158		612			3.875	3.882	AO	73,625	348,750	04/16/2009	04/15/2014
86960B-AA-0	Svenska Handelsbanken AB Bk Gtd Nt		R		1FE	19,998,200	106.1100	21,222,000	20,000,000	19,998,701		343			3.125	3.127	JJ	293,403	625,000	07/05/2011	07/12/2016
870836-AB-9	Swiss Bank Corp Sr Sub Nt		R		2FE	9,241,200	109.5410	8,763,264	8,000,000	8,774,806		(287,757)			7.375	3.362	JJ	272,056	590,000	05/06/2011	07/15/2015
87083K-AM-4	Swiss Bank Corp Sub Nt	LS	R		2FE	9,056,240	116.2130	9,297,056	8,000,000	8,791,906		(155,715)			7.375	4.875	JD	26,222	590,000	04/05/2011	06/15/2017
872456-AA-6	Telecom IT CAP Co Gtd Nt		R		2FE	10,000,000	116.0500	11,605,000	10,000,000	10,000,000					7.175	7.175	JD	25,910	717,500	06/15/2009	06/18/2019
87927V-AU-2	Telecom Italia Cap Gtd Nt		R		2FE	16,216,920	114.3000	18,288,000	16,000,000	16,135,522		(20,079)			6.999	6.809	JD	83,988	1,119,840	06/05/2008	06/04/2018
87938W-AH-6	Telefonica Emisiones SAU Gtd Nt		R		2FE	3,164,580	109.2500	3,277,500	3,000,000	3,116,753		(14,666)			5.877	5.168	JJ	81,299	176,310	07/07/2009	07/15/2019
87938W-AJ-2	Telefonica Emisiones SAU Gtd Nt		R		2FE	10,000,000	104.7500	10,475,000	10,000,000	10,000,000					4.949	4.949	JJ	228,204	494,900	06/22/2009	01/15/2015
87969N-AC-9	Telstra Corp Ltd Nt		R		1FE	37,715,760	116.6800	44,338,400	38,000,000	37,753,098		22,066			4.800	4.892	AO	400,267	1,824,000	04/07/2011	10/12/2021
881575-AC-8	Tesco PLC Nt		R		1FE	14,885,200	127.2880	19,093,245	15,000,000	14,893,652		1,766			6.150	6.206	MN	117,875	922,500	10/30/2007	11/15/2037
88165F-AG-7	Teva Pharm Fin BV Sr Nt		R		1FE	34,930,700	101.1560	35,404,530	35,000,000	34,930,931		231			2.950	2.973	JD	37,285		12/13/2012	12/18/2022
893830-AR-0	Transocean Sedco Forex Inc Sr Nt		R		2FE	19,973,600	100.8780	20,175,620	20,000,000	19,998,785		5,895			5.250	5.281	MS	309,167	1,050,000	12/04/2007	03/15/2013
893830-AS-8	Transocean Sedco Forex Inc Sr Nt		R		2FE	10,341,900	115.9790	11,597,890	10,000,000	10,243,414		(39,554)			6.000	5.456	MS	176,667	600,000	05/12/2010	03/15/2018
893830-BB-4	Transocean Sedco Forex Inc Co Gtd Nt		R		2FE	34,213,020	121.5310	40,105,164	33,000,000	34,126,203		(86,885)			6.375	5.874	JD	93,500	2,162,188	01/20/2012	12/15/2021
893830-BC-2	Transocean Sedco Forex Inc Sr Nt		R	1	2FE	3,566,500	102.4930	3,587,262	3,500,000	3,565,914		(586)			3.800	3.565	AO	39,900		11/19/2012	10/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902133-AF-4	Tyco Electronics Group Co Gtd Nt		R		2FE	10,458,130	119.9110	11,108,564	9,264,000	10,084,346		(152,225)			6.550	4.459	AO	151,698	606,792	06/10/2010	10/01/2017
902133-AG-2	Tyco Electronics Group Co Gtd Nt		R		2FE	18,167,040	131.7960	21,087,360	16,000,000	18,102,939		(35,927)			7.125	6.090	AO	285,000	1,140,000	02/11/2011	10/01/2037
902133-AH-0	Tyco Electronics Group Co Gtd Nt		R		2FE	7,216,511	105.2910	7,001,852	6,650,000	6,816,129		(154,560)			5.950	3.478	JJ	182,450	395,675	04/28/2010	01/15/2014
902133-AK-3	Tyco Electronics Group Sr Nt		R		2FE	14,537,324	112.1880	14,514,909	12,938,000	14,472,070		(65,254)			4.875	3.191	JJ	290,835		08/24/2012	01/15/2021
9021EQ-AC-8	Tyco/Tyco Int'l Fin SA Co Gtd Nt		R		1FE	5,726,400	125.3080	6,265,410	5,000,000	5,545,951		(63,932)			7.000	5.114	JD	15,556	350,000	01/08/2010	12/15/2019
9021EQ-AD-6	Tyco/Tyco Int'l Fin SA Co Gtd Nt		R		1FE	54,145,772	127.9230	58,652,558	45,850,000	52,710,550		(697,692)			6.875	4.613	JJ	1,453,509	3,152,188	08/15/2011	01/15/2021
90261X-BY-7	Swiss Bank Corp Sub Nt		R		2FE	42,821,650	111.5740	44,629,760	40,000,000	41,967,554		(506,338)			5.875	4.355	JJ	1,083,611	2,350,000	04/06/2011	07/15/2016
915436-AC-3	UPM-Kymmene OYJ Nt		R		3FE	3,068,574	96.0000	2,880,000	3,000,000	3,055,266		(2,117)			7.450	7.243	MN	21,729	223,500	07/01/2004	11/26/2027
92857W-AK-6	Vodafone Group PLC Sr Nt		R		1FE	5,102,800	114.3560	5,717,775	5,000,000	5,052,549		(14,694)			5.750	5.388	MS	84,653	287,500	04/17/2009	03/15/2016
92857W-AS-9	Vodafone Group PLC Sr Nt		R		1FE	31,917,120	121.5720	38,902,976	32,000,000	31,941,655		7,376			5.450	5.484	JD	101,733	1,744,000	06/03/2009	06/10/2019
92857W-AZ-3	Vodafone Group PLC Sr nNt.		R		1FE	27,680,920	99.6040	27,889,064	28,000,000	27,688,404		7,484			2.500	2.630	MS	184,722		09/20/2012	09/26/2022
928670-AP-3	Volkswagen Intl Fin NV Sr Nt		R	1	1FE	59,785,200	99.8310	59,898,720	60,000,000	59,789,999		4,799			1.600	1.675	MN	109,333		11/13/2012	11/20/2017
92928W-AB-1	WMC Fin USA Deb		R		1FE	1,027,151	103.6000	1,035,996	1,000,000	1,005,473		(5,934)			7.250	6.591	MN	9,264	72,500	12/18/2008	11/15/2013
92936M-AC-1	WPP Finance 2010 Sr Nt		R		2FE	29,926,300	99.4670	29,840,040	30,000,000	29,928,321		2,021			3.625	3.654	MS	344,375		09/06/2012	09/07/2022
947075-AB-3	Weatherford Intl Inc Co Gtd Nt		R		2FE	8,819,960	111.3580	8,908,624	8,000,000	8,811,191		(7,822)			6.500	5.705	FA	216,667	377,500	07/24/2012	08/01/2036
947075-AC-1	Weatherford Intl Inc Gtd Nt		R		2FE	5,493,900	100.7920	6,047,544	6,000,000	5,971,832		135,331			5.150	7.566	MS	90,983	324,000	01/27/2009	03/15/2013
947075-AD-9	Weatherford Intl Inc Gtd Nt		R		2FE	9,211,560	114.2570	10,283,112	9,000,000	9,147,299		(24,211)			6.000	5.629	MS	159,000	562,500	02/08/2010	03/15/2018
947075-AE-7	Weatherford Intl Inc Gtd Nt		R		2FE	8,968,950	115.4280	10,388,520	9,000,000	8,970,438		420			7.000	7.028	MS	185,500	652,500	03/19/2008	03/15/2038
947075-AF-4	Weatherford Intl Inc Gtd Nt		R		2FE	48,730,980	130.4640	58,708,575	45,000,000	47,706,036		(345,577)			9.625	8.320	MS	1,443,750	4,443,750	02/01/2010	03/01/2019
961214-BH-5	Westpac Banking Corp Sr Nt		R		1FE	256,390	107.2750	268,186	250,000	253,056		(1,341)			4.200	3.605	FA	3,617	10,500	06/03/2010	02/27/2015
980888-AA-9	Woolworths Ltd Nt		R		1FE	4,903,058	112.3980	5,619,920	5,000,000	4,963,655		11,317			5.550	5.829	MN	35,458	277,500	12/18/2008	11/15/2015
A86888-AA-7	TIWAG - Tiroler Wasserkraft AG Sr Nt		R		1Z	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					2.011	2.011	JD	19,551		12/18/2012	12/18/2017
C6573#-AC-1	Vitol Finance Ltd Sr Nt		R	2	2	2,400,000	103.2520	2,478,039	2,400,000	2,400,000					6.700	6.700	FA	62,087	160,800	08/12/2004	08/12/2014
D2736#-AH-2	Fritz Draxlmaier GMBH & Co KG Sr Nt		F		2	34,000,000	119.0930	40,491,768	34,000,000	34,000,000					6.140	6.140	AO	521,900	2,087,600	10/01/2010	10/01/2020
D3141#-AA-4	Haus Cramer Holding KG Sr Nt		F		2	25,000,000	101.4220	25,355,463	25,000,000	25,000,000					6.210	6.210	MN	219,938	1,552,500	05/10/2006	05/10/2013
D8563#-AA-2	VTG AG Sr Nt Ser A (EUR)		D		2	47,958,600	118.0020	52,152,969	44,196,550	44,196,550				777,200	5.736	5.736	MN	387,309	2,483,520	05/06/2011	05/06/2021
D8563#-AB-0	VTG AG Sr Nt Ser B (EUR)		D		2	12,168,600	119.4000	13,389,540	11,214,050	11,214,050				197,200	5.780	5.780	MN	99,026	634,981	05/06/2011	05/06/2023
D9002#-AD-3	Vaillant GmbH Gtd Sr Nt Ser B (EUR)		D		2	19,995,840	108.5950	22,521,985	20,739,396	20,739,396				364,704	4.694	4.692	MN	124,393	941,187	08/15/2006	08/15/2016
F4113N-CB-3	France Telecom Sr Nt (EUR)		D		1FE	9,921,336	100.3500	11,915,258	11,873,700	11,875,800		(23,082)		204,038	7.250	6.758	JAN	797,338	862,605	04/03/2003	01/28/2013
F9731#-AB-3	Vicat S A Sr Nt		F		2	3,000,000	101.2160	3,036,473	3,000,000	3,000,000					5.510	5.510	FA	67,038	165,300	08/05/2003	08/05/2013
G03698-AK-2	Anglian Water Services Fin plc Sr Nt Ser		F		2FE	40,000,000	109.1660	43,666,320	40,000,000	40,000,000					5.180	5.180	JD	149,644	2,072,000	12/05/2011	12/05/2021
G03698-AQ-9	Anglian Water Services Fin plc Sr Nt Ser		F		2FE	20,000,000	110.4700	22,094,004	20,000,000	20,000,000					5.000	5.000	AO	250,000		10/01/2012	10/01/2022
G0754#-AD-9	Babcock Intl Grp Sr Nt Ser B		F		2	11,000,000	110.9100	12,200,105	11,000,000	11,000,000					5.640	5.640	MS	179,227	620,400	03/17/2011	03/17/2021
G0977#-AA-6	Belron UK Ltd Sr Nt		F		2	15,000,000	104.3920	15,658,850	15,000,000	15,000,000					5.680	5.680	AO	158,567	852,000	04/24/2007	04/24/2014
G0977*-AA-0	Belron Fin Ltd Sr Nt Ser A		F		2	10,000,000	108.3820	10,838,151	10,000,000	10,000,000					4.510	4.510	MS	126,531	451,000	03/30/2011	03/30/2018
G0977*-AB-8	Belron Fin Ltd Sr Nt Ser B		F		2	10,000,000	112.1830	11,218,316	10,000,000	10,000,000					5.130	5.130	MS	143,925	513,000	03/30/2011	03/30/2021
G1108#-AB-4	British Land Co PLC Sr Nt		F		1	20,481,011	108.0610	21,612,230	20,000,000	20,142,222		(46,440)			6.300	6.015	AO	308,000	1,260,000	08/02/2004	10/03/2015
G12528-AC-8	Bord Gais Eireann Sr Nt		F		2	6,500,000	99.6180	6,475,175	6,500,000	6,500,000					5.260	5.260	AO	65,531	341,900	10/22/2003	10/22/2014
G12528-AG-9	Bord Gais Eireann Sr Nt		F		2	13,000,000	100.3970	13,051,597	13,000,000	13,000,000					5.770	5.770	MS	189,609	750,100	03/31/2009	03/31/2014
G12528-AJ-3	Bord Gais Eireann Sr Nt		F		2	10,000,000	102.4490	10,244,911	10,000,000	10,000,000					6.740	6.740	MS	170,372	674,000	03/31/2009	03/31/2019
G1591#-AG-7	Britvic Plc Sr Nt		F		2	4,000,000	103.3280	4,133,137	4,000,000	4,000,000					4.070	4.070	JD	6,331	166,800	12/17/2009	12/17/2014
G1591#-AH-5	Britvic Plc Sr Nt		F		2	9,000,000	108.1710	9,735,406	9,000,000	9,000,000					4.770	4.770	JD	16,695	438,300	12/17/2009	12/17/2016
G1820*-AA-7	Candover Investments Plc Sr Nt		F		4	15,657,206	98.4230	15,410,280	15,657,206	15,657,206					7.020	7.020	AO	241,199	1,099,136	10/12/2007	10/12/2014
G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt		F	2	1	10,474,439	109.9680	11,518,511	10,474,439	10,474,439					4.850	4.880	MJSD	42,334	508,010	03/12/2004	03/01/2019
G2978#-AB-9	Electricity Supply Board Sr Nt		F		2	24,000,000	99.4350	23,864,336	24,000,000	24,000,000					5.040	5.040	JD	53,760	1,209,600	12/15/2003	12/15/2013
G4588#-AT-8	Intermediate Capital Group Plc Sr Nt Ser		F		2	25,000,000	102.7900	25,697,501	25,000,000	25,000,000					6.500	6.500	FA	546,181	1,625,000	02/28/2007	02/28/2014
G4622#-AE-9	Howard de Walden Sr Nt Ser B		R		1	30,000,000	110.5360	33,160,771	30,000,000	30,000,000					4.320	4.321	JJ	594,000	1,080,000	09/16/2011	09/16/2021
G4859#-AB-9	Intercapital PLC Sub Nt		F		2	6,000,000	94.8610	5,691,636	6,000,000	6,000,000					2.260	5.428	MJSD	1,130	147,456	06/28/2005	06/28/2015
G4916#-AG-9	Investcorp Capital Ltd Sr Nt		F		3	9,000,000	95.0000	8,550,000	9,000,000	9,000,000					7.360	7.360	JD	23,920	752,400	12/18/2003	12/18/2013
G4939@-AA-7	Irish Food Processors Sr Nt Ser A		F	2	2	6,857,143	105.0750	7,205,134	6,857,143	6,857,143					5.990	5.990	JD	10,269	410,743	12/22/2005	12/22/2015
G5241#-AD-9	Kerry Group Financial Services Sr Nt		F		2	45,000,000	106.7730	48,047,671	45,000,000	45,000,000					4.370	4.370	JJ	879,463	1,966,500	01/20/2010	01/20/2017
G5655@-AC-2	Loughmane Ltd Gtd Sr Nt		F		2	16,889,264	105.3930	17,916,859	17,000,000	16,972,800		12,661			5.780	5.867	JD	27,294	982,600	12/21/2004	12/21/2014
G5963#-AA-1	Meggitt plc Sr Nt		F		2	10,081,429	101.3830	10,138,296	10,000,000	10,004,499		(9,889)			5.360	5.255	JD	31,267	536,000	06/10/2003	06/10/2013
G5963#-AC-7	Meggitt plc Sr Nt		F		2	35,000,000	108.5590	37,995,668	35,000,000	35,000,000					4.620	4.620	AO	386,283	1,617,000	10/05/2010	10/05/2017
G6177#-AA-1	Inchcape plc Sr Nt		F		2	23,571,429	99.6600	23,491,341	23,571,429	23,571,429					5.940	5.940	MN	147,793	1,400,143	05/23/2007	05/23/2017
G6542@-AA-8	Noble Drilling Corp Sr Nt		R		2FE	6,442,644	102.0810	6,757,749	6,620,000	6,600,606		44,800			5.875	6.605	JD	32,410	388,925	02/27/2009	06/01/2013
G6843#-AB-3	P&O Princess Cruises Plc Sr Nt Ser B		F		2	4,000,000	115.4270	4,617,078	4,000,000	4,000,000					7.720	7.720	JJ	129,524	308,800	10/25/2000	07/31/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G6843#-AD-9	P&O Princess Cruises Plc Sr Nt Ser D		F		2	2,000,000	115.8170	2,316,349	2,000,000	2,000,000					7.090	7.090	FA	53,175	141,800	10/25/2000	02/16/2016
G7734@-AA-7	SVG Capital Sr Nt		F		3	29,320,000	101.5760	29,782,164	29,320,000	29,320,000					9.100	9.100	JJ	1,208,065	2,668,120	02/01/2009	07/18/2013
G7734@-AD-1	SVG Capital Sr Nt		F		3	7,395,000	103.3150	7,640,124	7,395,000	7,395,000					8.490	8.490	JJ	284,270	627,836	02/01/2009	07/18/2014
G8781#-AA-5	Thames Water Util Cayman Fin Sr Nt Ser 1		F		1	20,000,000	105.4800	21,096,003	20,000,000	20,000,000					3.870	3.870	FA	266,600	387,000	02/27/2012	02/27/2022
G8781#-AD-9	Thames Water Util Cayman Fin Sr Nt Ser B		F		2	25,000,000	107.1810	26,795,163	25,000,000	25,000,000					4.690	4.690	FA	403,861	586,250	02/27/2012	02/27/2019
G9284#-AY-3	Vitol Finance Ltd Sr Nt		F		2	25,000,000	113.1180	28,279,456	25,000,000	25,000,000					5.740	5.740	JJ	609,875	1,435,000	07/28/2011	07/28/2021
H1089*-AB-0	Bucher Industries AG Sr Nt (CHF)		D		2	12,989,791	101.6780	19,221,572	18,904,304	18,904,304				457,443	4.080	4.080	JD	44,992	746,014	12/10/2003	12/10/2013
L8038*-AA-4	SBM Baleia Priv Pl Nt		F	2	2Z	16,000,000	101.8470	16,295,533	16,000,000	16,000,000					5.500	5.538	MJSD	39,111	114,889	10/31/2012	09/15/2027
N0021#-AB-2	Abertis Finance BV Sr Nt		F		2	43,367,200	103.9330	46,250,333	44,500,000	44,185,436		147,052			4.910	5.292	JD	60,693	2,184,950	09/26/2006	12/21/2014
N1492@-AA-4	Boskalis Finance BV Sr Nt		F		2	2,000,000	110.7690	2,215,385	2,000,000	2,000,000					5.190	5.190	JJ	45,845	103,800	07/22/2010	07/22/2017
N1492@-AB-2	Boskalis Finance BV Sr Nt		F		2	12,000,000	116.4280	13,971,405	12,000,000	12,000,000					5.760	5.760	JJ	305,280	691,200	07/22/2010	07/22/2020
N3386#-AF-6	Fugro NV Sr Nt Ser B		F		2	33,000,000	109.5090	36,137,992	33,000,000	33,000,000					4.780	4.780	FA	587,143	1,608,072	08/17/2011	08/17/2021
N4281@-BS-3	Koninklijke Vopak NV Nt		F		2Z	22,000,000	100.4700	22,103,321	22,000,000	22,000,000					3.740	3.740	JD	27,427		12/19/2012	06/19/2023
N4281@-BV-6	Koninklijke Vopak NV Nt		F		2Z	16,000,000	98.9790	15,836,659	16,000,000	16,000,000					3.890	3.890	JD	20,747		12/19/2012	06/19/2025
N4282*-AE-6	FrieslandCampina Sr Nt Ser B		F		2	54,000,000	104.8110	56,598,206	54,000,000	54,000,000					4.010	4.012	FA	727,815		08/30/2012	08/30/2022
N4345#-AB-3	Iberdrola Intl BV Sr Nt		F		2	7,143,788	105.3510	7,374,604	7,000,000	7,028,522		(16,384)			5.570	5.306	FA	142,963	389,900	08/19/2004	08/19/2014
N6777#-AE-9	Overseas Assistance Fin BV Sr Nt		F	2	3	2,000,000	103.6980	2,073,963	2,000,000	2,000,000					6.400	6.400	AO	22,044	128,000	10/29/2004	10/29/2014
N6777#-AG-4	Overseas Assistance Fin BV Sr Nt		F	2	2FE	20,000,000	106.2370	21,247,448	20,000,000	20,000,000					5.000	5.002	JD	2,778	750,000	03/30/2012	03/30/2024
N7660#-AM-9	SHV Nederland BV Sr Nt		F		2FE	50,000,000	108.5080	54,254,025	50,000,000	50,000,000					4.420	4.420	MS	570,917	1,105,000	03/28/2012	03/28/2022
N9146#-AB-3	Van Oord Fin BV Gtd Sr Nt Ser F		F		2	10,000,000	109.2760	10,927,569	10,000,000	10,000,000					5.410	5.410	AO	106,697	541,000	04/20/2011	04/20/2021
Q2264@-AA-5	Challenger Life No 2 Ltd Sub Nt Ser A		F		2FE	39,000,000	90.5000	35,294,986	39,000,000	39,000,000					1.925	6.693	JD	52,135	850,889	12/07/2006	12/07/2016
Q2594#-AA-4	Coca-Cola Amatil Ltd Sr Nt		F		1	20,925,315	109.4840	21,896,793	20,000,000	20,295,989		(84,654)			5.200	4.694	MS	320,667	1,040,000	03/10/2004	03/10/2016
Q2688#-AB-9	Commonwealth Managed Inv Ltd Sr Nt		F		1	5,000,000	107.9740	5,398,722	5,000,000	5,000,000					5.510	5.510	JD	6,888	275,500	12/22/2005	12/22/2015
Q3038#-AC-2	Fairfax /John/ Hldgs Ltd Sr Nt		F		3	10,000,000	99.0270	9,902,650	10,000,000	10,000,000					5.430	5.430	JJ	250,383	543,000	01/15/2004	01/15/2014
Q3126#-AD-3	DEXUS Property Group Gtd Sr Nt		F		2	9,999,018	105.1400	10,513,950	10,000,000	9,999,763		111			5.440	5.441	JD	15,111	544,000	12/21/2004	12/21/2014
Q3261#-AK-2	Downer Group Fin Pty Sr Nt		F		2	5,000,000	105.2530	5,262,631	5,000,000	5,000,000					6.120	6.120	MS	102,000	306,000	09/01/2004	09/01/2014
Q3261#-AM-8	Downer Group Fin Pty Gtd Sr Nt Ser E		F		2	7,000,000	106.7210	7,470,472	7,000,000	6,955,755		22,335			6.740	7.121	AO	93,049	471,800	03/11/2005	10/20/2014
Q3261#-AN-6	Downer Group Fin Pty Gtd Sr Nt Ser F		F		2	4,118,692	106.7210	4,268,841	4,000,000	4,000,132		(116)			6.740	6.737	AO	53,171	269,600	03/11/2005	10/20/2014
Q3535#-AA-4	Envestra Victoria Pty Ltd Sr Nt Ser A		F		2FE	3,000,000	109.8720	3,296,147	3,000,000	3,000,000					5.950	5.950	MS	50,575	178,500	09/19/2003	09/19/2015
Q3958@-AA-4	Goodman Australia Indust Fund Sr Nt Ser		F		2	23,000,000	106.6400	24,527,245	23,000,000	23,000,000					5.260	5.260	JD	57,129	1,209,800	12/14/2011	12/14/2021
Q3958@-AF-3	Goodman Australia Indust Fund Sr Nt Ser		F		2Z	50,000,000	99.6900	49,844,886	50,000,000	50,000,000					4.510	4.510	JD	106,486		12/14/2012	12/14/2022
Q4877#-AB-6	Iluka Resources Ltd Sr Nt		F		2	9,637,600	101.3520	10,135,182	10,000,000	9,971,467		61,595			5.250	5.910	JD	27,708	525,000	09/25/2006	06/12/2013
Q6235#-AB-8	Mirvac Group Finance Ltd Sr Nt		F		2	27,000,000	110.7740	29,909,070	27,000,000	27,000,000					5.910	5.910	MN	203,895	1,595,700	11/15/2006	11/15/2016
Q6634#-AA-7	Newcastle Perm Bldg Soc Ltd Sr Nt		F		2	21,000,000	103.8230	21,802,755	21,000,000	21,000,000					6.470	6.470	MN	150,967	1,358,700	11/21/2007	11/21/2014
Q7134#-AD-4	Arrium Ltd Sr Nt Ser B		F		3	40,000,000	95.2800	38,112,158	40,000,000	40,000,000					5.610	5.610	JD	18,700	2,244,000	06/28/2011	06/28/2021
Q7160#-AC-3	Orica Finance Ltd Sr Nt Ser A (AUD)		D		2	8,000,000	97.8740	10,561,146	10,790,553	10,790,553				192,058	5.590	6.340	MN	94,197	591,048	05/05/2005	05/05/2015
Q7160#-AE-9	Orica Finance Ltd Sr Nt		F		2	20,000,000	110.0960	22,019,199	20,000,000	20,000,000					4.530	4.530	AO	166,100	906,000	10/25/2010	10/25/2020
Q7160#-AH-2	Orica Finance Ltd Sr Nt		F		2	4,000,000	123.7460	4,949,820	4,000,000	4,000,000					5.900	5.900	AO	43,267	236,000	10/25/2010	10/25/2030
Q7397#-AG-9	Pratt Fin Prop Ltd Ind Aust Sr Nt		F		2FE	2,945,762	102.6260	3,078,781	3,000,000	2,993,799		6,119			5.600	5.825	JD	6,533	168,000	12/17/2002	12/17/2013
Q7450@-AA-8	Perth Airport Sr Nt		F		2	14,000,000	101.1240	14,157,386	14,000,000	14,000,000					4.470	4.470	JJ	269,442		07/26/2012	07/26/2022
Q8773#-AQ-9	Stockland Finance Pty Ltd Sr Nt		F		1	40,000,000	107.9560	43,182,477	40,000,000	40,000,000					5.810	5.810	JD	64,556	2,324,000	06/05/2007	06/21/2015
Q9194#-AA-3	Transurban Finance Company Ltd Sr Sec Nt		F		1	12,289,073	105.5590	13,194,878	12,500,000	12,450,366		23,835			5.020	5.239	JD	41,833	627,500	12/07/2004	12/07/2014
Q9194#-AH-8	Transurban Finance Company Ltd Sr Nt Ser		F	2	1	28,000,000	111.0010	41,184,873	37,103,264	37,103,264		44,405			5.710	5.710	MN	276,595	2,118,596	11/14/2006	11/14/2016
R8047#-AA-3	Solveig Gas Norway AS Priv Pl		F	2	1FE	38,000,000	102.2710	38,862,832	38,000,000	38,000,000					4.000	4.000	JD	4,222	772,667	06/27/2012	12/30/2027
T3489#-AA-7	Davide Campari-Milano SpA Sr Nt		F		2	19,504,000	103.0240	20,604,865	20,000,000	19,867,782		47,442			4.330	4.607	JJ	396,917	866,000	07/16/2003	07/16/2015
W0805#-AM-0	Assa Abloy Financial Svcs AB Sr Nt Ser L		F		1	23,000,000	101.7770	23,408,711	23,000,000	23,000,000					3.480	3.481	MN	100,050	215,663	08/09/2012	08/09/2022
X4478#-AA-3	Kesko OYJ Sr Nt		F		3	9,000,000	104.5040	9,405,384	9,000,000	9,000,000					6.080	6.080	JD	31,920	547,200	06/10/2004	06/10/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						14,937,510,281	XXX	16,574,058,172	14,585,201,090	14,875,936,002		(37,034,825)		3,256,652	XXX	XXX	XXX	211,829,619	733,517,883	XXX	XXX
000759-CV-0	American Business Fin Svcs Inc RMBS Ser			2	4FM	4,657,857	75.5880	3,520,810	4,657,877	4,650,004	1,407,634	31			5.902	5.948	MON	22,909	245,673	09/19/2002	09/15/2033
000780-HW-9	ABN AMRO Mtg Corp RMBS Ser 2003-8 Cl A3			2	1FM	672,222	100.8470	700,458	694,578	689,738		1,624			4.500	5.068	MON	2,605	31,256	01/21/2005	06/25/2033
000780-HX-7	ABN AMRO Mtg Corp RMBS Ser 2003-8 Cl A4			2	1FM	5,918,428	105.6060	6,476,925	6,133,086	6,017,677		4,303			5.250	5.856	MON	26,832	321,987	07/09/2004	06/25/2033
000780-JS-6	ABN AMRO Mtg Corp RMBS Ser 2003-8 Cl A23			2	1FM	224,610	101.3530	226,869	223,841	223,237		(128)			5.500	5.434	MON	1,026	12,311	01/05/2005	06/25/2033
00253C-GP-6	Aames Mtg Tr RMBS Ser 2001-1 Cl M1			2	1FM	950,863	98.4290	902,306	916,712	948,744		(1,235)			7.693	7.249	MON	5,877	68,576	03/13/2001	06/25/2031
00253C-HH-3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4			2	1FM	1,367,024	97.6790	1,319,843	1,351,210	1,360,414		(680)			6.030	5.968	MON	6,790	84,875	11/30/2001	04/25/2031
00253C-HK-6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1			2	4FM	789,129	67.0030	517,114	771,775	799,836		17,293			7.150	6.630	MON	4,598	48,654	11/30/2001	01/25/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1			2	1FM	1,046,957	25.4660	266,622	1,046,957	266,622	(97,452)				6.668	6.708	MON	5,818	65,212	03/14/2002	06/25/2032
00442M-AA-5	ACE Securities Corp RMBS Ser 2006-SD2 Cl			2	1FM	1,523,806	95.7440	1,458,491	1,523,330	1,523,390		(18)			0.510	0.501	MON	108	8,359	05/22/2007	12/25/2045
00764M-BD-8	Aesis ABS Trust RMBS Ser 2004-1 Cl M1			2	1FM	7,068,875	82.6600	5,843,132	7,068,875	7,068,875					1.230	1.233	MON	1,449	90,394	01/15/2004	04/25/2034
02146P-AF-2	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	29,181,061	87.9940	26,398,290	30,000,000	29,181,061					5.376	5.907	MON	134,391	1,653,423	07/21/2006	08/25/2036
02147B-AA-3	Countrywide Alternative Ln Tr RMBS Ser 2			2	5FM	4,119,817	73.1910	3,313,598	4,527,330	4,119,817					6.000	7.012	MON	22,637	274,198	10/02/2007	04/25/2037
02147J-AE-8	Countrywide Alternative Ln Tr RMBS Ser 2			2	4FM	9,188,051	74.6860	9,002,287	12,053,449	9,188,051			440,239		6.000	8.598	MON	60,267	734,436	02/13/2007	02/25/2047
02147L-AN-3	Countrywide Alternative Ln Tr RMBS Ser 2			2	5FM	9,135,768	60.1360	7,172,331	11,926,792	9,135,768	3,788,209		1,386,737		6.250	9.529	MON	62,119	753,211	10/24/2006	05/25/2036
02148J-AJ-6	Countrywide Alternative Ln Tr RMBS Ser 2			2	4FM	4,402,549	83.1560	4,322,007	5,197,487	4,402,549					6.000	8.853	MON	25,987	314,804	02/09/2007	01/25/2037
02149D-AJ-8	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	2,492,407	97.6160	2,541,151	2,603,216	2,492,407					5.372	7.718	MON	11,653	142,335	01/19/2007	01/25/2047
02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2			2	4FM	13,841,198	83.4870	13,595,424	16,284,558	13,841,198					5.750	7.534	MON	78,030	945,096	01/26/2007	03/25/2037
02660T-BQ-5	American Home Mtg Inv Tr RMBS Ser 2004-3			2	1FM	5,439,164	101.9960	5,615,283	5,505,401	5,468,281		790			4.820	5.016	MON	22,113	265,360	11/10/2004	10/25/2034
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2			2	1FM	9,484,926	101.2070	9,645,858	9,530,793	9,491,084		(639)			5.064	5.141	MON	40,220	482,640	08/26/2005	09/25/2035
02660T-GB-3	American Home Mtg Inv Tr RMBS Ser 2005-3			2	2FM	4,335,592	95.1180	4,123,933	4,335,592	4,335,592					5.120	5.138	MON	18,499	221,174	09/14/2005	09/25/2035
026935-AR-7	American Home Mtg Inv Tr RMBS Ser 2007-3			2	5FM	1,136,448	87.7170	996,854	1,136,448	1,136,448					0.560	0.560	MON	124	10,845	06/01/2007	09/25/2027
03072S-FY-6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C			2	1FM	3,354,830	97.2250	3,261,877	3,354,974	3,349,625		(366)			4.541	4.552	MON	12,696	169,466	04/02/2003	04/25/2033
03072S-FZ-3	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C			2	1FM	2,247,946	16.8010	468,845	2,790,612	468,845	(15,072)				5.224	13.822	MON	12,148	91,882	07/29/2004	04/25/2033
03215P-BN-8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199			2	1FM	179,701	104.1900	188,113	180,547	179,632		(1)			7.610	7.725	MON	1,145	14,596	11/21/2000	03/25/2027
040104-BF-7	Argent Securities Inc RMBS Ser 2003-W3 C			2	1FM	3,585,996	96.5030	3,442,264	3,566,987	3,579,107		(655)			1.335	1.308	MON	661	49,411	10/04/2005	09/25/2033
040104-BW-0	Argent Securities Inc RMBS Ser 2003-WD C			2	1FM	4,884,862	98.4320	4,810,413	4,887,027	4,823,860		(57,434)			4.790	4.949	MON	19,506	260,312	09/22/2003	10/25/2033
040104-PB-1	Argent Securities Inc RMBS Ser 2005-W3 C			2	2AM	15,966,658	89.7470	16,833,575	18,756,720	16,042,698		76,040			0.550	2.895	MON	2,005	45,212	08/09/2012	11/25/2035
04541G-AL-6	Asset Backed Securities Corp RMBS Ser 19			2	6FE		26.7430	131,277	490,879						2.960	0.000	MON	444	18,461	02/09/2000	06/21/2029
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 20			2	1FM	1,248,077	99.4540	1,194,597	1,201,157	1,210,521		(1,851)			7.615	7.116	MON	7,622	91,181	02/16/2001	03/21/2029
04542B-AS-1	Asset Backed Funding Cert RMBS Ser 2002-			2	3FM	1,453,613	82.9830	1,209,130	1,457,078	1,453,613	360,329				6.938	6.972	MON	8,424	137,332	11/01/2011	10/25/2031
04542B-CW-0	Asset Backed Funding Cert RMBS Ser 2003-			2	2FM	3,171,069	96.2140	3,051,103	3,171,167	3,167,200		3,258			5.552	5.584	MON	14,672	173,689	04/25/2003	10/25/2032
04542B-FM-9	Asset Backed Funding Cert RMBS Ser 2004-			2	1FM	13,483,372	84.7140	11,422,317	13,483,372	13,483,372					1.110	1.112	MON	2,493	156,020	01/29/2004	08/25/2033
04542B-MU-3	Asset Backed Funding Cert RMBS Ser 2005-			2	1FM	2,929,291	101.9250	3,125,344	3,066,317	2,994,218		34,438			4.780	5.599	MON	12,214	146,570	04/30/2007	06/25/2035
05946X-DL-4	Banc of America Funding Corp RMBS Ser 20			2	1FM	5,829,272	105.1700	6,086,895	5,787,673	5,802,056		(1,660)			5.500	5.363	MON	26,527	318,322	09/07/2005	10/25/2033
05946X-EW-9	Banc of America Funding Corp RMBS Ser 20			2	1FM	1,330,572	100.1690	1,315,560	1,313,335	1,311,657		(4,503)			5.500	5.019	MON	6,019	72,233	09/09/2003	10/25/2033
05946X-Y7-2	Banc of America Funding Corp RMBS Ser 20			2	1FM	7,807,937	104.6490	8,595,685	8,213,809	7,807,937					5.750	6.873	MON	39,358	472,132	05/10/2006	01/25/2036
05948K-BW-8	Bank of America Alt Loan Tr RMBS Ser 200			2	1FM	11,089,234	103.2380	11,434,010	11,075,389	11,079,075		(1,788)			5.750	5.768	MON	53,070	636,835	05/09/2007	05/25/2033
05948K-RM-3	Bank of America Alt Loan Tr RMBS Ser 200			2	1FM	8,339,858	99.6550	8,968,950	9,000,000	8,668,759		66,658			5.000	6.045	MON	37,500	450,000	12/18/2008	06/25/2019
05948K-XQ-7	Bank of America Alt Loan Tr RMBS Ser 200			2	4FM	12,759,325	96.4070	12,497,017	12,962,836	12,759,325					5.500	5.688	MON	59,413	712,956	02/16/2005	03/25/2035
05948K-XS-3	Bank of America Alt Loan Tr RMBS Ser 200			2	4FM	10,591,273	91.7750	9,992,195	10,887,698	10,591,273					5.500	6.185	MON	49,902	598,823	02/14/2005	03/25/2035
05948K-ZH-5	Bank of America Alt Loan Tr RMBS Ser 200			2	3FM	18,209,709	92.2940	17,356,440	18,805,641	18,209,709					5.500	6.289	MON	86,193	1,034,310	04/18/2005	05/25/2035
05949A-BX-7	Bank of America Mtg Securities RMBS Ser			2	1FM	3,695,950	103.3840	3,821,017	3,695,950	3,695,950					5.500	5.499	MON	16,940	203,277	04/23/2004	04/25/2034
05949A-KA-7	Bank of America Mtg Securities RMBS Ser			2	1FM	5,086,570	101.9110	5,055,815	4,960,995	4,966,105		(12,281)			5.500	5.019	MON	22,738	272,854	02/11/2005	07/25/2034
05949A-NZ-9	Bank of America Mtg Securities RMBS Ser			2	1FM	7,024,982	106.1300	7,478,978	7,047,004	7,022,502		(97)			5.750	5.809	MON	33,767	405,203	07/13/2004	08/25/2034
05949A-P5-3	Bank of America Mtg Securities RMBS Ser			2	1FM	3,800,761	99.7700	3,761,473	3,770,129	3,760,206		(3,684)			5.250	5.127	MON	16,494	197,932	02/01/2005	02/25/2035
05949A-QB-9	Bank of America Mtg Securities RMBS Ser			2	1FM	10,730,934	102.9250	10,883,234	10,573,905	10,583,111		(9,164)			5.750	5.479	MON	50,667	607,999	04/05/2005	08/25/2034
05949A-U4-0	Bank of America Mtg Securities RMBS Ser			2	1FM	10,972,580	103.9960	11,244,128	10,812,088	10,838,936		(26,488)			5.500	5.030	MON	49,555	594,665	02/16/2005	03/25/2035
05949C-LZ-7	Bank of America Mtg Securities RMBS Ser			2	2FM	4,641,827	98.2800	4,599,366	4,679,851	4,653,590		2,254			5.500	5.711	MON	21,449	257,392	11/02/2005	04/25/2018
05952D-AB-4	Banc of America Funding Corp RMBS Ser 20			2	1FM	4,844,824	81.3680	4,214,489	5,179,535	4,844,824					0.371	2.656	MON	640	21,151	09/24/2007	02/20/2047
05952H-AJ-8	Bank of America Mtg Securities RMBS Ser			2	2FM	3,463,518	100.6270	3,688,075	3,665,099	3,539,591		43,735			5.750	9.591	MON	17,562	210,743	07/18/2011	03/25/2037
05952H-AJ-8	Bank of America Mtg Securities RMBS Ser			2	3FM	13,079,412	100.6270	13,171,698	13,089,639	13,045,522		(2,569)			5.750	5.763	MON	62,721	752,654	02/07/2007	03/25/2037
05952H-BR-9	Bank of America Mtg Securities RMBS Ser			2	1FM	11,796,813	102.2420	13,396,344	13,102,596	11,796,813					5.750	9.583	MON	62,783	753,399	02/09/2007	01/25/2037
073249-BU-7	Bayview Fin Acquisition Tr RMBS Ser 2004			2	1FM	5,528,971	71.6520	3,961,613	5,528,971	5,528,971					0.912	0.913	MON	560	52,890	04/05/2004	02/28/2044
07384Y-MB-9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C			2	3FM	1,026,115	104.6530	1,070,516	1,022,919	1,064,925		41,380			5.500	4.529	MON	4,688	56,261	12/17/2004	10/25/2033
073879-JL-3	Bear Stearns ABS Tr I RMBS Ser 2004-BO C			2	1FM	5,000,000	94.9220	4,746,110	5,000,000	5,000,000					0.910	0.911	MON	758	47,716	09/28/2004	09/25/2034
124860-GG-6	C-BASS Tr RMBS Ser 2005-RP2 Cl AF3			2	1FM	745,110	99.8060	744,680	746,131	743,178		(333)			6.090	6.112	MON	3,787	49,226	11/04/2005	09/25/2035
12489W-ET-7	C-BASS Tr RMBS Ser 2002-CB2 Cl M1			2	1FM	669,153	64.9510	434,624	669,153	669,153					0.830	0.831	MON	93	10,083	04/23/2002	04/25/2032
12489W-HD-9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6			2	1FM	2,602,588	100.7230	2,621,400	2,602,588	2,602,588					5.070	5.097	MON	10,996	129,782	11/21/2003	12/25/2033
12489W-HE-7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1			2	2FM	1,144,930	90.1970	1,028,837	1,140,653	1,143,297		877			0.910	0.891	MON	173	14,246	01/26/2004	12/25/2033
12489W-NP-5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4			2	2FM	5,616,484	98.0400	5,506,603	5,616,684	5,609,188		(493)			5.162	5.179	MON	24,161	304,915	09/23/2005	07/25/2035
12506Y-BE-8	CDC Mortgage Capital Trust RMBS Ser 2003			2	1FM	1,210,665	85.5230	1,545,506	1,807,118	1,210,665					1.410	5.391	MON	425	26,407	05/15/2003	10/25/2033
12544A-BM-6	Countrywide Home Loans RMBS Ser 2006-20			2	4FM	3,387,712	90.4360	3,078,613	3,404,202	3,389,421		32			5.750	5.841	MON	15,224	196,766	02/14/2008	02/25/2037
12558M-BL-5	CIT Group Home Eq Loan Tr RMBS Ser 2003-			2	1FM	2,293,592	102.7880	2,356,055	2,292,159	2,290,372		(228)			4.060	4.067	MON	7,755	93,062	03/05/2003	10/20/2032
12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-			2	1FM	1,552,875	91.4500	1,411,714	1,543,709	1,549,901					4.670	4.636	MON	6,008	72,091	04/06/2004	10/20/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125660-AA-1	Citimortgage Alternative Ln Tr RMBS Ser			2	3FM	4,730,898	79.4240	4,484,642	5,646,449	4,730,898					6.000	7.976	MON	28,232	367,018	07/23/2007	01/25/2037
12566U-AN-4	Citimortgage Alternative Ln Tr RMBS Ser			2	1FM	3,130,889	82.4100	3,262,627	3,959,023	3,130,889					5.750	8.231	MON	18,970	227,618	09/30/2009	02/25/2037
126670-FB-9	CWABS Inc RMBS Ser 2005-IM2 Cl A3			2	3FM	2,948,024	91.5450	2,760,282	3,015,225	2,948,024					0.480	2.084	MON	201	14,446	09/25/2007	01/25/2036
126671-R4-0	CWABS Inc RMBS Ser 2003-5 Cl MF1			2	2FM	3,152,980	82.7220	2,608,209	3,152,992	3,146,633		(577)			5.413	5.430	MON	14,223	170,671	11/06/2003	01/25/2034
126673-DQ-2	CWABS Inc RMBS Ser 2004-7 Cl MF1			2	4FM	2,088,333	70.0990	1,467,208	2,093,055	2,088,333					5.251	5.289	MON	9,159	109,906	08/30/2004	12/25/2034
126673-GA-4	CWABS Inc RMBS Ser 2004-9 Cl AF6			2	1FM	5,003,518	97.6040	4,883,726	5,003,633	4,997,584		(489)			4.603	4.618	MON	19,193	230,317	09/14/2004	12/25/2034
12667F-4P-7	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	95,751	99.5610	93,677	94,090	93,770		(100)			5.500	5.147	MON	431	5,192	07/28/2005	04/25/2035
12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	24,072,655	95.3010	23,825,200	25,000,000	24,072,655					5.500	6.406	MON	114,583	1,379,739	02/23/2005	04/25/2035
12667F-5L-5	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	5,558,027	96.7130	8,366,380	8,650,729	5,558,027					5.500	10.641	MON	39,649	477,651	09/30/2009	04/25/2035
12667F-5L-5	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	12,854,052	96.7130	12,549,570	12,976,094	12,854,052					5.500	5.622	MON	59,474	716,476	02/16/2005	04/25/2035
12667F-F9-1	Countrywide Alternative Ln Tr RMBS Ser 2			2	2FM	3,767,787	105.6730	4,146,081	3,923,501	3,852,867		13,986			5.500	6.539	MON	17,983	216,592	10/10/2007	02/25/2035
12667F-F9-1	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	7,643,765	105.6730	7,960,476	7,533,122	7,542,727		(8,742)			5.500	5.232	MON	34,527	415,857	01/27/2005	02/25/2035
12667F-LG-8	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	507,561	102.4570	520,045	507,574	506,082		(69)			5.687	5.674	MON	2,405	28,866	06/16/2004	07/25/2034
12667F-MX-0	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	3,450,081	98.9210	3,581,882	3,620,945	3,481,521		4,337			5.500	5.979	MON	16,596	199,244	08/14/2006	08/25/2034
12667F-PG-4	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	10,640,430	106.4790	11,200,299	10,518,806	10,599,958		(4,246)			6.000	5.938	MON	52,594	631,143	07/13/2004	09/25/2034
12667F-QL-2	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	11,230,222	101.8300	11,371,106	11,166,711	11,137,028		(5,732)			5.700	5.615	MON	53,042	637,681	02/14/2005	09/25/2034
12667F-QR-9	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	1,633,228	101.2900	1,639,951	1,619,061	1,615,364		(1,105)			5.700	5.565	MON	7,691	92,457	02/23/2005	09/25/2034
12667F-TA-3	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	1,761,650	101.8370	1,794,062	1,761,699	1,757,474		147			5.027	5.025	MON	6,888	88,652	08/26/2004	08/25/2034
12667F-TY-1	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	1,716,089	101.3800	1,739,791	1,716,112	1,711,678		(430)			4.795	4.780	MON	6,857	82,288	09/24/2004	10/25/2034
12667G-D2-6	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	7,084,301	87.3590	6,764,448	7,743,311	7,084,301					5.500	8.392	MON	35,490	429,896	02/07/2007	08/25/2035
12667G-D3-4	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	12,823,677	86.2890	12,315,263	14,272,179	12,823,677					5.500	6.749	MON	65,414	792,368	05/11/2007	08/25/2035
12667G-DW-0	Countrywide Alternative Ln Tr RMBS Ser 2			2	2FM	7,772,142	100.8750	7,987,025	7,917,737	7,772,142					5.500	5.986	MON	36,290	436,958	03/14/2005	05/25/2035
12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	29,185,781	99.0430	28,722,325	29,000,000	28,961,294		(29,676)			5.500	5.423	MON	132,917	1,599,356	03/07/2005	05/25/2035
12667G-H7-1	Countrywide Alternative Ln Tr RMBS Ser 2			2	4FM	12,772,161	82.7400	11,423,843	13,807,000	12,772,161		22,414	860,350		5.500	8.775	MON	63,282	761,627	06/05/2006	07/25/2035
12667G-VL-4	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	6,425,192	100.9190	6,676,582	6,615,783	6,562,876		11,284			5.500	6.066	MON	30,322	364,764	08/29/2006	07/25/2035
126686-AC-8	CWABS Inc RMBS Ser 2006-H Cl 2A1B			2	5FM	3,544,940	44.3510	4,541,332	10,239,573	3,544,940					0.359	28.488	MON	1,532	41,079	09/14/2007	11/15/2036
12668B-EH-2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3			2	3FM	22,673,191	82.7700	21,124,550	25,522,051	22,673,191					5.500	6.702	MON	116,976	1,414,499	06/19/2006	02/25/2036
12668B-QA-4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6			2	3FM	5,120,730	89.3560	5,012,871	5,609,986	5,120,730					5.500	6.455	MON	25,712	310,236	03/16/2006	04/25/2036
12668B-RZ-8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4			2	4FM	6,161,900	78.6670	5,647,563	7,179,112	6,161,900					5.500	7.243	MON	32,904	396,866	04/21/2006	05/25/2036
126694-NS-3	CWHL Inc RMBS Ser 2005-27 Cl 1A3			2	3FM	729,154	94.9880	711,620	749,171	741,921		851			5.500	5.977	MON	3,434	41,338	11/10/2005	12/25/2035
12669C-E4-8	CWMBS Inc RMBS Ser 2002-8 Cl A4			2	1FM	578,875	104.2310	582,262	558,625	559,978		(1,149)			6.500	5.973	MON	3,026	36,317	08/29/2002	07/25/2032
12669E-3P-9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6			2	1FM	1,759,355	102.4430	1,854,420	1,810,196	1,780,162		(915)			5.500	6.111	MON	8,297	99,536	02/15/2006	10/25/2033
12669E-C5-3	CWALT Loan Tr RMBS Ser 2003-16T1 Cl A5			2	1FM	5,931,811	103.8380	6,333,625	6,099,548	5,960,888		4,396			5.250	5.540	MON	26,686	320,329	11/01/2006	09/25/2033
12669F-D2-6	CWHL Inc RMBS Ser 2004-10 Cl A10			2	1FM	926,932	100.3840	993,844	990,047	970,990		3,280			5.000	6.076	MON	4,125	49,709	06/18/2004	07/25/2034
12669G-R3-7	Countrywide Home Loans RMBS Ser 2005-15			2	3FM	492,139	98.5040	492,551	500,030	497,351		395			5.500	5.798	MON	2,292	27,648	11/10/2005	08/25/2035
12669G-TD-3	Countrywide Home Loans RMBS Ser 2005-6 C			2	1FM	19,190,320	102.3820	20,459,774	19,983,702	19,190,320					5.250	6.451	MON	87,429	1,049,580	02/15/2005	04/25/2035
12669G-V3-2	Countrywide Home Loans RMBS Ser 2005-J2			2	1FM	67,857	100.1820	70,629	70,501	69,999		372			4.750	6.134	MON	279	3,355	06/15/2006	08/25/2035
12669G-XY-2	Countrywide Home Loans RMBS Ser 2005-12			2	2FM	10,639,576	102.2090	10,820,544	10,586,643	10,588,995		(6,200)			5.500	5.309	MON	48,522	583,307	08/26/2005	05/25/2035
12669R-AB-3	Countrywide Home Equity Ln RMBS Ser 2007			2	1FM	5,418,654	94.1140	9,170,515	9,744,029	5,418,654					5.609	43.782	MON	45,545	546,543	02/23/2007	11/25/2036
144531-CL-2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT			2	1FM	14,470,875	89.0780	15,232,287	17,100,000	14,697,452		226,577			0.830	5.343	MON	2,364	61,706	08/21/2012	05/25/2035
14983A-AB-5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2			2	3FM	4,860,104	24.7660	4,557,235	18,401,102	4,860,104			741,191		5.556	26.710	MON	17,039	1,037,700	11/12/2009	09/25/2036
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001			2	1FM	3,178,528	95.9570	3,050,277	3,178,786	3,170,781		1,884			6.447	6.486	MON	17,078	203,859	06/06/2001	07/25/2032
152314-DQ-0	Centex Home Equity Loan Tr RMBS Ser 2001			2	1FM	1,195,607	100.7680	1,204,902	1,195,719	1,192,743		601			6.360	6.397	MON	6,337	76,048	06/06/2001	07/25/2032
152314-DS-6	Centex Home Equity Loan Tr RMBS Ser 2001			2	1FM	1,649,063	37.5850	619,495	1,648,264	619,495	187,432				6.533	6.499	MON	8,973	105,705	06/06/2001	07/25/2032
152314-EM-8	Centex Home Equity Loan Tr RMBS Ser 2002			2	4FM	2,279,113	30.7010	690,424	2,248,837	2,251,199	1,700,957	(1,332)			6.140	5.976	MON	11,507	85,991	12/01/2011	01/25/2032
152314-FZ-8	Centex Home Equity Loan Tr RMBS Ser 2002			2	1FM	2,833,870	99.9580	2,832,725	2,833,918	2,828,207		1,744			5.210	5.222	MON	12,304	172,255	12/06/2002	11/25/2028
152314-GM-6	Centex Home Equity Loan Tr RMBS Ser 2003			2	1FM	6,110,000	97.3610	5,948,745	6,110,000	6,110,000					5.241	5.256	MON	26,685	346,911	03/05/2003	03/25/2033
152314-LM-0	Centex Home Equity Loan Tr RMBS Ser 2004			2	3FM	1,129,614	85.4720	965,907	1,130,086	1,128,000		(148)			5.160	5.180	MON	4,859	58,312	09/08/2004	09/25/2034
161542-CQ-6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1			2	1FM	982,389	80.3520	789,411	982,440	980,554		(137)			4.240	4.242	MON	3,471	41,655	06/13/2003	08/25/2032
161546-GL-4	Chase Funding Mtg Ln RMBS Ser 2003-5 Cl			2	1FM	831,460	101.3020	837,836	827,066	824,968		(536)			4.597	4.470	MON	3,168	46,874	09/14/2004	01/25/2015
161546-HB-5	Chase Funding Mtg Ln RMBS Ser 2003-6 Cl			2	1FM	998,907	100.2010	999,045	997,038	994,256		(448)			4.585	4.529	MON	3,810	45,714	09/14/2004	11/25/2034
16162W-KK-4	Chase Mtg Fin Corp RMBS Ser 2005-S1 Cl 1			2	1FM	20,039,326	107.1810	21,265,816	19,841,050	19,855,261		(14,248)			5.500	5.319	MON	90,938	1,090,875	10/14/2011	05/25/2035
172973-P6-0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl			2	1FM	3,520,600	101.9160	3,570,207	3,503,085	3,503,783		(350)			5.250	5.185	MON	15,326	183,912	02/10/2005	02/25/2035
172973-W5-4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl			2	1FM	3,406,898	105.1480	3,819,845	3,632,814	3,509,060		4,102			5.500	6.531	MON	16,650	199,667	04/26/2006	07/25/2035
172973-X2-0	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl			2	1FM	2,886,661	103.4700	3,006,544	2,905,730	2,891,998		761			5.000	5.111	MON	12,107	145,186	07/19/2005	07/25/2035
17306U-BD-9	Citifinancial Mtg Sec Inc RMBS Ser 2003-			2	1FM	3,911,286	99.2510	3,881,965	3,911,276	3,905,829		(402)			3.924	3.929	MON	12,790	153,480	06/11/2003	05/25/2033
17306U-CE-6	Citifinancial Mtg Sec Inc RMBS Ser 2004-			2	1FM	724,882	99.3600	720,284	724,921	724,063		(91)			3.846	3.852	MON	2,323	27,880	03/24/2004	04/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17307G-FN-3	Citigroup Mtg Ln Tr RMBS Ser 2004-RR2 Cl			2	1FM	1,949,769	103.7580	2,184,111	2,105,013	2,038,104		973			4.709	5.806	MON	8,260	103,078	11/01/2011	05/25/2034
17307G-H3-5	Citigroup Mtg Ln Tr RMBS Ser 2005-8 Cl 3			2	3FM	15,452,768	101.7210	16,177,495	15,903,869	15,542,925		5,860			5.500	5.846	MON	72,893	874,713	08/22/2006	09/25/2035
17309A-AB-5	Citimortgage Alternative Ln Tr RMBS Ser			2	1FM	358,880	3.9090	63,884	1,634,375	63,884	(236,327)		85,889		5.750	99.864	MON	7,831	93,977	02/08/2007	04/25/2036
18976G-AQ-9	Citimortgage Alternative Ln Tr RMBS Ser			2	4FM	15,043,643	84.7520	14,523,949	17,137,060	15,043,643					6.000	7.422	MON	85,685	1,028,219	07/23/2007	06/25/2037
21075W-BF-1	Cointmortgage Home Eq Loan Tr RMBS Ser 1			2	4FM	161,746	99.1940	160,618	161,923	161,465		5			8.100	8.213	MON	1,093	13,116	05/03/1995	08/15/2025
22540V-XC-1	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	3,420,495	80.7640	2,762,515	3,420,495	3,420,495					1.760	1.766	MON	1,003	62,121	02/22/2002	08/25/2032
22541Q-3Y-6	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	6,832,919	101.6850	6,786,859	6,674,402	6,783,485		(4,821)			5.500	5.331	MON	30,591	367,092	03/12/2004	12/25/2033
22541S-D4-7	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	2,588,683	98.0420	2,573,358	2,624,742	2,612,092		1,068			5.150	5.441	MON	11,265	135,174	07/26/2007	01/25/2043
22541S-TQ-1	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	9,424,172	105.5880	9,829,425	9,309,261	9,386,262		(3,982)			6.000	5.930	MON	46,546	558,286	07/13/2004	08/25/2034
22541S-ZB-7	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	7,059,071	104.1940	7,152,851	6,864,922	7,004,416		44,054			6.000	5.790	MON	34,325	411,577	08/18/2004	09/25/2034
225458-2G-2	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	619,416	98.3430	627,181	637,751	625,102		168			5.500	5.937	MON	2,923	35,076	06/05/2006	08/25/2025
225458-5Q-7	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	7,139,871	100.5930	7,754,512	7,708,783	7,139,871					5.250	7.064	MON	33,726	404,711	10/26/2005	10/25/2035
225458-AX-6	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	4,455,951	104.2970	4,605,493	4,415,761	4,428,065		(2,515)			5.500	5.380	MON	20,239	242,764	01/20/2005	02/25/2035
225458-BF-4	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	6,078,416	100.5650	6,051,313	6,017,303	6,008,620		(2,424)			5.250	5.070	MON	26,326	315,908	02/04/2005	02/25/2035
225458-BU-1	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	6,631,494	98.9600	6,508,614	6,577,028	6,588,932		(985)			5.250	5.010	MON	28,774	345,294	02/04/2005	05/25/2028
225458-EV-6	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	10,188,052	102.4230	10,601,830	10,351,004	10,188,052					5.250	5.576	MON	45,286	543,428	02/16/2005	03/25/2035
225458-EX-2	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	13,080,517	101.9330	13,223,802	12,973,084	13,050,288					5.250	5.114	MON	56,757	681,087	02/09/2005	03/25/2035
225458-FD-5	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	976,456	103.3870	985,510	953,222	960,304		(5,832)			5.500	5.198	MON	4,369	52,427	02/11/2005	02/25/2025
225458-FG-8	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	2,378,172	102.2520	2,384,418	2,331,899	2,354,755		(2,484)			5.250	4.672	MON	10,202	122,390	01/28/2005	02/25/2020
225458-NS-3	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	9,948,255	98.4600	9,907,507	10,062,469	10,020,882		3,450			4.980	5.169	MON	41,759	501,111	12/21/2005	02/25/2032
225458-UA-4	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	8,843,286	103.5700	9,177,642	8,861,285	8,840,148		(413)			5.750	5.803	MON	42,460	509,524	01/05/2007	07/25/2035
225458-UL-0	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	7,723,096	98.0830	7,705,036	7,855,660	7,773,686		4,056			5.000	5.233	MON	32,732	392,783	05/23/2005	07/25/2035
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	5,265,613	101.4550	5,447,762	5,369,650	5,326,869		6,942			4.875	5.202	MON	21,814	261,755	08/29/2005	07/25/2035
225458-XW-3	CS First Boston Mtg Sec Corp RMBS Ser 20			2	3FM	11,148,066	97.7970	11,018,265	11,266,420	11,148,066					5.000	5.144	MON	46,943	563,321	06/28/2005	07/25/2035
225470-W4-1	Home Equity Mtg Tr RMBS Ser 2006-2 Cl 1A			2	1FM	82,839	0.9800	104,817	10,700,000	82,839					0.460	68.807	MON	683	38,415	09/30/2009	07/25/2036
2254W0-GX-7	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	3,999,245	103.4370	4,164,014	4,025,664	4,004,763		952			5.500	5.603	MON	18,451	221,260	09/03/2004	10/25/2034
2254W0-NS-0	CS First Boston Mtg Sec Corp RMBS Ser 20			2	3FM	3,776,592	101.2500	3,948,418	3,899,676	3,844,440		3,152			5.250	5.770	MON	17,061	204,733	02/10/2006	12/25/2020
22942M-BF-2	Credit Suisse Mtg Capital RMBS Ser 2006-			2	4FM	4,634,136	89.4320	4,130,833	4,618,980	4,627,428					5.874	5.937	MON	22,610	272,255	10/05/2006	10/25/2026
23243N-AH-1	Countrywide Home Equity Ln RMBS Ser 2006			2	1FM	1,143,280	87.4080	2,427,531	2,777,232	1,143,280					6.236	93.103	MON	14,432	147,104	08/28/2006	07/25/2034
23245L-AB-6	Countrywide Alternative Ln Tr RMBS Ser 2			2	4FM	6,195,099	73.4700	5,577,997	7,592,170	6,195,099					6.000	8.262	MON	37,961	457,462	10/02/2007	02/25/2037
24763L-FN-5	Delta Funding Home Eq Ln Tr RMBS Ser 199			2	1FM	946,314	100.4810	950,958	946,405	944,604		(531)			7.030	7.100	MON	5,544	53,886	05/28/1999	08/15/2030
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			2	1FM	464,236	99.9460	464,082	464,335	463,560		(45)			4.970	4.988	MON	1,923	23,078	09/23/2003	09/25/2033
251510-DS-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C			2	1FM	7,767,310	102.7710	7,853,700	7,641,934	7,679,093		(7,778)			5.353	5.162	MON	34,091	403,830	02/24/2005	03/25/2020
251510-EE-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			2	2FM	1,798,508	102.3780	1,870,505	1,827,056	1,802,690		560			6.040	6.226	MON	9,196	110,418	07/21/2006	05/25/2035
251510-EH-2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			2	3FM	4,534,490	99.4020	4,542,326	4,569,657	4,535,906		589			5.250	5.351	MON	19,992	239,907	01/01/2006	06/25/2035
251510-ER-0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			2	4FM	3,789,566	98.5590	3,785,823	3,841,182	3,796,677		952			6.064	6.230	MON	19,411	233,146	07/21/2006	06/25/2035
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C			2	4FM	2,516,044	84.3670	2,262,435	2,681,672	2,516,044					5.300	6.103	MON	11,844	142,129	08/17/2005	09/25/2035
251513-AT-4	Deutsche Alt-A Ses Inc RMBS Ser 2006-AB4			2	3FM	5,559,591	68.4980	5,926,884	8,652,600	5,559,591					6.000	11.292	MON	43,263	463,044	02/28/2011	10/25/2036
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			2	1FM	1,579,706	102.3250	1,616,897	1,580,152	1,577,184		(189)			4.740	4.734	MON	6,242	74,865	01/16/2004	12/25/2033
251563-DM-1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			2	1FM	955,804	100.7650	963,348	956,036	954,505		(95)			4.680	4.694	MON	3,729	44,742	02/19/2004	01/25/2034
25157F-AK-0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C			2	4FM	14,843,750	90.7260	13,608,840	15,000,000	14,882,580		1,987			5.000	5.116	MON	62,500	750,000	08/25/2005	06/26/2035
268668-FD-7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A			2	1FM	1,057,907	80.7420	1,077,524	1,334,521	1,057,907					0.660	6.401	MON	147	9,353	03/15/2006	12/25/2042
294751-EW-8	Equity One ABS Inc RMBS Ser 2004-3 Cl AF			2	1FM	2,957,125	101.9770	3,015,588	2,957,125	2,957,125					5.060	5.059	MON	12,469	149,631	07/14/2004	07/25/2034
294754-AS-5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1			2	1FM	910,440	89.7520	817,136	910,441	907,018		(298)			6.282	6.296	MON	4,766	47,662	02/15/2002	08/25/2032
32027N-WN-7	First Franklin Mtg Ln RMBS Ser 2005-FF10			2	5AM	9,317,639	95.9540	9,337,452	9,731,215	9,333,356		15,717			0.530	5.621	MON	859	4,278	11/30/2012	11/25/2035
32051D-E7-3	First Horizon Mtg PT Tr RMBS Ser 2003-8			2	1FM	3,789,765	104.3370	4,045,131	3,876,997	3,824,351		2,716			5.250	5.627	MON	16,962	203,542	11/30/2004	10/25/2033
32051D-Z9-6	First Horizon Mtg PT Tr RMBS Ser 2004-3			2	1FM	1,643,437	101.7710	1,751,070	1,720,595	1,662,233		2,474			4.500	6.138	MON	6,452	77,254	01/25/2007	06/25/2019
32051G-GZ-2	First Horizon Mtg PT Tr RMBS Ser 2005-1			2	1FM	10,468,550	101.3900	10,525,204	10,380,961	10,371,988		(3,622)			5.250	5.076	MON	45,417	545,000	02/04/2005	07/25/2026
32051G-TC-9	First Horizon Alt Mtg Sec Tr RMBS Ser 20			2	4FM	4,418,109	89.0290	4,211,469	4,730,446	4,418,109					5.500	6.874	MON	21,681	260,004	07/21/2006	09/25/2035
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			2	3FM	6,588,904	78.6720	6,534,246	8,305,640	6,588,904					6.250	8.815	MON	43,259	518,985	09/30/2009	08/25/2037
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			2	4FM	7,204,485	78.6720	6,534,246	8,305,640	7,204,485					6.250	7.841	MON	43,259	518,985	06/06/2007	08/25/2037
337925-ES-6	First Plus Home Ln Owner Tr RMBS Ser 199			2	1FM	322,654	107.5000	339,324	315,650	315,345		(71)			7.510	7.223	MON	1,975		07/18/2001	12/10/2024
35645M-AE-8	Freedom Trust RMBS Ser 2011-3 Cl A11			2	1FM	304,008	101.5000	314,866	310,212	304,123		84			5.000	5.205	MON	86	15,408	08/19/2011	09/25/2051
35645M-AM-0	Freedom Trust RMBS Ser 2011-3 Cl M89			2	1FM	1,613,651	37.0340	2,108,328	5,692,952	1,685,731		52,435			0.000	6.236	MON			08/19/2011	09/25/2051
36157R-3X-1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			2	2FM	422,565	100.0810	422,908	422,565	422,565					7.560	7.627	MON	2,662	31,946	06/21/1999	07/25/2029
36157R-3X-1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			2	4FM	2,357,079	100.0810	2,114,541	2,112,827	2,267,991		117,827			7.560	6.513	MON	13,311	159,730	06/21/1999	07/25/2029
36157R-D8-5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl			2	1FM	7,197	97.9460	7,049	7,197	7,197					6.265	6.304	MON	38	451	02/22/1999	04/25/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
361856-ER-4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1			2	1FM	2,792,927	66.3880	3,975,186	5,987,826	2,792,927					0.420	66.649	MON	489	27,372	09/06/2007	11/25/2036
36185N-3G-3	GMAC Mtg Corp Loan Tr RMBS Ser 2004-J3 C			2	1FM	1,459,593	101.0110	1,532,785	1,517,446	1,501,886		7,058			5.250	6.086	MON	6,639	79,666	03/10/2006	07/25/2034
36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5			2	1FM	1,572,540	99.0240	1,557,134	1,572,478	1,567,001		(1)			6.650	6.684	MON	8,714	104,570	05/10/2001	07/20/2031
36226M-AF-0	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI M1			2	3FM	201,636	95.2550	185,835	195,092	197,689		(374)			8.272	7.949	MON	1,345	16,138	05/10/2001	07/20/2031
36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	2,244,856	103.0470	2,313,350	2,244,940	2,241,672		(159)			5.450	5.474	MON	10,196	116,338	05/25/2004	04/25/2034
36228F-5F-9	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	1,165,504	101.2100	1,179,608	1,165,504	1,164,543		(78)			4.751	4.772	MON	4,615	57,268	06/24/2004	06/25/2034
36228F-C5-3	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	635,371	84.3460	535,930	635,396	634,091		9			5.192	5.189	MON	2,749	32,990	02/12/2004	11/25/2033
36228F-XK-7	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	2,038,450	75.2040	2,089,040	2,777,816	2,038,450					0.910	3.472	MON	421	36,367	01/22/2004	10/25/2033
36228F-ZK-5	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	5,351,244	93.6630	5,012,130	5,351,244	5,351,244					1.185	1.188	MON	1,057	65,988	01/09/2004	11/25/2033
36228F-ZL-3	GS Mortgage Securities Corp RMBS Ser 200			2	4FM	297,454	76.6120	227,887	297,454	297,454	97,970				2.310	2.321	MON	115	7,061	01/09/2004	11/25/2033
362341-ES-4	GSAA Home Equity Tr RMBS Ser 2005-6F CI			2	2FM	4,108,188	101.6110	4,168,513	4,102,419	4,103,925		(586)			6.000	6.025	MON	20,512	246,145	01/05/2007	07/25/2035
36242D-6Q-1	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	8,598,976	101.5870	8,801,479	8,663,956	8,616,797		3,197			5.250	5.362	MON	37,905	454,858	05/11/2005	06/25/2035
36242D-7B-3	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	10,018,718	102.1110	10,606,410	10,387,137	10,166,959		4,776			5.500	6.118	MON	47,608	571,293	10/25/2006	06/25/2035
36242D-7Q-0	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	13,370,276	101.5540	14,249,194	14,031,122	13,506,590		(162,454)			5.250	5.694	MON	61,386	736,634	11/08/2005	06/25/2035
36242D-DE-0	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	3,683,805	100.5770	3,705,194	3,683,923	3,679,246		(460)			5.187	5.205	MON	15,924	187,147	08/13/2004	06/25/2034
36242D-ND-1	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	3,473,135	102.2170	3,550,342	3,473,327	3,468,984		(399)			4.894	4.911	MON	14,165	168,318	01/01/2006	08/25/2034
36242D-UX-9	GS Mortgage Securities Corp RMBS Ser 200			2	2FM	6,196,820	99.8560	6,129,451	6,138,314	6,158,270		(2,317)			5.500	5.379	MON	28,134	337,607	01/20/2005	02/25/2035
36297N-AC-9	GS Mortgage Sec Corp RMBS Ser 2006-S3 CI			2	1FM	1,706,335	1.8680	355,436	19,028,615	1,706,335					0.410	19.873	MON	1,299	25,050	09/30/2009	05/25/2036
39539M-AA-7	Greenpoint Mtg Funding Tr RMBS Ser 2007-			2	4FM	14,382,816	69.9840	10,783,634	15,408,801	14,382,816			179,342		0.430	1.393	MON	1,104	72,060	08/28/2007	06/25/2037
41164Y-AB-7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C			2	3FM	13,521,735	76.4730	10,609,073	13,872,893	13,708,560		92,952			0.430	0.870	MON	2,154	65,115	08/28/2007	07/19/2047
43708A-AD-4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S			2	1FM	959,057	101.1090	969,688	959,057	959,057					6.372	6.402	MON	5,093	53,017	03/26/2002	05/25/2033
43709B-AE-9	Indymac Resident ABS Tr RMBS Ser 2006-C			2	5FM	26,950,041	61.2610	17,804,883	29,064,025	26,950,041					0.360	0.955	MON	1,742	125,811	01/22/2007	08/25/2036
437690-AL-4	Homestar Mtg Acceptance Corp RMBS Ser 20			2	1FM	5,912,881	99.0070	5,976,503	6,036,439	5,921,098		2,761			0.560	1.117	MON	469	36,186	09/25/2007	06/25/2034
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2			2	3FM	1,948,756	80.4300	1,601,118	1,990,710	1,948,756					0.650	1.025	MON	180	14,984	10/11/2007	08/25/2035
45254T-NY-6	IMPAC Secd Assets CMN Owner Tr RMBS Ser			2	1FM	3,183,534	102.1990	3,253,842	3,183,836	3,179,008		(395)			4.640	4.652	MON	12,311	148,022	02/11/2004	03/25/2034
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser			2	1FM	2,440,555	98.5190	2,404,423	2,440,565	2,436,033		(1,679)			4.738	4.744	MON	9,637	120,309	05/19/2004	08/25/2034
456606-AG-7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2			2	6FM	560,615	44.5260	370,910	833,022	370,910	(189,705)				9.120	17.468	MON	6,331	89,676	05/09/2000	06/25/2031
45660L-HT-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3			2	3FM	7,240,611	99.3760	7,197,657	7,242,874	7,232,679		(2,758)			5.500	5.531	MON	33,197	398,358	03/01/2005	04/25/2035
45660L-PE-3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C			2	5FM	1,035,242	18.6180	729,369	3,917,652	729,369	(305,873)				5.000	68.036	MON	16,324	195,883	10/26/2005	06/25/2035
45660L-SS-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C			2	4FM	6,055,904	84.5950	5,305,095	6,271,153	6,055,904					5.500	5.879	MON	28,743	344,913	09/20/2005	07/25/2035
45660L-XA-2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1			2	3FM	7,070,254	81.2510	7,150,989	8,801,076	7,070,254					4.982	10.707	MON	36,542	442,785	02/14/2008	10/25/2035
45660N-UM-5	Residential Asset Sec Tr RMBS Ser 2003-A			2	5FM	6,548,576	73.1930	5,089,981	6,954,201	6,617,646		11,364			5.250	5.859	MON	30,425	365,096	07/26/2006	09/25/2033
45660N-W5-0	Residential Asset Sec Tr RMBS Ser 2004-R			2	1FM	3,051,275	100.9830	2,995,167	2,966,002	2,972,289		(10,963)			5.500	4.830	MON	13,594	163,130	01/04/2005	08/25/2034
45660N-YZ-2	Residential Asset Sec Tr RMBS Ser 2004-R			2	1FM	3,043,219	100.1600	3,340,377	3,335,034	3,261,925		20,493			3.750	5.108	MON	10,422	124,990	04/25/2005	08/25/2033
45661K-AG-5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1			2	4FM	8,122,192	63.8180	7,406,336	11,605,385	8,122,192					2.975	15.088	MON	28,773	338,919	02/21/2007	06/25/2036
45662B-AD-1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1			2	1FM	12,724,975	100.4530	13,508,427	13,447,550	12,724,975					5.409	6.476	MON	60,615	728,325	12/01/2011	08/25/2036
45662D-AA-3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2			2	1FM	3,692,946	65.4390	3,094,860	4,729,353	3,692,946					0.380	4.861	MON	349	19,780	01/23/2007	11/25/2036
45662J-AC-6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1			2	4FM	8,545,994	54.6010	5,460,140	10,000,000	8,545,994			1,159,557		4.871	8.052	MON	40,588	501,338	12/01/2011	12/25/2035
466247-EN-9	JP Morgan Mtg Tr RMBS Ser 2004-S1 CI 1A4			2	2FM	8,177,035	101.9530	8,655,243	8,489,420	8,376,263		12,639			4.500	5.007	MON	31,835	340,978	09/22/2004	09/25/2034
466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3			2	2FM	5,394,280	97.3780	5,209,673	5,349,976	5,379,219		(1,790)			5.500	5.460	MON	24,521	294,249	01/13/2005	01/25/2035
466247-TW-3	JP Morgan Mtg Tr RMBS Ser 2005-A6 CI 3A2			2	2FM	3,639,085	97.0620	3,562,239	3,670,051	3,658,172		782			3.109	3.294	MON	9,510	115,424	01/19/2007	09/25/2035
466247-VP-5	JP Morgan Mtg Tr RMBS Ser 2005-S2 CI 4A2			2	1FM	6,461,691	103.1480	7,193,396	6,973,832	6,719,970		44,570			5.000	5.945	MON	29,058	348,692	05/23/2006	09/25/2020
466247-YS-6	JP Morgan Mtg Tr RMBS Ser 2005-A8 CI 2A6			2	3FM	1,982,893	95.7300	1,930,192	2,016,287	2,009,111		591			2.881	3.260	MON	4,841	58,217	02/13/2007	11/25/2035
46627M-AA-5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C			2	3FM	3,506,820	84.2830	3,257,435	3,864,891	3,506,820					5.500	6.744	MON	17,714	212,569	11/02/2005	12/25/2035
46627M-AP-2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C			2	1FM	1,841,316	88.0040	1,843,009	2,094,233	1,841,316			240,561		5.500	8.050	MON	9,599	124,697	01/05/2006	12/25/2035
46627M-EH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C			2	1FM	2,028,277	87.9640	2,267,351	2,577,581	2,028,277					6.000	8.575	MON	12,888	154,655	10/28/2008	03/25/2036
46627M-EH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C			2	3FM	2,957,280	87.9640	3,023,135	3,436,775	2,957,280					6.000	7.632	MON	17,184	206,206	05/05/2006	03/25/2036
46629D-AK-1	JP Morgan Mtg Tr RMBS Ser 2006-A7 CI 2A2			2	1FM	2,706,684	76.9650	2,964,554	3,851,811	2,706,684					2.904	17.602	MON	9,322	115,507	02/05/2007	01/25/2037
46629E-AH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C			2	4FM	14,444,972	89.8090	14,292,515	15,914,435	14,444,972					6.200	7.945	MON	82,225	893,463	01/23/2007	09/25/2036
525170-BL-9	Lehman ABS Corp RMBS Ser 2003-1 CI A1			2	1FM	6,758,427	100.3280	7,305,691	7,281,807	6,910,283		24,990			5.000	5.976	MON	30,341	364,090	06/26/2006	12/25/2033
52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005			2	1FM	985,854	20.7560	300,599	1,448,258	300,599	368,439	79	462,146		0.600	17.637	MON	97	9,923	05/22/2006	09/26/2045
55265K-F6-1	Master Asset Sec Tr RMBS Ser 2003-7 CI 4			2	1FM	4,492,823	104.3570	4,975,318	4,767,580	4,617,486		844			5.250	6.279	MON	20,858	250,172	06/16/2006	09/25/2033
55265K-QM-4	Master Asset Sec Tr RMBS Ser 2003-1 CI 2			2	1FM	1,931,626	105.1310	1,986,059	1,889,121	1,905,090		15			5.750	5.232	MON	9,052	108,625	02/28/2005	02/25/2033
55265K-RQ-4	Master Asset Sec Tr RMBS Ser 2003-2 CI 2			2	1FM	1,422,675	101.8010	1,461,543	1,435,686	1,429,129		227			4.500	4.640	MON	5,384	64,606	03/17/2004	03/25/2018
55265W-CA-9	Master Seasoned Securities Tr RMBS Ser 2			2	1FM	566,574	111.7140	612,651	548,408	565,345		(185)			6.500	5.369	MON	2,971	35,597	12/09/2004	08/25/2032
55275S-AC-4	Master Alternative Loans Tr RMBS Ser 200			2	2FM	12,632,081	99.7810	12,571,899	12,599,504	12,605,216		10,970			5.750	5.598	MON	60,373	724,189	02/07/2007	10/25/2036
576434-2D-5	Master Asset Securitization Tr RMBS Ser			2	4FM	14,113,896	75.3580	13,887,706	18,428,924	14,113,896					6.000	10.139	MON	92,145	1,105,622	07/23/2007	03/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
576434-A2-0	Master Asset Securitization Tr RMBS Ser			2	3FM	3,268,309	100.3580	3,247,528	3,235,949	3,257,376		(1,158)			5.500	5.446	MON	14,831	177,951	01/13/2005	01/25/2035
576434-J5-4	Master Asset Securitization Tr RMBS Ser			2	2FM	6,179,796	100.5280	6,103,691	6,071,644	6,132,688		(3,093)			5.500	5.354	MON	27,828	333,864	02/16/2005	03/25/2035
576434-N2-6	Master Asset Securitization Tr RMBS Ser			2	2FM	12,439,627	97.6110	12,349,871	12,652,143	12,478,458		4,281			5.500	5.678	MON	57,989	695,868	03/31/2005	04/25/2035
576434-UH-5	Master Asset Securitization Tr RMBS Ser			2	1FM	2,562,519	102.1290	2,617,062	2,562,519	2,562,519					5.143	5.159	MON	10,983	131,783	08/10/2004	08/25/2034
576434-WD-2	Master Asset Securitization Tr RMBS Ser			2	2FM	4,647,668	101.9010	4,699,283	4,611,639	4,611,161		(3,168)			5.750	5.644	MON	22,097	265,169	03/29/2005	09/25/2034
576434-YM-0	Master Asset Securitization Tr RMBS Ser			2	1FM	10,466,100	103.8810	11,376,813	10,951,732	10,533,119		10,891			6.000	6.482	MON	54,759	656,253	10/28/2008	12/25/2034
57643M-FN-9	Master Asset Securitization Tr RMBS Ser			2	1FM	5,398,264	102.7300	5,717,145	5,565,220	5,479,494		8,070			5.250	5.715	MON	24,348	292,124	08/24/2004	07/25/2034
589929-PJ-1	Merrill Lynch Mtg Investors RMBS Ser 199			2	1FM	206,323	100.7150	205,851	204,390	204,936		(127)			7.110	7.046	MON	1,211	14,532	02/23/2001	08/25/2027
589929-RK-6	Merrill Lynch Mtg Investors RMBS Ser 199			2	1FM	51,992	98.9620	53,614	54,176	53,825		5			7.500	8.184	MON	339	3,050	03/24/1999	07/25/2027
589929-XZ-6	Merrill Lynch Mtg Investors RMBS Ser 200			2	2FM	2,016,763	95.3330	1,923,417	2,017,575	2,031,956		21,329			7.820	7.494	MON	13,148	199,798	01/25/2002	09/25/2032
59020U-J2-2	Merrill Lynch Crd Bse A S & S RMBS Ser 2			2	1FM	202,277	100.0720	202,929	202,784	202,027		(21)			5.666	5.688	MON	957	9,393	02/20/2007	05/25/2046
59020U-P7-4	Merrill Lynch Crd Bse A S & S RMBS Ser 2			2	1FM	1,406,406	101.0200	1,459,333	1,444,600	1,418,990		(1,811)			5.250	5.668	MON	6,320	75,842	11/10/2005	08/25/2036
61744C-HP-4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C			2	1FM	13,830,494	96.3770	14,218,087	14,752,527	13,837,132		6,638			0.820	1.237	MON	2,350	28,561	11/08/2012	09/25/2034
61745M-VW-0	Morgan Stanley Cap I RMBS Ser 2004-1 CI			2	1FM	423,857	102.7120	435,353	423,857	423,857					5.000	4.998	MON	1,766	21,193	04/27/2004	11/25/2018
61745M-WN-9	Morgan Stanley Cap I RMBS Ser 2004-1 CI			2	1FM	899,974	103.9940	982,429	944,699	923,167		2,526			5.500	6.306	MON	4,330	51,959	06/27/2006	11/25/2033
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2			2	1FM	97,429	103.2050	100,574	97,451	97,295		(12)			5.150	5.172	MON	418	5,012	10/07/2003	11/25/2033
65106A-AM-5	New Castle Mortgage Sec Trust RMBS Ser 2			2	1FM	23,940,000	95.4650	26,730,284	28,000,000	24,946,630		1,006,630			0.490	13.019	MON	2,284	46,800	08/28/2012	03/25/2036
65535V-BZ-0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C			2	1FM	877,182	99.2040	869,386	876,360	875,112		(221)			5.500	5.499	MON	4,017	48,200	09/19/2003	08/25/2033
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			2	1FM	1,420,106	101.8810	1,446,845	1,420,138	1,417,115		(1,394)			4.820	4.824	MON	5,704	68,451	02/05/2004	03/25/2034
65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			2	2FM	869,447	97.9670	858,549	876,362	871,580		46			5.603	5.726	MON	4,092	49,103	06/10/2004	07/25/2034
65535V-HF-8	Nomura Asset Sec Corp RMBS Ser 2005-AP1			2	1FM	1,686,397	93.5730	1,610,730	1,721,362	1,710,283		11,811			4.840	5.295	MON	6,943	83,314	04/10/2007	02/25/2035
65535V-HH-4	Nomura Asset Sec Corp RMBS Ser 2005-AP1			2	1FM	654,625	93.0670	612,298	657,915	655,095		228			4.855	4.924	MON	2,662	31,942	05/24/2005	02/25/2035
65535V-US-5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			2	5FM	1,393,493	46.2200	1,328,311	2,873,906	1,393,493					0.410	46.388	MON	196	12,858	01/18/2007	04/25/2036
68240M-AH-1	125 Home Loan Owner Trust RMBS Ser 1998-			2	1FM	52,121	83.3750	44,169	52,976	52,765		(5)			9.760	10.200	MON	431	5,170	03/08/2001	02/15/2029
73316P-AF-7	Popular ABS Mtg Pass Thru Tr RMBS Ser 20			2	1FM	3,984,401	100.2590	3,994,828	3,984,504	3,973,370		(988)			4.647	4.641	MON	15,430	185,160	09/15/2004	09/25/2034
74160M-BP-6	Prime Mortgage Tr RMBS Ser 2003-2 CI 1A1			2	1FM	1,788,784	103.8240	1,994,289	1,920,842	1,836,878		6,567			5.000	6.310	MON	8,004	95,853	03/14/2006	10/25/2033
74160M-KW-1	Prime Mortgage Tr RMBS Ser 2005-4 CI 2A1			2	3FM	6,977,525	101.1440	7,261,602	7,179,447	7,107,249		9,582			5.500	5.994	MON	32,906	394,860	11/04/2005	10/25/2035
743873-AY-7	Provident Funding Mtg Loan Tr RMBS Ser 2			2	1FM	6,826,398	93.7400	6,407,102	6,834,942	6,828,262		7			0.500	0.522	MON	569	36,815	01/19/2007	05/25/2035
74927U-AW-8	RBSGC Mtg RMBS PTC Ser 2005-A CI 2A1			2	3FM	14,206,607	96.1180	13,612,609	14,162,349	14,183,990		(2,357)			5.750	5.758	MON	67,861	814,335	09/28/2005	04/25/2035
749581-AJ-3	Residential Funding Mtg Sec I RMBS Ser 2			2	4FM	5,886,262	90.0280	5,286,075	5,871,583	5,877,413		2			6.000	5.925	MON	29,358	352,295	01/23/2007	01/25/2037
74978A-AB-6	RAAC RMBS Ser 2007-SP1 CI A2			2	1FM	8,426,302	98.5530	8,521,446	8,646,580	8,426,302					0.560	1.113	MON	672	51,744	10/03/2007	03/25/2037
75114R-AD-7	Residential Accredit Loans Inc RMBS Ser			2	1FM	4,076,488	75.1620	4,195,176	5,581,512	4,076,488					0.410	14.320	MON	381	24,970	09/30/2009	04/25/2036
75115L-AA-5	Residential Accredit Loans Inc RMBS Ser			2	2FM	14,103,315	72.9500	12,004,474	16,455,869	14,103,315					0.460	5.510	MON	1,051	62,567	10/25/2012	08/25/2037
75970J-AB-2	Renaissance Home Equity Ln Tr RMBS Ser 2			2	5FM	4,705,234	47.2590	2,491,435	5,271,897	4,705,234					0.440	7.434	MON	322	25,189	05/17/2007	04/25/2037
759950-AD-0	Renaissance Acceptance Mtg Crp RMBS Ser			2	1FM	6,593,824	95.5180	6,298,295	6,593,824	6,593,824					1.785	1.791	MON	1,634	127,686	03/06/2002	06/25/2032
759950-DP-0	Renaissance Home Equity Ln Tr RMBS Ser 2			2	5FM	4,708,059	70.4940	3,318,898	4,708,063	4,699,513		(523)			5.157	5.171	MON	20,233	228,920	09/10/2004	11/25/2034
759950-EL-8	Renaissance Home Equity Ln Tr RMBS Ser 2			2	1FM	2,157,039	101.6770	2,193,219	2,157,039	2,151,415		(446)			4.876	4.872	MON	8,765	105,177	11/19/2004	02/25/2035
759950-FE-3	Renaissance Home Equity Ln Tr RMBS Ser 2			2	4FM	808,940	85.0210	783,785	921,868	893,505		21,101			5.016	8.177	MON	3,853	83,720	07/01/2011	05/25/2035
760985-2G-5	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	5,765,632	95.3280	5,496,262	5,765,632	5,765,632					0.660	0.661	MON	634	40,408	03/22/2004	10/25/2031
760985-5D-9	Residential Asset Mtg Prod Inc RMBS Ser			2	3FM	1,259,161	60.3700	900,450	1,491,560	1,259,161		(5)	226,668		5.900	10.208	MON	7,334	88,002	07/06/2004	06/25/2034
760985-7F-2	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	736,732	90.9090	1,150,396	1,265,437	736,732					5.220	12.070	MON	5,505	66,053	09/30/2009	07/25/2034
760985-M9-9	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	1,309,412	101.5510	1,329,722	1,309,418	1,307,651		(587)			4.609	4.621	MON	5,029	60,331	01/15/2004	01/25/2034
760985-RZ-6	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	431,566	32.0400	324,410	1,012,524	431,566	191,032				5.756	63.150	MON	4,857	63,084	01/30/2003	02/25/2033
760985-US-8	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	185,984	96.8350	188,723	194,891	189,545		438			4.018	4.637	MON	653	7,822	12/21/2005	03/25/2033
760985-UX-7	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	3,200,041	100.3960	3,360,263	3,346,995	3,313,488		10,658			4.500	5.298	MON	12,551	150,313	02/22/2005	05/25/2033
760985-WP-2	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	1,576,698	98.6970	1,556,185	1,576,732	1,574,419		(409)			3.900	3.904	MON	5,124	65,960	06/13/2003	03/25/2033
760985-ZF-1	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	426,773	102.2640	436,453	426,790	426,159		(209)			5.015	5.033	MON	1,784	21,404	09/18/2003	09/25/2033
76110H-3B-3	Residential Accredit Loans Inc RMBS Ser			2	2FM	9,099,302	84.6890	8,482,847	10,016,527	9,099,302					5.750	7.166	MON	47,996	575,950	07/21/2006	04/25/2035
76110H-EU-9	Residential Accredit Loans Inc RMBS Ser			2	1FM	2,059,673	100.6270	2,084,312	2,071,324	2,060,818		126			5.250	5.326	MON	9,062	108,744	09/21/2004	06/25/2033
76110H-JE-0	Residential Accredit Loans Inc RMBS Ser			2	1FM	1,818,000	101.3770	1,824,777	1,800,000	1,797,243		(2,618)			5.500	5.368	MON	8,250	99,000	02/15/2005	09/25/2033
76110H-LP-2	Residential Accredit Loans Inc RMBS Ser			2	1FM	668,811	98.2770	641,256	652,499	653,061		(1,402)			5.750	5.252	MON	3,127	37,519	01/18/2005	11/25/2033
76110H-UL-1	Residential Accredit Loans Inc RMBS Ser			2	1FM	260,700	100.0580	262,656	262,505	261,592		79			5.000	5.115	MON	1,094	13,125	07/09/2004	06/25/2034
76110H-UV-9	Residential Accredit Loans Inc RMBS Ser			2	1FM	3,665,053	103.6720	3,933,634	3,794,296	3,688,401		3,316			5.500	5.852	MON	17,391	208,686	08/22/2006	06/25/2034
76110H-X9-5	Residential Accredit Loans Inc RMBS Ser			2	4FM	14,365,669	98.1660	13,915,231	14,175,190	14,184,823		(16,115)			5.500	5.300	MON	64,970	779,635	04/18/2005	03/25/2035
76110W-MC-7	Residential Asset Sec Corp RMBS Ser 2001			2	1FM	224,044	100.4960	225,200	224,089	223,719		(34)			5.960	5.999	MON	1,113	13,356	09/06/2001	09/25/2031
76110W-MF-0	Residential Asset Sec Corp RMBS Ser 2001			2	1FM	1,457,560	24.1330	661,682	2,741,837	661,682	24,953				6.320	27.231	MON	14,440	173,284	11/12/2009	09/25/2031
76110W-RQ-1	Residential Asset Sec Corp RMBS Ser 2003			2	1FM	2,878,849	97.6140	2,811,675	2,880,408	2,875,792		1,172			3.870	3.881	MON	9,289	111,472	05/14/2003	05/25/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76111X-ZX-4	Residential Funding Mtg Sec I RMBS Ser 2			2	1FM	645,552	44.9090	294,700	656,215	294,700	91,165	1,174			5.500	5.964	MON	3,008	36,090	12/15/2005	11/25/2035
76112B-SN-1	Residential Asset Mtg Products RMBS Ser			2	1FM	4,968,351	102.5170	5,345,668	5,214,405	5,107,012		5,400			5.250	6.151	MON	22,813	269,866	08/10/2006	09/25/2034
76112B-SV-3	Residential Asset Mtg Products RMBS Ser			2	1FM	8,832,571	101.9960	9,317,163	9,134,804	9,008,941		19,734			5.250	5.783	MON	39,965	472,761	09/18/2006	09/25/2034
76112F-AG-6	Residential Asset Sec Tr RMBS Ser 2006-A			2	4FM	3,014,972	66.2040	2,840,742	4,290,866	3,014,972					6.000	10.210	MON	21,454	257,452	04/28/2006	06/25/2036
761143-AD-8	Residential Asset Sec Tr RMBS Ser 2007-A			2	4FM	8,902,905	69.6850	8,482,252	12,172,260	8,902,905			529,900		6.250	9.949	MON	63,397	760,766	09/30/2009	09/25/2037
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A			2	4FM	7,456,230	89.9450	7,362,482	8,185,565	7,456,230					6.000	7.286	MON	40,928	491,068	10/03/2007	05/25/2037
762009-BJ-6	Residential Funding Mtg Sec I RMBS Ser 2			2	1FM	4,011,425	88.4560	5,145,163	5,816,609	4,011,425					6.000	18.581	MON	29,083	348,988	09/30/2009	06/25/2037
762009-BJ-6	Residential Funding Mtg Sec I RMBS Ser 2			2	5FM	7,736,998	88.4560	6,860,217	7,755,478	7,733,344					6.000	6.022	MON	38,777	465,317	06/07/2007	06/25/2037
785778-HD-6	SACO I Tr RMBS Ser 2005-6 Cl A			2	1FM	2,117,350	49.5360	1,086,054	2,192,463	2,117,350					0.790	2.701	MON	240	18,256	09/18/2007	09/25/2035
79548K-ZJ-0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19			2	1FM	30,368	97.4780	29,345	30,105	29,985		(1)			6.630	6.517	MON	166	1,996	03/18/1999	06/25/2028
805564-HJ-3	Saxon Asset Securities Tr RMBS Ser 2000-			2	1FM	808,673	105.4770	838,425	794,886	791,993		(495)			8.130	7.592	MON	5,385	39,568	04/12/2001	01/25/2032
805564-NM-9	Saxon Asset Securities Tr RMBS Ser 2003-			2	1FM	6,175,371	101.0100	6,238,081	6,175,694	6,167,722		3,143			4.350	4.366	MON	22,387	264,137	05/14/2003	06/25/2032
81441P-CE-9	Security Natl Mtg Loan Tr RMBS Ser 2005-			2	1FM	1,622,253	97.7450	1,585,894	1,622,478	1,617,505		(656)			4.670	4.639	MON	6,314	94,712	01/25/2005	02/25/2035
81441P-CF-6	Security Natl Mtg Loan Tr RMBS Ser 2005-			2	1FM	2,998,989	92.6590	2,779,770	3,000,000	2,989,259		(1,155)			5.720	5.734	MON	14,300	171,600	01/25/2005	02/25/2035
81744H-AD-5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2			2	3FM	9,574,858	85.8740	8,722,894	10,157,806	9,574,858		907	617,390		2.703	4.694	MON	22,877	274,972	02/23/2007	02/20/2047
83611P-AP-6	Soundview Home Eq Loan Tr RMBS Ser 2001-			2	1FM	1,155,470	99.8140	1,139,451	1,141,570	1,149,047		(515)			6.500	6.428	MON	6,184	74,218	06/15/2001	03/25/2030
84751P-LP-2	Specialty Underw & Residen Fin RMBS Ser			2	4FM	3,115,073	55.3240	2,292,249	4,143,347	3,115,073			563,123		5.850	9.214	MON	20,199	229,211	03/22/2006	02/25/2037
863576-AC-8	Structured Asset Sec Corp RMBS Ser 2005-			2	4FM	4,151,444	100.1160	4,125,804	4,121,020	4,140,318		(1,220)			5.750	5.720	MON	19,747	236,959	03/10/2005	04/25/2035
863576-BF-0	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	11,964,821	103.1900	12,271,730	11,892,352	11,926,349		4,626			5.500	5.272	MON	54,507	1,362,665	04/22/2005	05/25/2035
863576-CJ-1	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	12,229,250	101.3960	12,697,431	12,522,615	12,319,384		(28,668)			5.000	5.742	MON	52,178	1,304,439	05/11/2005	05/25/2035
863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004			2	2FM	1,043,322	100.8570	1,043,293	1,034,432	1,040,587		16			2.811	2.618	MON	2,423	28,227	10/23/2004	10/25/2034
863579-VS-4	Structured Adj Rate Mtg Ln RMBS Ser 2005			2	1FM	8,409,551	66.9630	7,204,506	10,759,000	8,409,551					5.150	8.987	MON	46,174	554,088	08/15/2005	08/25/2035
86359A-QK-2	Structured Asset Sec Corp RMBS Ser 2003-			2	1FM	5,487,740	100.8820	5,539,615	5,491,172	5,483,534		(440)			5.040	5.071	MON	23,063	300,217	03/14/2003	04/25/2033
86359B-5U-1	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	634,816	96.3020	804,090	834,968	634,816		(13,898)			5.750	8.844	MON	4,001	100,022	09/30/2009	03/25/2035
86359B-5U-1	Structured Asset Sec Corp RMBS Ser 2005-			2	4FM	856,886	96.3020	804,090	834,968	852,808		1,239			5.750	5.562	MON	4,001	100,022	02/24/2005	03/25/2035
86359B-G3-9	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	4,783,744	99.8190	4,777,301	4,785,988	4,775,653		(688)			4.770	4.779	MON	19,024	228,291	09/20/2004	10/25/2034
86359B-JU-6	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	731,430	99.2730	726,229	731,544	730,479		(69)			4.630	4.643	MON	2,823	33,871	02/20/2004	03/25/2034
86359B-MK-4	Structured Asset Sec Corp RMBS Ser 2004-			2	5FM	1,815,739	72.9400	1,369,766	1,877,946	1,369,766	490,603	1,567			5.646	6.006	MON	8,835	106,094	06/16/2006	03/25/2034
86359B-WR-8	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	2,516,406	98.1100	2,452,760	2,500,000	2,503,779		(1,359)			2.919	2.858	MON	6,082	71,041	09/23/2004	07/25/2034
86359B-XL-0	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	1,603,321	101.8750	1,671,161	1,640,410	1,607,542		3,780			5.440	6.065	MON	7,437	89,238	07/20/2011	08/25/2034
86359B-ZG-9	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	3,859,976	101.5820	3,922,247	3,861,183	3,852,335		(770)			5.000	5.009	MON	16,088	193,059	08/18/2004	09/25/2034
86359B-ZS-3	Structured Asset Sec Corp RMBS Ser 2004-			2	2FM	7,898,263	104.9330	8,170,403	7,786,334	7,862,096		(3,677)			5.750	5.660	MON	37,310	447,714	08/26/2004	09/25/2034
86359D-FQ-5	Structured Asset Sec Corp RMBS Ser 2005-			2	3FM	4,379,210	99.1030	4,293,629	4,332,500	4,364,364		(570)			5.400	5.338	MON	19,496	233,955	06/23/2005	06/25/2035
86359D-GQ-4	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	3,354,854	97.0070	3,244,923	3,345,054	3,341,643		(610)			5.250	5.202	MON	14,635	175,615	06/28/2005	12/25/2034
86361Q-AG-9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1			2	4FM	15,268,422	62.7680	13,792,473	21,973,593	15,268,422					5.049	19.681	MON	92,456	1,136,394	10/25/2006	11/25/2036
86363A-AA-5	Structured Asset Sec Corp RMBS Ser 2006-			2	5FM	2,345,702	25.6000	3,029,514	11,833,947	2,345,702					0.380	11.192	MON	749	49,342	01/19/2007	01/25/2037
90211E-AF-2	Asset Backed Funding Ctf RMBS Ser 01-AQ1			2	1FM	650,147	97.6990	636,379	651,368	649,474		(31)			6.249	6.312	MON	3,392	40,704	03/23/2001	11/20/2030
90263B-HF-8	UCFC Home Equity Loans RMBS Ser 1998-D C			2	1FM	24,658	47.1990	10,789	22,858	23,251		(83)			8.965	7.992	MON	171	2,049	02/08/2000	04/15/2030
929227-N8-5	Washington Mutual Mtg RMBS Ser 2003-S2 C			2	1FM	1,376,842	102.7410	1,454,580	1,415,776	1,400,828		982			5.000	5.503	MON	5,899	70,658	10/26/2005	05/25/2018
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10			2	1FM	12,921,554	102.7700	13,478,460	13,115,208	13,003,524		(464)			2.508	2.719	MON	27,410	322,565	03/10/2005	10/25/2033
92922F-RF-7	Washington Mutual Mtg RMBS Ser 2004-CB1			2	1FM	3,917,891	104.7190	4,296,097	4,102,504	3,961,234		(9,181)			5.500	5.933	MON	18,803	225,580	05/21/2004	06/25/2034
92926U-AD-3	Washington Mutual Mtg RMBS Ser 2007-HY2			2	3FM	11,869,417	82.5260	10,363,108	12,557,431	11,869,417					2.908	4.862	MON	30,434	345,857	03/19/2007	11/25/2036
933634-AJ-6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl			2	1FM	17,820,534	88.4500	18,945,798	21,419,831	17,820,534					2.752	7.024	MON	49,130	376,682	06/07/2012	03/25/2037
93363P-AA-8	Washington Mutual Mtg RMBS Ser 2006-AR14			2	3FM	1,624,606	80.1780	1,419,554	1,770,503	1,624,606			127,530		2.423	4.672	MON	3,576	40,592	01/18/2007	11/25/2036
939336-2H-5	Washington Mutual MSC Mtg PT RMBS Ser 20			2	3FM	17,280,198	99.9260	17,146,879	17,159,526	17,242,912		(8,332)			5.500	5.401	MON	78,648	943,774	02/01/2005	03/25/2035
939336-2U-6	Washington Mutual MSC Mtg PT RMBS Ser 20			2	3FM	4,137,670	94.6430	3,882,039	4,101,779	4,118,445		610			5.500	5.441	MON	18,800	225,598	02/24/2005	03/25/2035
939336-3H-4	Washington Mutual MSC Mtg PT RMBS Ser 20			2	4FM	26,649,515	89.8990	23,975,609	26,669,613	26,649,515					5.500	5.525	MON	122,236	1,466,829	03/07/2005	04/25/2035
939336-4Y-6	Washington Mutual MSC Mtg PT RMBS Ser 20			2	4FM	25,609,054	92.5140	23,881,241	25,813,539	25,609,054					5.500	5.619	MON	118,312	1,419,745	04/15/2005	05/25/2035
939336-6F-5	Washington Mutual MSC Mtg PT RMBS Ser 20			2	4FM	20,084,976	95.4900	19,113,702	20,016,360	20,008,824		(17,313)			5.500	5.343	MON	91,742	1,100,894	05/24/2005	06/25/2035
939336-6U-2	Washington Mutual MSC Mtg PT RMBS Ser 20			2	4FM	6,457,084	97.2560	6,263,233	6,439,978	6,424,954		(1,928)			5.500	5.458	MON	29,517	354,199	08/24/2005	06/25/2035
939344-AR-8	Washington Mutual Alt Ln Tr RMBS Ser 200			2	5FM	3,673,976	60.3810	2,615,427	4,331,561	3,673,976					6.102	9.764	MON	22,026	230,804	04/21/2006	05/25/2036
93934F-BQ-4	Washington Mutual MSC Mtg PT RMBS Ser 20			2	1FM	8,540,016	91.2840	8,759,894	9,596,340	8,540,016					5.500	6.824	MON	43,983	527,799	10/13/2005	08/25/2035
93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 20			2	4FM	1,085,413	89.0610	958,889	1,076,666	1,082,993		8,293			5.500	5.458	MON	4,935	59,123	10/13/2005	10/25/2035
93934F-HW-5	Washington Mutual MSC Mtg PT RMBS Ser 20			2	5FM	1,652,077	84.6040	1,416,541	1,674,314	1,654,585		(7,559)			5.750	5.909	MON	8,023	96,262	07/10/2006	01/25/2036
93934F-KZ-4	Washington Mutual MSC Mtg PT RMBS Ser 20			2	4FM	15,824,779	76.3120	14,423,698	18,900,907	15,824,779					5.750	7.756	MON	90,567	1,086,743	10/02/2007	02/25/2036
93935G-AG-4	Washington Mutual Alt Ln Tr RMBS Ser 200			2	1FM	860,321	99.8950	965,635	966,653	860,321					6.873	10.361	MON	5,537	65,959	09/30/2009	11/25/2034
93935G-AG-4	Washington Mutual Alt Ln Tr RMBS Ser 200			2	2FM	1,471,729	99.8950	1,448,453	1,449,980	1,470,825					6.873	6.340	MON	8,305	98,939	08/31/2006	11/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93935H-AJ-6	Washington Mutual Alt Ln Tr RMBS Ser 200			2	1FM	10,373,722	60.2480	9,106,972	15,115,809	10,373,722			1,260,162		6.061	10.653	MON	76,347	742,673	11/29/2006	09/25/2036
949760-AC-6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	881,996	105.3640	933,391	885,872	882,241		27			5.250	5.332	MON	3,876	46,493	02/09/2005	08/25/2033
949760-AP-7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	2,361,057	105.1600	2,515,113	2,391,701	2,373,096		514			5.250	5.450	MON	10,464	125,530	09/26/2003	08/25/2033
94980G-AK-7	Wells Fargo Home Equity Tr RMBS Ser 2004			2	1FM	6,611,173	97.4290	6,595,211	6,769,248	6,625,836		(1,292)			4.980	5.234	MON	28,092	337,109	12/18/2008	05/25/2034
94981Q-AJ-7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	15,892,468	98.0740	18,103,961	18,459,491	16,256,396		363,928			2.651	8.711	MON	40,776	409,482	02/22/2012	10/25/2035
94982C-AF-5	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	901,302	100.2630	906,362	903,986	902,402		33			2.610	2.642	MON	1,966	23,644	01/12/2005	01/25/2035
94982F-AE-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	14,301,689	109.0140	15,615,214	14,324,070	14,287,515		(839)			5.500	5.531	MON	65,652	787,773	03/02/2005	04/25/2035
94982G-AC-3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	5,384,126	106.9950	5,675,595	5,304,558	5,333,415		(2,283)			5.500	5.294	MON	24,313	291,729	05/13/2005	05/25/2035
94983B-AM-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	19,227,178	102.4370	20,718,773	20,225,829	19,350,372		120,448			5.750	6.946	MON	96,915	1,162,743	11/30/2011	04/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,929,939,132	XXX	1,890,287,886	2,130,930,846	1,926,550,764	7,864,294	2,191,207	8,880,785		XXX	XXX	XXX	7,904,369	98,056,945	XXX	XXX
05538U-AA-1	BB-UBS Trust CMBS Ser 2012-SHOW Cl A			2	1FM	25,749,670	102.7140	25,678,475	25,000,000	25,742,839		(6,831)			3.430	3.146	MON	71,463	71,463	11/01/2012	11/05/2024
05947U-4E-5	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	2,136,750	110.4650	2,247,967	2,035,000	2,094,450		(19,770)			5.190	4.108	MON	8,802	107,423	10/19/2010	09/10/2047
05947U-4F-2	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	2,775,000	107.2120	3,216,369	3,000,000	2,838,508		46,451			5.190	7.285	MON	12,976	158,362	08/09/2011	09/10/2047
05947U-LZ-9	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	6,139,688	102.8550	6,171,306	6,000,000	6,011,093		(18,279)			5.183	4.904	MON	25,915	310,980	08/20/2004	03/11/2041
05947U-M3-9	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	12,774,419	107.9750	14,721,271	13,634,000	13,289,973		125,396			4.913	6.083	MON	55,820	669,838	06/04/2008	07/10/2043
05947U-VR-6	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	3,901,562	101.9800	4,079,188	4,000,000	3,971,672		12,836			4.985	5.406	MON	16,617	199,400	09/27/2006	07/10/2042
07383F-5J-3	Bear Stearns Comm Mtg Sec CMBS Ser 2005-			2	1FM	268,063	99.9320	272,175	272,361	271,896		745			4.823	5.169	MON	1,095	23,154	01/24/2006	02/13/2042
07383F-5K-0	Bear Stearns Comm Mtg Sec CMBS Ser 2005-			2	1FM	5,027,475	107.9960	5,399,785	5,000,000	4,997,409		(6,358)			4.933	4.883	MON	20,554	246,650	04/19/2005	02/13/2042
07383F-5N-4	Bear Stearns Comm Mtg Sec CMBS Ser 2005-			2	1FM	4,021,868	95.9530	3,838,124	4,000,000	4,001,343		(3,135)			5.035	4.996	MON	16,783	201,400	04/19/2005	02/13/2042
07383F-5P-9	Bear Stearns Comm Mtg Sec CMBS Ser 2005-			2	1FM	1,419,663	93.7080	1,323,157	1,412,000	1,412,449		(1,103)			5.074	5.036	MON	5,970	71,645	04/19/2005	02/13/2042
07383F-AE-8	Bear Stearns Comm Mtg Sec CMBS Ser 1998-			2	1FM	2,952,108	101.6010	3,048,036	3,000,000	2,990,323		4,023			6.750	6.992	MON	16,875	202,500	06/03/1998	06/16/2030
07383F-PW-2	Bear Stearns Comm Mtg Sec CMBS Ser 2002-			2	1FM	292,395	99.9630	286,293	286,399	285,894		(291)			4.830	4.571	MON	1,153	13,833	02/20/2003	08/15/2038
07383F-PX-0	Bear Stearns Comm Mtg Sec CMBS Ser 2002-			2	1FM	5,028,023	100.6350	5,031,730	5,000,000	4,992,067		(3,536)			4.940	4.898	MON	20,583	247,000	09/27/2002	08/15/2038
07383F-QU-5	Bear Stearns Comm Mtg Sec CMBS Ser 2003-			2	1FM	1,697,636	100.1900	1,692,198	1,688,992	1,686,494		(966)			4.740	4.697	MON	6,672	80,933	04/15/2003	03/13/2040
07383F-X7-8	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	10,100,000	106.2030	10,620,340	10,000,000	10,040,795		(26,720)			4.868	4.613	MON	40,567	486,800	09/15/2010	11/11/2041
07383F-X9-4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	922,205	107.1160	1,017,602	950,000	938,562		2,681			4.945	5.385	MON	3,915	46,977	09/27/2006	11/11/2041
07383F-XJ-2	Bear Stearns Comm Mtg Sec CMBS Ser 2003-			2	1FM	9,101,306	101.8350	9,356,958	9,188,351	9,169,707		9,638			5.186	5.410	MON	39,709	481,207	08/02/2006	05/11/2039
07383F-Y2-8	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	4,021,992	93.9360	3,757,420	4,000,000	4,006,691		(1,845)			5.119	5.099	MON	17,063	204,760	12/08/2004	11/11/2041
07383F-Y3-6	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	4,021,935	89.9040	3,596,172	4,000,000	4,008,270		(1,879)			5.279	5.265	MON	17,597	211,160	12/08/2004	11/11/2041
07383F-Y4-4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	3,519,008	87.5720	3,065,024	3,500,000	3,507,672		(1,690)			5.406	5.396	MON	15,768	189,210	12/08/2004	11/11/2041
07387B-AS-2	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20				1FE	1,441,773	0.2950	187,337	63,590,417	87,252		(125,373)			0.175	11.707	MON	9,291	285,651	11/01/2012	09/11/2042
07387B-FU-2	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20			2	1FM	18,863,203	110.7150	21,589,445	19,500,000	19,184,219		77,380			5.573	6.150	MON	90,559	1,098,210	05/22/2008	04/12/2038
07387J-AL-0	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20			2	3FM	9,027,968	45.0000	4,050,000	9,000,000	4,050,000	(4,953,122)	(4,474)			5.751	5.756	MON	43,129	526,142	08/08/2006	09/11/2038
07387J-BN-5	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20			2	5FM	19,227,553	68.4270	13,124,356	19,180,000	19,181,466		(8,202)			5.751	5.765	MON	91,913	1,121,267	06/08/2006	09/11/2038
07388N-AC-0	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20			2	1FM	2,294,060	102.0790	2,328,964	2,281,524	2,278,734		(1,760)			5.531	5.445	MON	10,516	148,485	10/18/2006	10/12/2041
07388N-AF-3	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20			2	1FM	19,023,226	112.1560	22,431,180	20,000,000	19,484,605		109,006			5.568	6.369	MON	92,800	1,113,600	04/04/2008	10/12/2041
07388Q-BW-8	Bear Stearns Comml Mtg Sec Inc CMBS Ser				1FE	1,960,464	0.4210	717,775	54,280,961	448,377		(192,875)			0.143	6.202	MON	20,317	376,876	12/01/2012	06/11/2050
073945-AE-7	Bear Stearns Comm Mtg Sec CMBS Ser 2007-			2	1FM	6,528,438	119.2460	7,750,971	6,500,000	6,508,763		(4,906)			5.742	5.722	MON	31,103	373,230	02/04/2008	09/11/2042
073945-AG-2	Bear Stearns Comm Mtg Sec CMBS Ser 2007-			2	1FM	19,133,371	115.7330	24,275,060	20,975,000	20,001,185		186,527			5.835	7.021	MON	101,991	1,121,779	07/20/2012	09/11/2042
073945-AH-0	Bear Stearns Comm Mtg Sec CMBS Ser 2007-			2	1FM	8,157,813	100.5400	8,043,232	8,000,000	8,080,465		(16,784)			5.966	5.751	MON	39,772	485,122	10/24/2007	09/11/2042
07401D-BC-4	Bear Stearns Mtg Tr CMBS Ser 2007-PW18 C			2	1FM	10,054,803	119.2720	11,927,170	10,000,000	10,022,561		(7,176)			5.700	5.670	MON	47,500	570,000	12/13/2007	06/13/2050
17311Q-BK-5	Citigroup Comm Mtg Tr CMBS Ser 2007-C6 C			2	1FM	15,086,292	117.8160	16,331,668	13,862,000	14,780,522		(197,428)			5.702	4.011	MON	65,868	803,057	08/23/2011	12/10/2049
17313K-AC-5	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C			2	1FM	3,067,054	101.3380	3,106,687	3,065,669	3,061,442		(745)			6.060	6.084	MON	15,481	198,512	04/11/2008	12/10/2049
17313K-AD-3	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C			2	1FM	6,408,226	101.7330	6,612,665	6,500,000	6,480,603		17,322			6.060	6.429	MON	32,823	401,004	04/11/2008	12/10/2049
17313K-AF-8	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C			2	1FM	10,118,359	120.6770	12,067,650	10,000,000	10,055,056		(15,070)			6.060	5.932	MON	50,497	616,930	06/05/2008	12/10/2049
17313K-AH-4	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C			2	1FM	12,142,782	112.1080	14,574,014	13,000,000	12,486,536		83,720			6.060	7.097	MON	65,646	802,009	05/05/2008	12/10/2049
20173Q-AE-1	Greenwich Cap Comm Funding CMBS Ser 2007	LS		2	1FM	46,724,063	115.1720	51,827,445	45,000,000	46,313,951		(397,362)			5.444	4.470	MON	204,150	2,449,800	08/22/2011	03/10/2039
20173Q-AG-6	Greenwich Cap Comm Funding CMBS Ser 2007			2	1FM	10,075,646	108.8650	12,007,798	11,030,000	10,502,999		105,732			5.475	6.881	MON	50,324	603,892	06/12/2008	03/10/2039
225410-J2-9	CS First Boston Mtg Sec Corp CMBS Ser 20			2	1FM	2,770,238	102.2300	2,730,961	2,671,383	2,736,966		(33,272)			4.900	(0.840)	MON	10,908	56,872	07/30/2012	12/15/2036
225458-DL-9	CS First Boston Mtg Sec Corp CMBS Ser 20			2	1FM	720,440	101.0920	717,565	709,814	716,399		(4,041)			4.815	2.130	MON	2,848	14,241	07/30/2012	02/15/2038
23305D-AC-7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3			2	1FM	64,452,122	119.1230	72,831,497	61,140,000	63,938,064		(330,593)			5.002	4.287	MON	254,852	3,058,223	06/13/2011	11/10/2046
36170U-AB-7	G-FORCE LLC CMBS Ser 2005-RRA Cl A2			2	4AM	3,687,901	100.7500	3,679,891	3,652,498	3,647,307		(2,456)			4.830	4.680	MON	14,701	176,416	01/25/2005	08/22/2036
36170U-BX-8	G-FORCE LLC CMBS Ser 2005-RR2 Cl A2			2	2AM	591,750	100.1880	598,598	597,475	595,348		245			5.158	5.399	MON	2,568	30,818	06/28/2006	12/25/2039
36228C-TK-9	GS Mortgage Securities Corp II CMBS Ser			2	1FM	9,154,912	105.2070	9,584,312	9,110,000	9,108,928		(6,422)			5.490	5.470	MON	41,678	500,139	07/29/2004	08/10/2038
36228C-VR-1	GS Mortgage Securities Corp II CMBS Ser			2	1FM	3,306,844	100.9760	3,306,179	3,274,213	3,270,547		(6,912)			4.680	4.513	MON	12,769	153,771	06/09/2005	07/10/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
362332-AE-8	GS Mortgage Securities Corp CMBS Ser 200			2	1FM	8,043,727	115.3440	9,262,115	8,030,000	8,048,511		(8,790)			5.560	5.487	MON	37,206	446,468	08/23/2011	11/10/2039
362332-AG-3	GS Mortgage Securities Corp CMBS Ser 200			2	1FM	21,281,462	112.3350	23,309,513	20,750,000	21,109,833		(93,869)			5.591	5.086	MON	96,678	1,160,133	04/14/2011	11/10/2039
36828Q-KT-2	GE Capital Commercial Mortgage CMBS Ser			2	1FM	6,621,875	105.8130	6,877,865	6,500,000	6,568,144		(34,455)			4.826	4.272	MON	26,141	287,549	05/31/2011	06/10/2048
36828Q-QG-4	GE Capital Commercial Mortgage CMBS Ser			2	1FM	9,926,953	109.0060	10,900,620	10,000,000	9,964,601		6,685			5.307	5.450	MON	44,224	539,200	09/07/2006	11/10/2045
46625M-CW-7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	6,219,884	100.4820	6,036,915	6,007,963	5,994,433		(414)			6.739	5.849	MON	33,740	404,877	01/31/2008	04/15/2035
46625Y-NC-3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	3,014,828	108.7990	3,263,967	3,000,000	2,998,199		(2,558)			4.738	4.690	MON	11,845	142,140	06/10/2005	07/15/2042
46625Y-NE-9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	9,811,572	107.9820	11,068,155	10,250,000	10,093,347		51,978			4.780	5.435	MON	40,829	489,950	10/30/2006	07/15/2042
46625Y-P6-4	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	2,217,359	112.9400	2,219,319	1,965,049	2,168,153		(49,206)			5.475	(0.779)	MON	8,966	44,828	07/20/2012	04/15/2043
46625Y-Q4-8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	1,373,369	69.2050	1,038,077	1,500,000	1,373,369					5.502	7.290	MON	6,878	83,440	12/01/2011	04/15/2043
46625Y-UC-5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	10,301,563	108.7690	10,876,880	10,000,000	10,189,447		(72,631)			4.999	4.205	MON	41,658	499,900	06/06/2011	10/15/2042
46628F-AF-8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	1,883,515	115.0810	2,079,517	1,807,000	1,845,049		(14,606)			5.871	4.915	MON	8,841	107,823	06/11/2010	04/15/2045
46636D-AC-0	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	11,633,056	107.5300	12,290,702	11,430,000	11,577,770		(48,421)			3.341	2.887	MON	31,825	381,899	12/07/2011	07/15/2046
46636D-AJ-5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	9,837,246	115.0060	10,868,039	9,450,000	9,812,173		(23,337)			4.388	3.836	MON	34,554	346,819	07/18/2012	07/15/2046
50177A-AE-9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl			2	1FM	9,535,719	117.6970	11,181,253	9,500,000	9,519,949		(5,170)			5.886	5.884	MON	31,063	570,190	05/05/2008	07/15/2044
50180L-AC-4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A			2	1FM	45,394,135	121.8220	53,845,236	44,200,000	44,835,010		(138,015)			6.157	5.829	MON	151,181	2,756,113	05/16/2008	04/15/2041
50180L-AD-2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A			2	1FM	6,356,795	115.1260	8,058,792	7,000,000	6,601,299		58,544			6.157	7.582	MON	23,943	436,488	04/17/2008	04/15/2041
52108H-2S-2	LB-UBS Comm Mtg Tr CMBS Ser 2005-C1 Cl A			2	1FM	157,353	100.0140	164,796	164,774	164,612		368			4.545	5.843	MON	416	2,542	12/11/2011	02/15/2030
52108H-4W-1	LB-UBS Comm Mtg Tr CMBS Ser 2005-C3 Cl A			2	1FM	5,527,195	104.2460	5,733,519	5,500,000	5,505,733		(3,322)			4.843	4.821	MON	14,798	266,365	06/21/2005	07/15/2040
52108H-4X-9	LB-UBS Comm Mtg Tr CMBS Ser 2005-C3 Cl B			2	1FM	4,019,889	96.5390	3,861,572	4,000,000	4,004,278		(2,420)			4.895	4.874	MON	10,878	195,800	06/21/2005	07/15/2040
52108H-A2-0	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl C			2	1FM	906,484	102.0470	1,020,472	1,000,000	982,033		13,575			4.437	6.016	MON	2,465	44,370	06/21/2006	03/15/2036
52108H-A4-6	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl E			2	1FM	2,990,878	101.1860	3,011,301	2,976,000	2,976,899		(1,887)			4.487	4.459	MON	7,419	133,533	03/23/2004	03/15/2036
52108H-A5-3	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl F			2	1FM	2,763,589	98.7530	2,715,705	2,750,000	2,750,804		(1,727)			4.506	4.479	MON	6,884	123,915	03/23/2004	03/15/2036
52108H-E3-4	LB-UBS Comm Mtg Tr CMBS Ser 2004-C4 Cl A			2	1FM	135,266	101.9880	138,692	135,989	135,817		79			5.383	5.571	MON	407	7,126	04/28/2008	06/15/2029
52108H-K7-8	LB-UBS Comm Mtg Tr CMBS Ser 2004-C6 Cl A			2	1FM	1,917,656	105.3040	2,106,074	2,000,000	1,981,396		11,544			5.020	5.732	MON	5,578	100,400	08/03/2006	08/15/2029
52108H-ZY-3	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl A			2	1FM	6,226,083	103.5570	7,248,962	7,000,000	6,834,937		143,934			4.367	6.762	MON	16,983	305,690	10/28/2008	03/15/2036
52108M-AD-5	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl A			2	1FM	5,118,124	103.6960	5,184,810	5,000,000	5,016,865		(6,916)			5.455	5.148	MON	15,153	276,769	10/25/2005	11/15/2030
52108M-AJ-2	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl A			2	1FM	10,106,000	107.5170	10,751,720	10,000,000	10,067,821		(23,646)			5.323	5.096	MON	29,572	532,300	05/06/2011	11/15/2040
52108M-AK-9	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl B			2	1FM	11,671,501	100.4640	12,210,358	12,154,000	11,945,282		61,807			5.350	6.051	MON	36,124	650,239	12/11/2011	11/15/2040
52108M-DJ-9	LB-UBS Comm Mtg Tr CMBS Ser 2006-C1 Cl A			2	1FM	5,434,688	110.2550	6,064,031	5,500,000	5,473,005		7,020			5.217	5.432	MON	15,941	286,935	09/29/2006	02/15/2031
52109R-BM-2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A			2	1FM	33,226,365	119.2230	39,343,524	33,000,000	33,111,008		(24,901)			5.866	5.833	MON	107,543	1,935,780	11/30/2007	09/15/2045
59022H-HG-0	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	3,997,376	100.2900	3,987,251	3,975,733	3,971,862		(3,924)			4.674	4.614	MON	15,485	185,910	06/21/2005	06/12/2043
59022H-HJ-4	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	9,124,768	108.5990	10,208,325	9,400,000	9,316,432		41,098			4.747	5.230	MON	37,185	446,218	08/29/2006	06/12/2043
59022H-HL-9	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	6,376,836	106.8560	7,479,941	7,000,000	6,749,306		88,042			4.805	6.407	MON	28,029	336,350	03/31/2008	06/12/2043
59022H-HN-5	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	5,027,434	98.5600	4,928,000	5,000,000	5,002,803		(3,820)			4.934	4.895	MON	20,558	246,700	06/21/2005	06/12/2043
59022H-JJ-2	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	6,899,658	105.1510	7,255,433	6,900,000	6,891,984		(1,250)			4.949	4.980	MON	28,457	341,481	08/11/2005	07/12/2038
59022H-JL-7	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	1,108,323	110.3000	1,102,999	1,000,000	1,092,714		(15,609)			5.047	1.204	MON	4,206	21,029	07/30/2012	07/12/2038
59022H-JN-3	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	15,604,983	109.0710	17,129,538	15,705,000	15,710,832		(11,514)			5.107	5.077	MON	66,838	802,054	06/07/2011	07/12/2038
59023B-AE-4	Merrill Lynch Mortgage Tr CMBS Ser 2006-			2	1FM	1,239,355	114.7120	1,433,903	1,250,000	1,244,021		1,142			5.684	5.862	MON	5,920	71,982	04/10/2008	05/12/2039
59023B-AG-9	Merrill Lynch Mortgage Tr CMBS Ser 2006-			2	1FM	15,221,188	112.1490	17,741,956	15,820,000	15,521,058		72,132			5.684	6.346	MON	74,929	911,008	05/08/2008	05/12/2039
617451-CP-2	Morgan Stanley Cap I Tr CMBS Ser 2006-T2			2	1FM	6,535,653	101.3460	6,587,510	6,500,000	6,489,928		(6,527)			5.185	5.118	MON	28,085	337,025	01/20/2006	10/12/2052
617451-CS-6	Morgan Stanley Cap I Tr CMBS Ser 2006-T2			2	1FM	8,043,888	110.2180	8,817,464	8,000,000	8,007,051		(6,160)			5.204	5.167	MON	34,693	416,320	01/20/2006	10/12/2052
617451-CT-4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2			2	1FM	8,203,262	107.4150	9,001,369	8,380,000	8,293,622		20,970			5.273	5.652	MON	36,823	441,877	12/05/2007	10/12/2052
617458-AC-8	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl			2	1FM	10,247,266	108.4670	10,846,660	10,000,000	10,168,714		(57,467)			3.884	3.262	MON	32,367	388,400	08/11/2011	09/15/2047
617458-AG-9	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl			2	1FM	57,967,669	120.0930	66,387,466	55,280,000	57,587,789		(252,833)			5.033	4.414	MON	231,854	2,782,242	08/09/2011	09/15/2047
617459-AD-4	Morgan Stanley Cap I CMBS Ser 2011-C2 Cl			2	1FM	47,698,137	117.0570	54,431,691	46,500,000	47,541,624		(113,143)			4.661	4.347	MON	180,614	2,167,365	09/19/2011	06/15/2044
61745M-2C-6	Morgan Stanley Cap I CMBS Ser 2005-IQ9 C			2	1FM	5,410,862	100.9500	5,437,140	5,385,990	5,380,120		(2,174)			4.540	4.484	MON	20,377	245,993	02/15/2005	07/15/2056
61745M-2D-4	Morgan Stanley Cap I CMBS Ser 2005-IQ9 C			2	1FM	4,017,720	104.5700	4,182,780	4,000,000	3,997,605		(2,792)			4.660	4.622	MON	15,533	186,400	02/15/2005	07/15/2056
61745M-2K-8	Morgan Stanley Cap I CMBS Ser 2005-IQ9 C			2	1FM	5,512,251	96.6060	5,301,759	5,488,000	5,492,341		(2,897)			4.910	4.890	MON	22,455	269,461	02/15/2005	07/15/2056
61745M-5G-4	Morgan Stanley Cap I CMBS Ser 2005-T19 C			2	1FM	23,052,244	109.3290	25,140,296	22,995,000	23,160,469		(53,736)			4.890	4.446	MON	93,705	1,067,405	07/30/2012	06/12/2047
61745M-5J-8	Morgan Stanley Cap I CMBS Ser 2005-T19 C			2	1FM	12,231,222	105.9020	13,237,763	12,500,000	12,395,784		29,714			4.985	5.325	MON	51,927	623,125	05/03/2006	06/12/2047
61745M-5K-5	Morgan Stanley Cap I CMBS Ser 2005-T19 C			2	1FM	7,975,915	95.6110	7,648,864	8,000,000	7,981,909		1,132			5.062	5.136	MON	33,747	404,960	12/15/2005	06/12/2047
61745M-5P-4	Morgan Stanley Cap I CMBS Ser 2005-T19 C				1FE	532,921	0.2450	51,396	21,020,869	46,373		(36,187)			0.455	9.491	MON	7,966	113,918	12/01/2012	06/12/2047
61745M-6D-0	Morgan Stanley Cap I CMBS Ser 2005-HQ6 C			2	1FM	3,054,061	100.7600	3,060,473	3,037,389	3,034,856		(1,801)			4.882	4.807	MON	12,357	148,285	07/29/2005	08/13/2042
61745M-6E-8	Morgan Stanley Cap I CMBS Ser 2005-HQ6 C			2	1FM	3,923,282	103.5130	4,038,905	3,901,833	3,899,834		(2,203)			4.973	4.905	MON	16,170	194,038	07/29/2005	08/13/2042
61745M-F6-5	Morgan Stanley Cap I CMBS Ser 2004-RR2 C			2	2AM	2,526,015	99.7500	2,493,750	2,500,000	2,490,899		(5,388)			5.760	5.612	MON	12,000	155,992	06/17/2004	10/28/2033
61745M-UL-5	Morgan Stanley Cap I CMBS Ser 2003-IQ6 C			2	1FM	6,032,058	98.5460	5,912,772	6,000,000	5,994,706		(6,999)			5.209	5.172	MON	26,043	315,375	12/09/2003	12/15/2041
61745M-VB-6	Morgan Stanley Cap I CMBS Ser 2004-T13 C			2	1FM	5,025,465	102.8610	5,143,050	5,000,000	4,994,847		(4,369)			4.660	4.618	MON	19,417	233,000	01/23/2004	09/13/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61745M-VC-4	Morgan Stanley Cap I CMBS Ser 2004-T13 C			2	1FM	3,015,717	102.8720	3,086,151	3,000,000	2,997,831		(2,396)			4.760	4.720	MON	11,900	142,800	01/23/2004	09/13/2045
61745M-VD-2	Morgan Stanley Cap I CMBS Ser 2004-T13 C			2	1FM	2,015,859	100.6710	2,013,412	2,000,000	1,999,531		(2,339)			4.790	4.705	MON	7,983	95,800	02/10/2005	09/13/2045
61746W-ZC-7	Morgan StanleyDeanWitter Cap I CMBS Ser			2	1FM	12,589,638	100.9730	12,647,091	12,525,270	12,508,257		(7,060)			4.990	4.956	MON	52,084	625,011	01/24/2003	11/13/2036
61746W-ZD-5	Morgan StanleyDeanWitter Cap I CMBS Ser			2	1FM	4,021,736	102.9270	4,117,080	4,000,000	3,997,441		(551)			5.120	5.090	MON	17,067	204,800	01/24/2003	11/13/2036
61749M-AB-5	Morgan Stanley Cap I CMBS Ser 2006-T23 C			2	1FM	8,253,696	90.8030	7,514,815	8,276,000	8,257,394		678			5.818	5.901	MON	40,125	488,393	07/19/2006	08/12/2041
61749M-AV-1	Morgan Stanley Cap I CMBS Ser 2006-T23 C			2	1FM	6,668,848	115.7790	7,525,603	6,500,000	6,572,903		(22,295)			5.818	5.456	MON	31,514	383,586	03/31/2008	08/12/2041
61749M-AW-9	Morgan Stanley Cap I CMBS Ser 2006-T23 C			2	1FM	10,017,640	114.6900	11,468,980	10,000,000	9,997,237		(3,689)			5.818	5.841	MON	48,484	590,132	07/19/2006	08/12/2041
61750C-AF-4	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C			2	1FM	5,693,688	114.6910	6,577,695	5,735,125	5,728,225		(2,095)			5.731	5.765	MON	27,390	328,680	07/09/2010	07/12/2044
61750C-AG-2	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C			2	1FM	9,072,656	112.6610	11,266,110	10,000,000	9,511,007		112,944			5.773	7.403	MON	48,108	577,300	08/13/2008	07/12/2044
61755Y-AH-7	Morgan Stanley Cap I CMBS Ser 2007-IQ15			2	1FM	17,335,547	110.1470	22,029,440	20,000,000	18,449,655		267,041			5.882	8.005	MON	98,032	1,195,596	03/07/2008	06/11/2049
61756U-AE-1	Morgan Stanley Cap I CMBS Ser 2007-IQ16			2	1FM	20,109,700	118.7670	23,753,400	20,000,000	20,031,463		(23,312)			5.809	5.769	MON	96,817	1,161,800	11/16/2007	12/12/2049
61756U-AF-8	Morgan Stanley Cap I CMBS Ser 2007-IQ16			2	1FM	5,027,307	117.1470	5,857,335	5,000,000	5,011,197		(3,565)			6.103	6.080	MON	25,428	310,319	11/16/2007	12/12/2049
61756U-AH-4	Morgan Stanley Cap I CMBS Ser 2007-IQ16			2	3FM	4,753,444	93.8680	4,693,375	5,000,000	4,753,444					6.145	7.047	MON	25,603	312,419	11/16/2007	12/12/2049
61757L-AF-7	Morgan Stanley Cap I CMBS Ser 2008-T29 C			2	1FM	9,597,998	119.1000	12,862,811	10,800,000	10,064,115		111,911			6.275	8.009	MON	56,474	687,565	02/13/2008	01/11/2043
62474U-AA-8	Morgan Stanley Cap I CMBS Ser 2005-RR6 C			2	1AM	322,760	96.0130	1,920,250	2,000,000	322,760					5.233	57.029	MON	8,722	104,660	09/28/2005	05/24/2043
743917-B@-4	Prudential Ins Co of America CMBS Ser 19			2	6*	1,036	100.0000	984	984	984	3	(3)			11.554	11.138	MON	9	146	03/20/1986	12/01/2015
87246A-AE-8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			2	1FM	17,393,774	109.0110	18,341,084	16,825,000	17,328,587		(72,090)			5.565	4.434	MON	54,622	688,197	07/20/2012	08/15/2039
90269P-AA-9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			2	1FM	27,827,150	106.8790	28,857,276	27,000,000	27,793,383		(33,767)			3.663	3.311	MON	82,418	412,088	07/18/2012	06/10/2030
90269P-AG-6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			2	1FM	5,340,625	103.6650	5,183,225	5,000,000	5,334,268		(6,357)			4.163	3.347	MON	17,346	34,692	10/11/2012	06/10/2030
92979F-AD-2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-			2	1FM	9,740,625	117.3610	11,736,050	10,000,000	9,849,729		26,572			5.678	6.106	MON	47,317	567,800	06/05/2008	05/15/2046
981468-AA-9	World Finl Ppty Fin Corp CMBS Tower Ser			2	1FM	1,195,445	101.2700	1,183,568	1,168,728	1,170,371		(2,428)			6.910	6.573	MON	6,730	80,759	08/01/2001	09/01/2013
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,126,128,897	XXX	1,229,178,700	1,260,829,753	1,121,069,444	(4,953,119)	(866,673)			XXX	XXX	XXX	4,681,547	57,716,778	XXX	XXX
00764M-BT-3	Aesis ABS Trust ABS Ser 2004-2 CI M1			2	1FM	18,496,073	91.7360	18,696,993	20,381,348	18,508,812		12,738			0.810	1.587	MON	2,292	28,402	11/06/2012	06/25/2034
01365#-AC-7	Albuquerque Plaza Assoc CTL 1st Mtg Nt			2	2	3,194,712	104.4660	3,337,381	3,194,712	3,194,712					7.400	7.515	MON	19,701	236,409	12/17/2001	07/01/2015
01448T-AD-6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 5A CI			2	6FE	4,195,560	20.0000	2,149,513	10,747,564	2,149,513	552,807				1.960	99.314	MJSD	4,681	229,336	12/24/2012	12/23/2034
01448Y-AE-3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 CI			2	6FE	564,059	1.0000	53,166	5,316,645	53,166	(143,645)		195,328		1.810	51.072	MJSD	2,138	105,528	12/24/2012	07/23/2035
01449C-AK-6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 8A CI			2	6FE	1,826,509	17.0000	1,807,706	10,633,566	1,807,706	944,561				1.660	181.114	MJSD	3,923	239,502	12/23/2012	12/23/2035
01449W-AB-2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C			2	3AM	5,000,000	46.0000	2,300,000	5,000,000	5,000,000					0.810	0.811	MJSD	900	49,521	02/28/2006	09/23/2036
01449W-AC-0	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C			2	5AM	5,138,416	31.0000	1,598,639	5,156,901	5,150,003		1,753			0.960	1.028	MJSD	1,100	71,467	12/24/2012	09/23/2036
023654-AR-7	America West Airlines ABS EETC Ser 1998-			2	3AM	620,184	104.5000	670,262	641,399	634,379		1,975			6.870	7.428	JJ	21,910	44,064	12/17/2003	01/02/2017
02377V-AA-0	American Airlines Pt Trst ABS PTC Ser A			2	2AM	12,221,710	103.7500	12,680,024	12,221,710	12,221,710					8.625	8.624	AO	222,537	1,094,983	09/27/2011	04/15/2023
02378F-AB-2	American Airlines Inc ABS PTC Ser 1992-A			2	6*	1,104,357	99.5000	1,566,231	1,574,101	1,228,200	6,628	(6,293)			9.070	15.959	MS	43,624	152,837	09/30/2009	03/11/2016
02378H-AD-4	American Airlines Inc ABS Eq Tr PTC Ser			2	6*	840,989	100.0000	1,401,649	1,401,649	840,989					10.190	18.997	MN	13,886		05/13/1994	05/26/2016
02582J-DE-7	American Express Cr Acct M Tr ABS Ser 20			2	1FE	3,000,000	100.0140	3,000,420	3,000,000	3,000,000					0.309	0.309	MON	386	10,491	03/17/2005	10/16/2017
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL			2	1	1,730,033	120.5150	2,071,137	1,718,577	1,725,564		(488)			6.340	6.346	MON	4,843	108,958	02/11/2003	02/15/2025
03335#-AA-4	Anchorage Park Svc GSA Fin Tr CTL Ser 20			2	1	10,051,333	119.0120	11,709,844	9,839,208	9,962,754		(10,234)			6.025	5.851	MON	26,347	592,812	03/20/2003	07/15/2023
04231#-AA-7	Armstrong/Heinz Contract Sec ABS Lease B			2	2	1,083,830	104.8230	1,136,108	1,083,830	1,083,830					5.853	5.925	MON	2,819	64,821	06/21/2005	03/15/2027
04626R-AA-4	Astoria Power Project ABS PTC Ser A			2	2AM	10,417,301	100.0000	10,417,301	10,417,301	10,417,301					5.744	5.813	MON	49,864	598,370	05/24/2005	05/01/2016
04626R-AB-2	Astoria Power Project ABS PTC Ser B			2	3AM	2,500,000	98.0000	2,450,000	2,500,000	2,500,000					8.144	8.283	MON	16,967	203,600	05/24/2005	05/01/2021
04626R-AC-0	Astoria Power Project ABS PTC Ser C			2	3AM	1,802,725	95.0000	1,712,589	1,802,725	1,802,725					7.902	8.033	MON	11,871	142,451	05/24/2005	05/01/2021
049164-BE-5	Atlas Air Inc ABS EETC Ser 2000-1 CI A			2	3	2,051,364	100.0000	2,048,239	2,048,239	2,049,948		(168)			8.707	8.843	MON	14,366	178,340	12/19/2000	07/02/2021
05164#-AA-5	Aurora Health Care (Badger RE) CTL			2	2	4,837,560	120.7510	6,019,485	4,985,047	4,901,465		7,086			6.990	7.489	MON	15,487	348,455	12/27/2002	12/15/2022
05367D-BB-2	Aviation Securitization LLC ABS Flt Rate			2	5*	121,725	59.0000	71,817	121,725	121,725	45,547				1.162	1.165	MON	83	2,449	12/07/2001	01/13/2020
05367D-BC-0	Aviation Securitization LLC ABS Flt Rate			2	6*	64,918	39.0000	25,318	64,918	25,318	(1,428)				1.264	1.261	MON	68	1,284	09/28/2001	01/13/2020
05367D-BD-8	Aviation Securitization LLC ABS Flt Rate			2	6*	21,639	24.0000	5,193	21,639	5,193	(433)				2.212	2.211	MON	40	566	09/28/2001	01/13/2020
05367D-BE-6	Aviation Securitization LLC ABS Flt Rate			2	6*	81,375	59.0000	48,011	81,375	48,011	(2,360)				0.964	0.961	MON	65	1,424	09/28/2001	01/13/2020
05367D-BN-6	Aviation Securitization LLC ABS Flt Rate			2	5*	41,262	59.0000	24,344	41,262	41,262	15,721				1.112	1.115	MON	27	675	03/15/2002	04/11/2023
05367D-BP-1	Aviation Securitization LLC ABS Flt Rate			2	6*	25,888	39.0000	10,096	25,888	10,096	(570)				1.312	1.316	MON	20	402	03/15/2002	04/11/2023
055385-AA-6	BFC Guaranty Corp CTL			1	1	9,403,496	111.6120	10,886,879	9,754,259	9,614,637		25,549			6.250	6.787	JD	50,803	609,641	06/26/2001	12/01/2017
05549@-AA-3	BJs Wholesale Club Inc CTL (HG Bowie Rea			2	2	4,248,587	99.4970	4,186,840	4,207,990	4,231,848		(1,897)			6.950	6.930	MON	12,998	292,455	10/17/2002	05/15/2022
05568N-AE-2	BNSF Railway Company ABS PTC Nt			2	1	4,544,362	102.0070	4,635,587	4,544,362	4,544,362					5.531	5.531	JJ	125,674	251,349	07/02/2007	01/01/2015
05568N-AF-9	BNSF Railway Company ABS PTC Nt			2	1	1,976,967	105.2520	2,080,801	1,976,967	1,976,967					5.631	5.631	JJ	55,352	111,322	07/02/2007	07/02/2016
08183*-AA-0	Benenson Parsippany LLC CTL			2	1	3,199,103	112.6030	3,602,295	3,199,103	3,199,103					7.050	7.154	MON	13,156	225,537	07/23/2001	04/10/2016
09082#-AA-6	Bird-Wal Inc CTL			2	1	119,477	101.7690	115,539	113,530	113,917		(576)			8.000	7.059	MON	404	9,083	03/27/2002	08/15/2013
10464#-AA-2	Bradshaw /Thomas L/ CTL			2	1	293,768	104.1070	279,737	268,701	271,784		(2,272)			8.800	7.150	MON	1,051	23,646	03/27/2002	04/15/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
116663-AC-9	Bruce Mansfield Unit 1 2 ABS PTC Nt			2	2AM	10,174,976	104.2000	10,602,325	10,174,976	10,174,976					6.850	6.850	JD	58,082	696,986	10/01/2007	06/01/2034
117017-AA-1	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	1,326,117	122.0090	1,617,982	1,326,117	1,326,117					7.230	7.232	AO	20,241	95,878	08/16/2001	10/15/2022
117017-AB-9	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	2,410,643	113.1120	2,995,968	2,648,674	2,517,858		10,628			6.260	7.398	FA	62,638	165,807	12/19/2001	02/15/2023
117017-AC-7	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	4,366,401	110.1830	4,811,032	4,366,401	4,366,401					5.980	5.981	JJ	120,401	261,111	11/19/2002	01/15/2024
12189P-AL-6	Burlington Northern Santa Fe ABS PTC Nt			2	1FE	1,247,405	110.3860	1,282,422	1,161,760	1,195,240		(7,006)			5.943	4.979	JJ	31,837	69,058	11/04/2003	01/15/2023
12547#-AA-9	CHC Partners I LLC CTL Rev Ls US Govt GS			2	1	14,816,766	116.0520	17,195,112	14,816,766	14,816,766					5.500	5.563	MON	36,219	814,922	06/01/2005	11/15/2021
12613Q-AB-2	CNL Funding LP ABS Frnch Ln Ser 1999-1 C			2	1FE	1,091,161	102.6730	1,129,687	1,100,272	1,095,724		298			7.645	7.827	MON	7,010	84,170	12/02/1999	11/18/2021
12644*-AC-1	CTL Cap Tr CTL Ser 2002-3 Anchorage			2	1	7,013,949	129.7440	9,100,173	7,013,949	7,013,949					7.290	7.406	MON	22,725	511,317	02/28/2002	12/15/2026
12644@-AX-3	CTL Cap Tr CTL Lowes			2	1	3,584,170	123.2810	4,418,586	3,584,170	3,584,170					7.070	7.072	FA	95,729	253,401	10/17/2001	08/15/2021
12644@-BF-1	CTL Cap Tr CTL Everett Realty			2	2	1,677,369	120.2460	2,008,677	1,670,467	1,674,928		(254)			7.500	7.572	MON	5,568	125,285	03/14/2002	07/18/2021
12644@-BG-9	CTL Cap Tr CTLSer 2002-1 CIA1Great Sprin			2	1	4,027,129	117.3110	4,718,701	4,022,375	4,023,906		(254)			7.025	7.012	MN	36,106	282,572	02/11/2002	05/15/2018
12644@-BQ-7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen			2	1	1,665,885	118.4180	1,988,156	1,678,925	1,671,004		601			6.718	6.908	MON	5,013	112,790	12/03/2002	07/15/2022
12644@-BR-5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar			2	2	1,316,281	118.8140	1,563,921	1,316,281	1,316,281					6.650	6.743	MON	3,890	87,533	12/13/2002	10/15/2022
12644@-BS-3	CTL Cap Tr CTL Walgreens			2	1	3,638,203	117.7080	4,255,612	3,615,403	3,628,914		(1,046)			6.620	6.635	MON	10,637	239,340	05/08/2003	01/15/2023
12644@-BV-6	CTL Cap Tr CTL Ser 2003-17 Costco			2	1	10,029,732	113.7100	11,498,316	10,112,006	10,065,296		4,209			5.500	5.670	MON	16,994	556,160	12/04/2003	09/20/2022
12644@-BX-2	CTL Cap Tr CTL Ser 2004-9 Kohls			2	2	1,462,538	114.2010	1,670,229	1,462,538	1,462,538					5.330	5.390	MON	3,465	77,953	11/05/2004	01/15/2025
12644@-CA-1	CTL Cap Tr CTL Ser 2004-17 Texas Instr			2	1	25,130,421	115.5530	29,522,986	25,549,236	25,215,092		21,138			5.462	5.750	MON	62,022	1,395,500	10/28/2008	01/15/2026
12644@-CC-7	CTL Cap Tr CTL Ser 2005-6 Orange County			2	1	35,100,475	118.1860	41,483,845	35,100,475	35,100,475					5.880	5.952	MON	149,060	2,063,908	02/23/2005	04/05/2025
12644@-CF-0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen			2	1	3,480,373	109.8220	3,822,201	3,480,373	3,480,373					5.400	5.461	MON	8,353	187,940	09/27/2005	11/15/2029
12644@-CG-8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC			2	1	4,203,484	109.6280	4,608,202	4,203,484	4,203,484					5.400	5.461	MON	10,088	226,988	10/28/2005	07/15/2030
12644@-CH-6	CTL Cap Tr CTLSer 2006-5 CI A1 2 Oklahom			2	1	20,941,712	117.2480	24,553,719	20,941,712	20,941,712					6.010	6.086	MON	55,938	1,258,597	04/06/2006	10/15/2023
12644@-CM-5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS			2	1	10,500,000	117.4080	12,327,832	10,500,000	10,500,000					6.010	6.086	MON	28,047	631,050	06/08/2007	03/15/2023
12647@-AA-0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L			2	1	7,614,357	106.5020	8,109,459	7,614,357	7,614,357					6.330	6.414	MON	18,744	481,989	03/07/2008	08/15/2016
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW			2	2	6,573,638	128.0720	8,418,976	6,573,638	6,573,638					7.870	8.000	MON	30,178	517,345	09/30/2009	10/10/2031
126650-BQ-2	CVS Caremark Corp ABS PTC Nt			2	1AM	36,083,286	125.8750	49,454,859	39,288,865	36,476,088		117,420			6.943	8.181	MON	159,123	2,727,826	07/10/2009	01/10/2030
126650-BS-8	CVS Caremark Corp ABS PTC Nt			2	2AM	9,420,641	131.8220	12,418,477	9,420,641	9,420,641					7.507	7.625	MON	41,254	707,207	12/07/2009	01/10/2032
160841-AA-0	Charlotte Gateway Village LLC CTL			1	1FE	3,658,811	107.8540	3,946,187	3,658,811	3,658,811					6.410	6.496	MON	19,544	234,530	11/28/2001	12/01/2016
17305E-CJ-2	Citibank Cr Card Issuance Tr ABS Ser 200			2	1FE	16,577,656	109.2950	18,580,150	17,000,000	16,848,952		62,857			4.850	5.281	MS	254,221	824,500	03/20/2008	03/10/2017
210805-BU-0	Continental Airlines Inc ABS EETC Ser 19			2	2AM	22,813,103	108.7500	25,040,498	23,025,746	22,935,610		22,521			6.900	7.088	JJ	789,975	1,588,776	12/18/2008	01/02/2018
210805-CB-1	Continental Airlines Inc ABS EETC Ser 19			2	2AM	4,197,362	107.1200	4,688,358	4,376,735	4,311,768		16,682			6.648	7.450	MS	85,673	290,965	11/04/2004	03/15/2019
210805-CT-2	Continental Airlines Inc ABS PTC Ser 199			2	2AM	253,644	109.5000	284,381	259,708	256,873		502			7.256	7.596	MS	5,549	18,844	11/18/1999	09/15/2021
210805-DH-7	Continental Airlines Inc ABS EETC Ser 20			2	1AM	2,527,577	108.7500	3,897,816	3,584,199	2,744,467		66,491			6.703	13.933	JD	10,678	240,249	03/20/2009	12/15/2022
210805-DH-7	Continental Airlines Inc ABS EETC Ser 20			2	2AM	1,190,253	108.7500	1,299,272	1,194,733	1,192,006		265			6.703	6.760	JD	3,559	80,083	02/02/2006	12/15/2022
223889-AA-4	Cowperwood McAllen I LP CTL			2	1	1,483,861	124.4140	1,857,283	1,492,826	1,487,354		400			6.880	7.051	MON	4,565	102,707	06/05/2002	07/15/2022
224108-AA-4	Cox Enterprises Inc CTL			2	2	18,826,044	119.7420	22,542,599	18,826,044	18,826,044					5.720	5.790	MON	2,991	1,076,850	07/19/2010	06/30/2027
22947@-AA-6	CTL Cap Tr CTL Ser 2010-14 Walgreens			2	1	7,849,092	118.4250	9,295,269	7,849,092	7,849,092					6.340	6.424	MON	22,117	497,632	08/09/2010	02/15/2034
233244-AD-4	DOT Headquarters II L-B Fin Tr CTL Mtg S			1	1	10,256,286	120.9510	12,095,089	10,000,000	10,208,169		(9,131)			6.001	5.857	MON	40,007	600,100	09/10/2004	12/07/2031
233244-AH-5	DOT Headquarters II L-B Fin Tr CTL Mtg S			2	1	18,163,007	114.7560	20,843,078	18,163,007	18,163,007					5.594	5.660	MON	67,736	1,016,039	06/30/2004	12/07/2021
23568#-AA-0	Daly /Michael J/ CTL			2	1	149,782	102.2750	148,268	144,971	145,395		(457)			7.625	7.075	MON	491	11,054	03/27/2002	11/15/2013
254683-AC-9	Discover Card Mstr Tr I ABS Ser 2007-A1			2	1FE	9,762,109	121.0110	12,101,130	10,000,000	9,864,932		24,131			5.650	6.055	MON	25,111	565,000	03/27/2008	03/16/2020
268617-BH-9	Enterprise Mtg Accept Co ABS Frch Ln Own			2	1AM		81.3680	29,998	36,867						7.920	0.000	MON			02/10/2000	01/15/2027
29272#-AA-4	Energy Plaza Lease PassThru Tr CTL Ser A			2	1	1,020,833	103.2720	1,054,237	1,020,833	1,020,833					5.880	5.880	FA	22,843	60,025	02/14/2002	02/14/2014
29272#-AB-2	Energy Plaza Lease PassThru Tr CTL Ser A			2	1	120,313	103.7350	124,806	120,313	120,313					6.630	6.630	FA	3,036	7,977	02/14/2002	02/14/2014
301965-CE-7	FFCA Sec Lending Corp ABS Frnch Ln Ser19			2	3AM	4,978,280	100.8750	5,058,735	5,014,855	4,989,872		838			7.850	8.025	MON	32,806	393,666	01/07/2000	05/18/2026
302228-AA-9	EXSIF Worldwide Inc ABS Sr Sec Nt			2	1	3,149,493	110.9550	3,417,848	3,080,404	3,102,172		(5,491)			7.680	7.262	AO	59,144	226,678	12/17/2001	10/01/2015
30251T-AA-7	FNBC 1993-A Pass Through Trust ABS PTC S			2	1FE	1,655,903	110.0220	1,443,262	1,311,794	1,412,809		(23,535)			8.080	4.652	JJ	51,819	105,993	05/13/2003	01/05/2018
31331F-AP-6	Fedex Corp ABS PTC Ser 1995-B3			1	4AM	6,765,030	118.1630	7,089,757	6,000,000	6,335,248		(59,599)			7.580	6.196	JJ	226,137	454,800	05/12/2004	07/02/2019
31331F-AX-9	Fedex Corp ABS PTC Ser 1998-1A			2	4AM	7,946,580	121.0000	8,595,324	7,103,574	7,590,836		(40,374)			6.720	5.177	JJ	220,116	477,360	04/13/2005	01/15/2022
31331F-AY-7	Fedex Corp ABS PTC Ser 1998-1 CI B			2	3AM	5,724,167	111.5000	6,008,139	5,388,465	5,563,021		(32,651)			6.845	5.764	JJ	170,076	368,840	11/01/2006	01/15/2019
31331F-BA-8	Fedex Corp ABS PTC Ser 1999-1 CI A			2	4AM	601,888	123.0000	628,062	510,619	565,363		(5,029)			7.650	5.452	JJ	18,012	39,062	04/27/2004	01/15/2022
33632*-QQ-3	First Security Bank UT LBASS Eq Tr Ctf S			2	1	370,566	99.9950	370,546	370,566	370,566					7.230	7.112	JAN	26,792	26,792	09/19/1995	01/01/2013
33632*-QR-1	First Security Bank UT LBASS Eq Tr Ctf S			2	1	295,675	99.9950	295,659	295,675	295,675					7.230	7.112	JAN	21,377	21,377	09/19/1995	01/01/2013
337387-R#-3	First Union Natl Bk of NC ABS Loan Ctf T			2	1	16,313	100.2230	16,036	16,001	16,001		(18)			7.470	7.171	JJ	551	1,195	07/01/1997	01/15/2013
337387-S*-6	First Union Natl Bk of NC ABS Loan Ctf T			2	1	16,313	100.2230	16,036	16,001	16,001		(18)			7.470	7.171	JJ	551	1,195	07/01/1997	01/15/2013
337387-T#-1	First Union Natl Bk of NC ABS Loan Ctf T			2	1	25,940	100.2090	25,994	25,940	25,940					7.110	7.111	JJ	850	1,844	07/01/1997	01/15/2013
337387-T*-5	First Union Natl Bk of NC ABS Loan Ctf T			2	1	18,117	100.2230	17,810	17,771	17,771		(21)			7.470	7.174	JJ	612	1,327	07/01/1997	01/15/2013
337387-T@-3	First Union Natl Bk of NC ABS Loan Ctf T			2	1	15,765	100.2090	15,798	15,765	15,765					7.110	7.111	JJ	517	1,121	07/01/1997	01/15/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
337387-U#-9	First Union Natl Bk of NC ABS Loan Ctf T			2	1	25,940	100.2090	25,995	25,940	25,940					7.110	7.111	JJ	850	1,844	07/01/1997	01/15/2013
337387-U*-3	First Union Natl Bk of NC ABS Loan Ctf T			2	1	25,940	100.2090	25,994	25,940	25,940					7.110	7.111	JJ	850	1,844	07/01/1997	01/15/2013
337387-U@-1	First Union Natl Bk of NC ABS Loan Ctf T			2	1	25,921	100.2090	25,976	25,921	25,921					7.110	7.111	JJ	850	1,843	07/01/1997	01/15/2013
337387-V*-2	First Union Natl Bk of NC ABS Loan Ctf T			2	1	25,942	100.2090	25,997	25,942	25,942					7.110	7.111	JJ	851	1,845	07/01/1997	01/15/2013
34410#-AA-7	Flynn & Zinkan Realty CTL			2	1	179,106	102.6970	169,327	164,880	166,194		(1,327)			8.125	6.570	MON	595	13,397	03/27/2002	11/15/2013
34487*-AA-9	Football Trust IV ABS Sr Nt				1	30,000,000	120.3530	36,105,788	30,000,000	30,000,000					6.110	6.110	OCT	448,067	1,863,550	11/12/2008	10/05/2018
361452-AA-3	GATX Rail Corp ABS PTC Ser 2000-1			2	2AM	1,456,120	110.1310	1,603,645	1,456,120	1,456,120					8.100	8.103	JJ	55,041	117,946	04/05/2000	01/13/2020
36170V-AB-5	G-FORCE CDO Ltd CDO Ser 2006-1 Cl A-2 Co			2	1FE	7,811,040	100.2290	7,891,073	7,873,044	7,871,060		6,152			5.600	5.821	MON	36,741	479,098	09/13/2006	09/27/2046
36225*-AA-1	GSA IRS Lease Tr CTL PTC Ser 2009			2	1	18,667,774	120.6730	22,526,963	18,667,774	18,667,774					5.930	6.004	MON	61,500	1,106,999	06/29/2009	09/11/2030
36312K-AA-0	Gaithersburg Fin Tr CTL			2	1	3,837,340	105.6650	3,801,008	3,597,226	3,633,217		(23,410)			7.010	6.188	MON	14,710	256,368	04/05/2001	04/11/2014
368907-AC-5	General American Trans Corp ABS EETC Ser			2	2AM	213,104	105.5000	229,495	217,531	216,433		446			7.500	7.960	FA	5,574	16,315	12/21/2005	02/28/2015
368907-AC-5	General American Trans Corp ABS EETC Ser			2	3AM	1,000,915	105.5000	1,032,729	978,890	983,152		(1,862)			7.500	7.080	FA	25,084	73,417	05/08/2003	02/28/2015
368907-AD-3	General American Trans Corp ABS PTC Ser			2	2AM	2,957,159	123.0790	3,639,628	2,957,159	2,957,159					7.860	7.860	FA	79,415	232,433	08/21/1996	08/28/2021
393505-QX-3	Green Tree Finl Corp Mfg ABS Hsg Ser 199			2	1FE	4,101	102.2510	4,193	4,101	4,101					7.200	7.309	MON	13	295	11/07/1996	01/15/2028
39807K-AR-9	Greylock Synthetic CDO CDO Ser 2006-2A C			2	5AM	20,000,000	77.2800	15,456,000	20,000,000	20,000,000					6.797	6.799	MS	381,387	1,359,400	12/18/2006	03/20/2017
438499-AB-1	Honeywell En Sav Perf CtrctTr ABS PTC Se		0	2	1	1,188,756	103.0000	1,661,909	1,613,504	1,613,504				28,374	6.100	6.178	MON	8,202	96,198	10/22/2002	08/01/2015
44984M-AA-7	I-Preferred Term Sec Ltd ABS Residual Nt			23	6*	121,211	26.9640	272,357	1,010,091	121,211					8.310	80.981	MJSD			04/08/2005	06/24/2034
50204#-AA-3	LMB Funding LP CTL Ser A				2	6,835,308	105.1310	7,035,685	6,692,308	6,709,499		(16,245)			8.050	7.772	JD	1,496	538,731	03/14/2002	12/21/2013
52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25			2	1	6,919,509	113.3100	7,230,039	6,380,780	6,601,041		(40,117)			6.074	4.823	MON	22,608	393,050	08/24/2004	04/10/2017
52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12			2	1	1,728,524	112.4420	1,717,544	1,527,491	1,598,970		(14,969)			6.872	4.697	MON	6,124	103,991	08/24/2004	04/10/2017
52465#-BP-9	Legg Mason Mtg Cap Corp Ser 2003-CTL-21			2	1	13,727,866	111.5310	16,192,558	14,518,500	14,060,052		39,159			4.820	5.577	MON	58,316	699,792	09/05/2003	03/01/2023
52467@-AA-3	Legg Mason Mtg Cap Corp CTL			2	1	3,851,488	125.9690	4,634,689	3,679,222	3,763,054		(8,304)			7.400	6.948	MON	12,101	272,262	03/22/2002	12/15/2021
52467@-AH-8	Legg Mason Mtg Cap Corp CTL			2	4	1,598,043	109.9850	1,675,858	1,523,712	1,560,710		(4,077)			7.750	7.194	MON	5,248	118,088	07/02/2002	01/15/2021
52467@-AW-5	Legg Mason Mtg Cap Corp CTL			2	1	4,985,902	100.3760	5,004,636	4,985,902	4,985,902					5.070	5.124	MON	18,257	252,785	02/28/2003	02/05/2013
52467@-BC-8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl			2	2	3,887,580	116.0670	4,037,011	3,478,162	3,646,469		(27,288)			8.200	6.582	MON	12,676	285,209	04/07/2003	11/15/2018
55312H-AE-9	MMCaps Funding Bk Tr Prfd ABS Mezz Nt Se			2	6FE	10,277,228	36.0000	6,651,000	18,475,000	6,651,000	3,879,750				6.083	11.577	MJSD	93,645	1,123,742	09/30/2009	12/01/2035
59549W-AB-9	Mid State Tr ABS Ser 11 Cl M1			2	2AM	2,158,878	97.4150	2,103,119	2,158,923	2,158,916					5.598	5.664	MON	5,371	120,857	06/18/2003	07/15/2038
59560#-AC-8	Mid America Pref Cap Tr ABS Cumulative G			2	2	22,965,981	112.1470	23,550,782	21,000,000	21,576,300		(195,460)			7.830	6.735	FMAN	155,295	1,644,300	08/02/2004	08/27/2016
63080#-AA-5	NARA Caves Lease Tr CTL				1	6,068,341	117.0390	7,102,300	6,068,341	6,068,341					5.300	5.300	MON	14,294	321,622	06/03/2010	09/15/2028
636516-AB-2	National Inst of Hlth Fishers CTL Pl I B			2	1	2,684,283	126.7860	3,403,290	2,684,283	2,684,283					7.000	7.000	JJ	86,643	187,900	07/09/2002	01/15/2024
63651P-AA-2	National Inst Health Twinbrook CTL B Bld			2	1	8,300,338	114.6990	9,342,194	8,144,942	8,218,742		(9,418)			5.830	5.669	MON	21,104	474,850	02/27/2003	01/15/2019
636930-AA-7	NIH 5635 Fishers Place CTL			2	1	15,115,965	103.5900	15,658,582	15,115,965	15,115,965					5.330	5.390	MON	35,808	805,681	09/22/2004	03/15/2014
637432-BK-0	National Rural Utilities Coop ABS Coll T				1FE	175,248	114.9710	172,457	150,000	158,169		(2,712)			7.200	5.051	AO	2,700	10,800	08/22/2005	10/01/2015
637432-CG-8	National Rural Utilities Coop ABS Coll T				1FE	875,860	123.8770	974,913	787,000	834,900		(6,847)			6.550	5.322	MN	8,591	51,549	01/04/2006	11/01/2018
637432-KT-1	National Rural Utilities Coop ABS Coll T				1FE	6,793,290	120.2400	8,416,800	7,000,000	6,869,686		21,419			5.450	5.879	FA	158,958	381,500	02/20/2009	02/01/2018
637432-LR-4	National Rural Utilities Coop ABS Coll T				1FE	8,431,570	147.8220	10,347,519	7,000,000	7,979,217		(130,332)			10.375	7.379	MN	121,042	726,250	02/20/2009	11/01/2018
674135-CT-3	Oakwood Mtg Inv Inc ABS Sr Sub PTC 1997-			2	1FE	523	99.8890	519	519	518					6.500	6.433	MON	3	34	07/31/1998	02/15/2028
701538-AA-4	Parkway Bank & Tr CTL			2	1	273,061	103.6310	276,346	266,664	267,550		(577)			7.500	7.150	MON	889	20,000	03/27/2002	06/15/2014
71976*-AA-9	Pickering-Norvan Associates CTL			2	1	318,231	104.9720	312,501	297,698	301,157		(1,762)			7.850	6.700	MON	1,039	23,369	03/27/2002	11/15/2014
73019#-AB-8	PNC Equip Finc LLC ABS Priv Pl Nt Ser B			2	1Z	2,744,978	101.9650	2,798,925	2,744,978	2,744,978					3.000	3.000	MS	24,705		09/13/2012	09/13/2027
73019#-AC-6	PNC Equip Finc LLC ABS Priv Pl Nt Ser C			2	1Z	8,254,478	101.9650	8,416,702	8,254,478	8,254,478					3.000	3.000	MS	74,290		09/13/2012	09/13/2027
74040S-AA-3	Preferred Term Sec Ltd XIII ABS Residual			23	6*		0.0000		1,917,164						3.711	0.000	MJSD			05/06/2005	03/24/2034
74040U-AA-8	Preferred Term Sec Ltd ABS IX Residual I			23	6*		0.0000		1,071,925						3.355	0.000	JAJO			05/12/2005	04/03/2033
74041B-AA-9	Preferred Term Sec Ltd ABS XV Residual I			23	6*		0.0000		2,144,204						3.460	0.000	MJSD			06/02/2005	09/26/2034
74041T-AB-8	Preferred Term Sec Ltd ABS VII Residual			23	6*		0.0000		526,064						3.105	0.000	JAJO			04/01/2005	10/03/2032
74042G-AA-7	Preferred Term Sec Ltd ABS XVI Residual			23	6*		0.0000		1,817,782						5.310	0.000	MJSD			04/15/2005	03/23/2035
74042V-AA-4	Preferred Term Sec Ltd ABS XVII Residual			23	6*		0.0000		1,451,177						3.460	0.000	MJSD			04/01/2005	06/23/2035
74927#-AA-9	RB Investment Associates CTL			2	1	3,328,165	123.7530	4,118,716	3,328,165	3,328,165					7.220	7.329	MON	10,680	240,293	02/18/2003	12/15/2028
74975@-AA-2	RW James Inv Corp CTL			2	1	72,776	101.0460	69,440	68,721	68,877		(403)			8.125	7.030	MON	326	5,602	03/27/2002	05/10/2013
750754-AB-9	Railcar Leasing LLC ABS Ser 1 Cl A2			2	1FE	108,084	100.5000	93,661	93,195	93,298		(1,334)			7.125	4.249	JAJO	1,402	6,640	07/18/2003	01/15/2013
755920-AF-2	Receipts on Corp Sec Tr ABS Coll Tr Ser			2	4AM	395,828	110.5410	385,285	348,545	364,966		(3,377)			6.375	4.318	MN	2,839	22,220	06/06/2003	05/15/2017
755920-AG-0	Receipts on Corp Sec Tr ABS Coll Tr Ser			2	3AM	2,964,659	110.8050	2,978,861	2,688,382	2,784,249		(19,850)			6.500	4.913	FA	72,810	174,745	06/06/2003	08/01/2017
75903E-AA-7	Regional Diversified Fdg ABS Combo Nt Se			3	6*		0.0000		5,150,745						2.065	0.000	JAJO			03/22/2005	01/25/2036
76126C-BB-7	RACERS Tr ABS Ser 1997-S-7-1 Cl A1				1FE	4,396,900	43.2500	2,162,500	7,000,000	1,831,543		(363,330)			9.500	5.303	MN	60,694	475,000	06/16/2004	05/15/2017
76126C-DE-9	RACERS Tr ABS Ser 1998-CCE-1 Cl A1			2	1	1,622,012	109.6250	1,813,864	1,654,608	1,641,964		1,965			6.625	6.912	MN	14,007	109,618	06/12/2001	05/15/2018
76126C-GB-2	RACERS Tr ABS Ser 1999-24-S-CCE Cl A1			2	2	1,822,420	109.6250	2,151,881	1,962,947	1,910,675		8,179			6.625	7.649	MN	16,617	151,205	12/14/1999	05/15/2018
78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2			2	1	13,454,205	120.2180	15,414,562	12,822,147	13,218,743		(31,322)			7.052	6.414	MON	75,349	889,603	08/02/2004	11/10/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78442G-KW-5	SLM Student Loan Tr ABS Ser 2004-1 Cl A6			2	1FE	5,002,930	87.8040	4,390,205	5,000,000	5,002,004		(57)			1.065	1.064	JAJO	9,765	62,199	01/23/2004	07/25/2039
82454N-AA-6	Shiloh Texas Properties Ltd CTL			2	1	9,772,510	118.1240	10,891,736	9,220,567	9,530,278		(32,317)			6.232	5.489	FA	217,081	574,626	08/16/2004	02/15/2020
82454N-AB-4	Shiloh Texas Properties Ltd CTL Ser B			2	1	1,222,651	110.6210	1,352,506	1,222,651	1,222,651					5.250	5.250	FA	24,249	64,189	08/30/2004	02/15/2020
82669J-AC-2	Signature 6 Ltd CBO Nt Ser 6A Cl B HY			2	1FE	2,341,220	100.0000	2,413,629	2,413,629	2,389,051		6,498			7.276	7.897	MS	45,855	175,616	10/12/2004	09/27/2016
844741-AM-0	Southwest Airlines Co ABS PTC Ser A4			2	3AM	1,140,993	108.2530	983,021	908,080	944,194		(24,740)			9.150	5.499	JJ	41,545	83,089	12/13/2004	07/01/2016
844741-AS-7	Southwest Airlines Co ABS PTC Ser 1995-A			2	2AM	2,955,302	110.2630	3,307,886	3,000,000	2,978,172		6,309			7.640	7.921	JJ	114,600	229,200	12/18/2008	01/01/2018
844741-AS-7	Southwest Airlines Co ABS PTC Ser 1995-A			2	3AM	2,909,406	110.2630	3,022,816	2,741,464	2,791,602		(15,206)			7.640	6.938	JJ	104,724	209,448	06/12/2003	01/01/2018
844741-AS-7	Southwest Airlines Co ABS PTC Ser 1995-A			2	4AM	8,585,500	110.2630	7,718,400	7,000,000	7,473,346		(143,554)			7.640	5.161	JJ	267,400	534,800	06/12/2003	01/01/2018
84474W-AA-8	Southwest Airlines Co ABS PTC Ser 1998-A			2	3AM	795,226	108.8300	803,199	738,028	757,623		(3,322)			6.530	5.211	JJ	23,963	48,193	07/14/2004	07/02/2019
84986*-AC-6	Spring Mtn Rd Assoc ABS Sec Nt			2	2	550,810	118.5270	607,724	512,730	526,022		(2,236)			8.450	7.540	JJ	21,663	43,326	12/18/1997	07/01/2017
85231C-AA-3	St Louis Fed Office Bldg Tr CTL GSA Gtd			2	1	2,066,766	113.9810	2,355,729	2,066,766	2,066,766					6.910	6.912	JJ	65,853	142,814	05/20/2002	01/15/2019
85231C-AB-1	St Louis Fed Office Bldg Tr CTL GSA Gtd			2	1	2,488,189	108.8670	2,708,809	2,488,189	2,488,189					5.272	5.330	MON	5,830	131,177	05/04/2009	01/13/2019
85430R-AA-9	Stanfield CLO Ltd CDO Combo Nt Mix Corp			2	6*	0.0000			1,689,747						4.614	0.000	JAJO			06/24/1999	07/15/2014
85746*-DX-5	State Street Bk & Tr Co ABS Sr Lev Lease			2	2	7,030,219	116.2880	8,175,297	7,030,219	7,030,219					6.840	6.835	JJ	201,697	480,867	10/20/2004	01/31/2019
861832-A#-0	Stonehenge Cap Fund NY LLC ABS Sr Struct			2	1	148,478	107.8240	160,095	148,478	148,478					8.424	8.510	MJSD	556	12,508	11/18/2005	12/15/2016
86187#-AA-8	Stonehenge Cap Fd TX LP ABS Sr Structure			2	1	1,690,621	102.8330	1,738,520	1,690,621	1,690,621					7.340	7.340	MA	51,705	124,092	01/24/2008	08/01/2015
86357S-CE-4	Structured Asset Veh Sec Tr CDO Ser 2003			23	1	4,115,140	99.0810	4,085,495	4,123,376	4,123,376					5.100	5.134	AO		67,642	09/30/2003	10/14/2015
88088#-AA-4	Terneuzen Trust ABS Ser 2003 Cl A1				2	4,975,990	103.3160	5,483,346	5,307,342	5,265,441		39,225			5.600	6.426	JJ	147,780	297,211	06/26/2003	01/02/2014
88088#-AB-2	Terneuzen Trust ABS Ser 2003 Cl A2				2	3,538,228	103.3160	3,655,564	3,538,228	3,538,228					5.600	5.600	JJ	98,520	99,070	06/26/2003	01/02/2014
88088#-AC-0	Terneuzen Trust ABS Ser 2003 Cl B1				2	2,940,428	103.3160	3,037,939	2,940,428	2,940,428					5.600	5.600	JJ	81,875	164,664	06/26/2003	01/02/2014
88088#-AD-8	Terneuzen Trust ABS Ser 2003 Cl B2				2	2,940,428	103.3160	3,037,939	2,940,428	2,940,428					5.600	5.600	JJ	81,875	164,664	06/26/2003	01/02/2014
89222*-AB-1	Townsend Norwalk LLC CTL			2	2	2,849,935	122.6800	3,496,300	2,849,935	2,849,935					7.100	7.206	MON	562	202,412	05/09/2001	03/30/2021
89234C-AC-8	TPREF Funding Ltd Fltg Rate ABS Mezz Nt			2	6FE	3,004,746	25.0000	2,622,757	10,491,029	2,622,757	419,641				2.190	223.898	JAJO	49,786	376,036	09/23/2005	10/15/2032
89234N-AB-6	TPREF Funding Ltd ABS Mezz Nt Ser 2A Cl			2	6FE	6,657,410	28.0000	5,040,000	18,000,000	4,571,828	1,331,828				2.160	81.006	FMAN	50,760	423,457	09/30/2009	11/15/2032
89655M-AA-0	Trinity Rail Leasing I LLC LBASS ETC			2	1FE	7,531,368	118.7890	8,946,439	7,531,368	7,531,368					6.740	6.835	MON	15,510	507,614	05/17/2001	04/23/2023
89655V-AA-0	Trinity Rail Leasing I LLC ABS Ser 2003-			2	1FE	3,632,103	113.1220	4,108,694	3,632,103	3,632,103					5.640	5.707	MON	10,812	204,851	10/30/2003	10/12/2026
89708B-AE-3	TROPC CDO Corp Tr ABS Mezz Nt PTP			2	6FE	0.0100		1,000	10,000,000						1.620	0.000	JAJO			07/31/2006	07/15/2036
90216#-AA-5	Oakbrook Properties LLC CTL			2	2	1,996,450	118.6710	2,369,202	1,996,450	1,996,450					8.620	8.776	MON	6,215	172,631	09/18/2003	09/15/2018
90332U-AB-9	US Airways Pass-Thru Tr ABS Ser 1998-1B			2	4AM	4,974,956	101.0000	4,974,957	4,925,700	4,974,820		(137)			7.350	7.156	JJ	151,855		12/05/2012	07/30/2019
90332U-AF-0	US Airways Pass-Thru Tr ABS 2nd Lien Ser			2	4AM	5,091,846	106.0000	5,103,884	4,814,985	5,091,348		(498)			9.010	7.801	JJ	194,018		12/21/2012	07/20/2020
90781#-AA-0	Union Pacific RR ABS PTC Ser 2006-2			2	1	829,000	103.7470	860,062	829,000	829,000					5.510	5.512	JJ	22,839	45,678	12/01/2006	07/01/2015
90781#-AG-7	Union Pacific RR ABS PTC Ser 2008-2			2	1	870,866	104.3010	908,320	870,866	870,866					4.400	4.402	JJ	17,562	99,991	04/07/2008	01/16/2016
90781#-AH-5	Union Pacific RR ABS PTC Ser 2009-2			2	1	10,915,130	104.4290	11,398,595	10,915,130	10,915,130					4.090	4.090	FA	153,770	446,429	08/27/2009	08/27/2017
907831-AA-9	Union Pacific RR ABS PTC Ser 2001-1			2	1FE	4,829,822	114.5480	5,449,273	4,757,180	4,795,464		(9,490)			6.630	6.322	JJ	134,922	315,401	07/18/2008	01/27/2022
907833-AH-0	Union Pacific RR ABS PTC Ser 1999-A			2	1FE	522,315	120.1450	627,536	522,315	522,315					7.600	7.600	JJ	19,738	39,696	06/22/1999	01/02/2020
907833-AJ-6	Union Pacific RR ABS PTC Ser 2000-1			2	1FE	1,785,275	116.8510	1,996,038	1,708,196	1,755,141		(7,076)			8.000	7.035	JJ	64,911	136,656	12/18/2008	01/10/2021
90783V-AA-3	Union Pacific RR ABS PTC Ser 2005-1			2	1FE	7,370,576	115.1730	8,555,859	7,428,684	7,386,825		3,197			5.082	5.189	JJ	187,714	377,526	02/12/2008	01/02/2029
908594-A*-5	Union Tank Car Co ABS Sr Sec Nt			2	1	2,304,181	111.0100	2,557,878	2,304,181	2,304,181					6.820	6.821	JD	13,095	157,145	06/13/2001	06/01/2016
91530#-AA-2	UPenn Building Lease Fin Trust CTL			2	1	8,022,400	117.2580	9,406,908	8,022,400	8,022,400					5.650	5.717	MON	20,145	453,266	12/23/2003	10/15/2024
91736#-AA-4	United States of America BIA CTL GSA Gtd			2	1	10,184,762	116.9690	11,996,152	10,255,860	10,213,722		3,163			5.730	5.811	MS	173,033	587,661	04/09/2003	03/15/2024
91736#-AB-2	United States of America BIA CTL GSA Gtd			2	1	1,479,925	118.5230	1,754,045	1,479,925	1,479,925					6.000	6.001	MS	26,145	88,796	04/07/2006	03/15/2024
91737#-AA-3	United States Govt SS Ls FinTr CTL GSA G			2	1	34,041,160	108.0940	36,905,497	34,141,993	34,095,939		6,383			4.704	4.792	MON	71,380	1,606,039	06/24/2003	11/15/2018
91740#-AA-8	United States of America BIA-2 CTL Alber			2	1	28,478,610	118.5370	33,757,791	28,478,610	28,478,610					5.760	5.830	MON	72,905	1,640,368	12/15/2004	10/15/2025
91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls			2	1	12,994,278	115.8140	15,049,155	12,994,278	12,994,278					5.400	5.461	MON	31,186	701,691	10/18/2005	12/15/2026
91821*-AA-4	Veteran Affairs Crown Point CTL Ls Fin T			2	1	13,760,941	118.4570	16,300,747	13,760,941	13,760,941					5.620	5.686	MON	34,372	773,365	06/17/2010	07/15/2031
91847*-AA-4	VA Evansville IN CTL Ls Fin Tr			2	1	21,712,146	112.6030	24,448,549	21,712,146	21,712,146					4.950	5.001	MON	50,752	1,074,751	06/09/2011	10/14/2031
91849@-AA-0	VA Wash Diener Bldg US Gov CTL Nt			2	1	5,512,433	105.1290	5,795,177	5,512,433	5,512,433					4.171	4.207	MON	10,219	120,071	06/07/2012	04/15/2032
921796-LN-6	Vanderbilt Mtg Fin ABS Ser 2001-C Cl A4			2	1FE	1,021,559	102.8750	1,050,950	1,021,582	1,020,622		4			5.960	6.020	MON	5,074	60,886	11/13/2001	01/07/2027
92851@-AA-3	Vivendi SPC Tr CTL			2	2	1,914,774	117.3580	2,247,142	1,914,774	1,914,774					6.630	6.722	MON	5,642	126,949	11/25/2002	04/15/2022
92923W-AA-8	WHC-IRS Tr ABS PTC Ser 1993			2	1FE	369,543	107.3610	396,744	369,543	369,543					6.980	6.981	MN	3,296	25,794	05/24/1993	05/15/2015
92933#-AA-3	WRG III LP CTL			2	1	195,470	102.5110	197,268	192,437	192,750		(285)			7.295	7.090	MON	624	14,065	03/27/2002	01/15/2014
949483-AB-7	WellesStreetLP USPostalCtf GSA CTL Parti			2	1	3,478,452	123.8180	4,306,960	3,478,452	3,478,452					7.180	7.180	MN	31,913	249,753	11/22/1996	11/15/2019
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 20			2	1	1,152,461	119.2660	1,374,496	1,152,461	1,152,461					6.650	6.743	MON	6,387	76,639	07/28/2002	08/01/2027
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA L			2	1	12,989,684	135.6100	16,824,684	12,406,668	12,843,975		(16,442)			7.380	7.019	MON	40,694	915,612	07/30/2002	05/15/2032
94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Co			2	2	1,416,472	117.9560	1,670,817	1,416,472	1,416,472					6.640	6.733	MON	5,486	94,054	10/09/2002	10/10/2024
94978#-BC-0	Wells Fargo Bank Northwest NA CTL			2	2	7,202,980	120.1550	8,654,725	7,202,980	7,202,980					6.599	6.688	MON	39,610	498,781	02/26/2003	11/01/2022
96928#-AC-7	William Blair CTL CTL PTC Ser 2004-1			2	2	9,553,571	117.7420	9,948,003	8,449,009	9,017,632		7,089			7.660	5.852	MON	10,787	656,162	07/27/2006	01/25/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96928*-EA-1	William Blair CTL CTL PTC Ser 2011-G			2	1	3,761,732	118.4690	4,456,486	3,761,732	3,761,732					6.410	6.496	MON	10,717	241,127	04/28/2011	01/15/2032
97180*-YY-8	Wilmington Tr Co ABS Lease Nt-Solvay Pol			2	2	56,381	101.8250	57,410	56,381	56,381					7.740	7.738	JJ	2,024	4,321	09/15/1994	01/14/2014
97181#-BU-6	Wilmington Tr Co ABS Nt Ser A-Minerals P			2	1	60,325	115.4340	69,635	60,325	60,325					7.520	7.514	JJ	2,268	4,536	08/30/1995	07/01/2017
97181#-CE-1	Wilmington Tr Co ABS Lease Nt-Minerals			2	1	202,757	114.3170	231,786	202,757	202,757					7.520	7.520	JJ	7,624	15,247	08/30/1995	07/01/2017
97181#-CF-8	Wilmington Tr Co ABS Ser B-Minerals			2	1	58,412	113.4980	66,297	58,412	58,412					7.520	7.514	JJ	2,196	4,393	08/30/1995	01/01/2018
97181#-CS-0	Wilmington Tr Co ABS Lease Nt Ser B-Poly			2	1	194,794	117.0050	227,919	194,794	194,794					7.970	7.970	JJ	7,763	15,525	07/02/1996	01/01/2017
97181#-CY-7	Wilmington Tr Co ABS Lease Nt-Polymers			2	1	305,756	119.4160	365,122	305,756	305,756					8.010	8.007	JJ	12,246	24,491	09/20/1996	07/01/2018
98881@-AA-4	ZC Specialty Ins Co CTL Ser 2002-31			2	2	4,125,799	106.7970	4,406,215	4,125,799	4,125,799					7.338	7.339	JJ	131,192	302,751	12/20/2002	12/23/2022
98885Y-AD-1	ZAIS Investment Grade Ltd V CDO Ser 5A C			2	1AM		76.0000	9,880,000	13,000,000						2.624	0.000	FA			12/06/2002	08/08/2017
001749-AA-8	American Money Mgmt Corp CLO Ser 2011-9A		R	2	1FE	20,000,000	101.0000	20,200,000	20,000,000	20,000,000					1.990	1.995	JAJO	86,244	368,601	11/17/2011	01/15/2022
126578-AA-7	Calittum I CTL Priv Pl Nt		R	2	1	19,506,018	105.0880	20,498,547	19,506,018	19,506,018					4.130	4.151	JAJO	201,400	411,661	03/30/2012	04/01/2027
449848-AB-6	I-Preferred Term Sec Ltd ABS Sr Nt Fx-to		R	2	2AM	12,000,000	94.7400	11,368,800	12,000,000	12,000,000					1.561	1.563	MJSD	10,924	209,630	11/22/2002	12/11/2032
449848-AE-0	I-Preferred Term Sec Ltd ABS Nt PTP		R	23	6*		4.0780	27,150	665,721						7.100	0.000	MJSD			04/01/2005	12/11/2032
449848-AF-7	I-Preferred Term Sec Ltd ABS Sr Nt Fx-to		R	2	2AM	5,000,000	90.0000	4,500,000	5,000,000	5,000,000					1.561	1.563	MJSD	4,551	87,346	11/22/2002	12/11/2032
44984N-AA-5	I-Preferred Term Sec Ltd ABS Nt PTP		R	23	6*	12,807	17.8310	342,300	1,919,671	12,807					8.233	0.000	FMAN			04/01/2005	11/05/2033
44984Q-AC-4	I-Preferred Term Sec Ltd ABS Sr Nt FxToF		R	2	1FE	20,395,273	90.6200	18,766,642	20,709,161	20,395,273					1.510	2.048	FMAN	34,745	351,487	04/28/2003	05/22/2033
44984Q-AE-0	I-Preferred Term Sec Ltd ABS Mezz Nt Ser		R		4AM	2,531,250	49.9400	1,248,500	2,500,000	2,500,000					2.310	2.310	FMAN	6,256	62,820	12/15/2005	05/22/2033
44984Q-AJ-9	I-Preferred Term Sec Ltd ABS Mezz Nt Ser		R		4AM	2,528,125	49.9400	1,248,500	2,500,000	2,500,000					2.310	2.310	FMAN	6,256	62,820	03/22/2006	05/22/2033
44984S-AA-4	I-Preferred Term Sec Ltd ABS Sr Nt Ser A		R	2	1FE	4,261,611	91.4700	3,864,283	4,224,646	4,252,851		(1,549)			1.313	1.262	FMAN	8,784	62,938	02/20/2007	11/05/2033
44984S-AL-0	I-Preferred Term Sec Ltd ABS Sr Nt Ser A		R	2	1FE	3,735,000	91.2300	3,421,125	3,750,000	3,749,771		13,486			1.413	1.477	FMAN	8,391	59,663	04/20/2006	11/05/2033
652454-AB-5	Newport Waves CDO CDO Ser 2007-5A CI A3L		R	2	4AM	9,050,000	92.5500	9,255,000	10,000,000	9,775,952		150,480			1.009	2.558	MJSD	3,363	119,036	10/24/2007	06/20/2014
740408-AA-7	Preferred Term Sec Ltd ABS Sr Nt PTP		R	1	1FE	2,624,453	118.8600	3,119,425	2,624,453	2,624,453					8.790	8.789	MS	67,925	296,193	08/31/2000	09/15/2030
74040P-AC-5	Preferred Term Sec Ltd V ABS Mezz Nt PTP		R	2	6FE	178,795	20.9990	133,988	638,343	133,988	(5,216)				2.467	17.875	JAJO	3,937	16,363	10/03/2012	04/03/2032
74040T-AC-7	Preferred Term Sec Ltd IV ABS Mezz Nt PT		R	2	1AM	121,057	66.8400	244,623	365,982	121,057	5,370				2.558	11.082	MJSD	208	10,153	09/30/2009	12/23/2031
74040X-AC-8	Preferred Term Sec Ltd IX ABS Mezz Nt CI		R		6FE	5,846,693	17.9900	1,349,250	7,500,000	1,349,250	195,750				2.164	3.578	JAJO	40,566	172,817	10/11/2006	04/03/2033
74040Y-AG-7	Preferred Term Sec Ltd ABS X Residual In		R	23	6*		0.0000		244,545						3.105	0.000	JAJO			04/01/2005	07/03/2033
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se		R	1	1AM	9,860,577	82.5600	10,504,378	12,723,326	9,846,095		(14,483)			0.858	3.283	MJSD	2,426	30,192	12/11/2012	03/24/2034
74041A-AG-8	Preferred Term Sec XIII ABS Nt Fx-to-Flt		R	2	6FE	2,802,469	1.9700	103,518	5,254,704	103,518	676,011		844,284		1.878	108.110	MJSD	2,193	107,066	12/24/2012	03/24/2034
74041C-AB-5	Preferred Term Sec Ltd XV ABS Nt Ser A-2		R	2	1AM	6,694,493	49.6300	3,722,250	7,500,000	6,694,493					0.888	3.207	MJSD	925	79,651	09/14/2007	09/26/2034
74041E-AC-9	Preferred Term Sec Ltd XVI ABS Mezz Nt		R	2	6FE	19,123	0.0000		5,172,948		(19,123)				1.310	8,888.000	MJSD	1,505	19,123	09/24/2012	03/23/2035
74041P-AA-8	Preferred Term Sec VIII ABS Sr Nt CI A-1		R	2	1FE	691,515	84.3400	604,377	716,596	696,973		1,066			1.167	1.402	JAJO	2,091	9,226	11/29/2007	01/03/2033
74041W-AA-3	Preferred Term Sec XI ABS Sec Nt		R	2	1FE	11,520,914	94.5000	14,516,351	15,361,218	11,507,701		(13,213)			0.958	3.827	MJSD	3,270	40,334	11/29/2012	09/24/2033
74042C-AA-6	Preferred Term Sec Ltd XXVIII ABS Sr Nt		R	2	1AM	3,581,447	82.8500	4,371,608	5,276,533	3,594,715		13,268			1.210	4.098	MJSD	1,418	17,189	10/02/2012	03/22/2038
74042C-AA-6	Preferred Term Sec Ltd XXVIII ABS Sr Nt		R	2	2AM	6,595,666	82.8500	5,464,510	6,595,666	6,595,666					1.210	1.211	MJSD	1,773	92,310	11/06/2007	03/22/2038
74042E-AB-0	Preferred Term Sec Ltd XXVIII ABS Sr Nt		R	2	5AM	7,062,256	49.9600	3,996,800	8,000,000	7,062,256					0.808	3.123	MJSD	1,436	79,301	09/14/2007	06/23/2035
74042E-AC-8	Preferred Term Sec Ltd XXVIII ABS Mezz N		R	2	6FE	1,489,938	0.3600	7,264	2,017,783	7,264	227,432		259,183		1.108	180.000	MJSD	497	31,666	12/24/2012	06/23/2035
74042E-AD-6	Preferred Term Sec Ltd XXVIII ABS Mezz N		R	2	6FE	34,146	0.0000		7,266,071		(34,146)		102,216		1.708	0.000	MJSD	2,758	136,362	09/24/2012	06/23/2035
74042H-AA-5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt		R	2	1AM	3,023,517	74.7900	3,768,814	5,039,195	3,054,857		31,340			0.658	5.143	MJSD	944	20,171	06/27/2012	12/22/2035
74042H-AC-1	Preferred Term Sec Ltd ABS XIX Nt CI B P		R	2	6FE	5,062,616	3.0300	153,351	5,061,088	153,351	(240,811)	(10,838)			0.908	0.867	MJSD	1,021	66,892	12/24/2012	12/22/2035
74042J-AA-1	Preferred Term Sec Ltd ABS XXI Nt Ser A-		R	2	3AM	3,699,902	83.6100	3,093,488	3,699,902	3,699,902					0.658	0.659	MJSD	541	30,980	04/23/2007	03/22/2038
74042M-AA-4	Preferred Term Sec Ltd ABS XXII Nt CI A-		R	2	2AM	6,569,858	90.5800	5,950,977	6,569,858	6,569,858					0.648	0.649	MJSD	946	54,340	05/24/2007	09/22/2036
74042T-AC-5	Preferred Term Sec Ltd XXVII ABS Nt CI A		R	2	3AM	8,864,586	73.0300	7,220,541	9,887,089	8,864,586					0.708	1.928	MJSD	1,556	87,841	09/14/2007	12/22/2037
74042W-AB-0	Preferred Term Sec Ltd XVIII ABS Nt CI A		R	2	3AM	7,912,026	55.6400	4,947,234	8,891,505	7,912,026					0.788	2.862	MJSD	1,557	86,036	09/14/2007	09/23/2035
74042W-AC-8	Preferred Term Sec Ltd XVIII ABS Nt CI B		R	2	6FE	16,098,736	3.6300	581,736	16,025,779	581,736	(1,400,659)	7,856			1.058	0.948	MJSD	3,768	241,415	12/24/2012	09/23/2035
74042W-AD-6	Preferred Term Sec Ltd XVIII ABS Nt CI C		R	2	6FE	3,379,400	0.0000		7,933,082		1,418,343		1,604,232		1.658	111.315	MJSD	2,923	145,393	12/24/2012	09/23/2035
74043A-AD-3	Preferred Term Sec Ltd ABS XXIII Nt CI A		R	2	3AM	2,829,367	88.1300	2,615,755	2,968,064	2,852,158		5,006			0.618	0.797	MJSD	408	23,639	09/27/2007	12/22/2036
74137W-AA-8	Preferred Term Sec Ltd V ABS Combo Nt PT		R	23	6*		0.0000		61,371						3.105	0.000	JAJO			03/14/2002	04/03/2032
741382-AA-3	Preferred Term Sec Ltd XV ABS Combo Nt P		R	23	1AM	3,413,527	49.5720	2,955,000	5,960,996	3,413,527		(758)			2.310	6.381	MJSD	1,912	108,342	09/15/2004	09/26/2034
74138N-AA-7	Preferred Term Sec Ltd XiX ABS Combo Nt		R	2	6*	3,266,648	1.5240	122,400	8,031,486	122,400	(247,385)				0.908	48.553	MJSD	1,639	98,885	12/23/2012	12/22/2036
74138P-AA-2	Preferred Term Sec Ltd XVIII ABS Combo N		R	2	6*	2,636,102	1.9650	131,155	6,673,319	131,155	(360,173)				1.058	34.817	MJSD	1,780	98,634	12/23/2012	09/23/2035
75903A-AD-9	Regional Diversified Fdg ABS Sr Nt Ser 2		R		6FE	80,439	0.0000		17,607,625		(80,439)				1.635	8,888.000	JAJO		80,439	07/25/2012	01/25/2036
783422-BG-2	Rutland Rated Investments CDO Ser DRYD-1		R	2	2AM	14,400,000	100.1000	15,015,000	15,000,000	14,949,097		109,334			0.659	1.384	MJSD	3,295	125,180	10/05/2007	06/20/2013
784735-AM-4	Starts (Cayman) Ltd CDO Ser 2006-4A CI B		R	2	1AM	4,068,500	94.1600	14,124,000	15,000,000	4,068,500					6.820	43.752	JD	31,258	1,023,000	09/30/2009	12/20/2013
83415H-AB-3	Solar Investment Grade CBO II CDO CI IIA		R	2	2AM	673,959	99.8750	673,117	673,959	673,959					1.427	1.427	JJ	4,302	8,953	07/26/2001	07/24/2013
922501-AA-9	Vega Container Vessel PLC ABS Ser 2006-1		R	2	1AM	7,299,846	96.2500	14,190,704	14,743,589	7,299,846					5.562	29.375	FMAN	116,172	820,038	02/03/2006	02/10/2021
92719T-AA-3	Vinacasa CLO Ltd CLO Ser2008-1A CID JrNt		R	2	6		71.2500	9,618,750	13,500,000						0.000	0.000	JAJO			03/18/2008	10/14/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92719U-AC-6	Vinacasa CLO Ltd CLO Ser 2008-1A Cl B Mi		R	2	1FE	491,726	100.0000	491,726	491,726	491,726					5.340	5.368	JAJO	5,690	27,427	03/04/2008	10/14/2015
92719U-AD-4	Vinacasa CLO Ltd CLO Ser 2008-1A Cl C Mi		R	2	1AM	2,747,523	100.0000	3,000,000	3,000,000	2,747,523					7.340	9.891	JAJO	47,712	174,047	03/04/2008	10/14/2015
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,320,110,543	XXX	1,422,273,106	1,509,256,150	1,267,452,606	7,183,001	(528,230)	3,005,243	28,374	XXX	XXX	XXX	10,589,409	70,101,086	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,313,688,853	XXX	21,115,797,864	19,486,217,839	19,191,008,816	10,094,176	(36,238,521)	11,886,028	3,285,026	XXX	XXX	XXX	235,004,944	959,392,692	XXX	XXX
06738C-82-8	Barclays Bank PLC Pref Nt		R	1	3FE	5,000,000	95.0000	4,750,000	5,000,000	5,000,000					6.278	6.278	JD	13,951	313,900	06/01/2005	12/31/2049
19075Q-40-9	Cobank ACB Non-Cum Pfd Ser C			1	2FE	8,000,000	102.9400	8,235,008	8,000,000	8,000,000					11.000	11.000	JAJO		880,000	07/01/2008	01/01/2049
313400-62-4	FHLMC Perp Pfd			1	6FE	117,000	7.0000	525,000	7,500,000	117,000					0.000	0.000	MJSD			02/01/2008	01/01/2049
313586-75-2	FNMA Pfd			1	6FE	207,000	6.6800	1,002,000	15,000,000	207,000					0.000	0.000	MJSD			02/01/2008	01/01/2049
65557A-AB-3	Nordea Bank AB Fx-to-Flt Nt		R	1	2FE	4,769,621	96.5000	4,969,750	5,150,000	4,782,227		2,741			5.424	5.901	AO	55,091	279,336	01/22/2008	12/31/2049
677879-CE-6	Oil Insurance Ltd Fx-to-Flt Sr Nt		R		2FE	32,184,446	88.6200	28,074,816	31,680,000	31,680,000		(1)			3.293	7.648	MJSD	2,898	1,112,405	03/16/2007	12/31/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						50,278,067	XXX	47,556,574	72,330,000	49,786,227		2,740			XXX	XXX	XXX	71,940	2,585,641	XXX	XXX
01039X-AA-8	Alabama Power Cap Tr V LBASS Fx-to-Flt G			1	1FE	22,067,380	99.6250	21,917,500	22,000,000	22,000,000					3.460	3.460	JAJO	194,543	794,102	05/10/2007	10/01/2042
17305H-AA-6	Citigroup Capital ABS Nt				5AM	10,233,150	106.6630	9,066,347	8,500,000	10,090,971		(28,835)			7.625	6.124	JD	54,010	648,125	04/20/2007	12/01/2036
251528-AA-3	Deutsche Bk Cap Funding Tr ABS Fx-to-Flt			1	2AM	48,215,880	68.0360	31,150,283	45,785,000	45,785,000					3.281	3.281	MJSD	8,346	1,600,055	05/15/2007	12/31/2049
25746R-AE-6	Dominion Cap Tr LBASS Nt			13	3AM	1,009,690	101.9500	1,019,500	1,000,000	1,003,945		(638)			7.830	7.732	JD	6,525	78,300	06/24/1998	12/01/2027
493739-AC-0	Kiawah Issuer Tr ABS Principal Units	@		2	1	1,009,221	41.4800	2,517,414	6,069,000	3,012,388		257,764			0.000	9.148	N/A			10/10/2000	10/30/2020
493739-AF-3	Kiawah Issuer Tr ABS Principal Units	@		2	1	646,193	50.8710	2,162,025	4,250,000	1,422,803					0.000	9.533	N/A			10/10/2000	12/31/2020
493739-AG-1	Kiawah Issuer Tr ABS Principal Units	@		2	1	636,596	35.6490	1,515,086	4,250,000	1,396,854					0.000	9.491	N/A			10/10/2000	03/31/2021
493739-AH-9	Kiawah Issuer Tr ABS Principal Units	@		2	2	805,977	34.4090	1,243,039	3,612,500	805,977					0.000	13.591	N/A			10/10/2000	11/27/2020
493739-AJ-5	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		2	1	849,826	78.5790	5,009,434	6,375,000	2,872,861		272,439			0.000	10.216	N/A			10/10/2000	12/31/2020
493739-AK-2	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		2	1	567,820	39.5660	1,681,570	4,250,000	1,936,743		184,944			0.000	10.293	N/A			10/10/2000	10/30/2020
493739-AL-0	Kiawah Issuer Tr ABS Principal Units	@		2	1	986,306	42.7650	2,544,518	5,950,000	2,107,966					0.000	9.169	N/A			10/10/2000	10/27/2020
493739-AM-8	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		2	1	684,766	44.2870	1,882,209	4,250,000	2,064,326		178,173			0.000	9.233	N/A			10/10/2000	12/31/2020
493739-AN-6	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		2	2	1,501,543	35.8900	3,584,543	9,987,500	4,743,272		425,936			0.000	9.634	N/A			10/10/2000	11/30/2020
493739-AP-1	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		2	1	550,584	42.1820	2,689,096	6,375,000	2,435,004		278,831			0.000	12.539	N/A			10/10/2000	11/30/2020
493739-AQ-9	Kiawah Issuer Tr ABS Principal Units	@		2	1	179,321	43.1580	917,098	2,125,000	800,661		92,236			0.000	12.622	N/A			10/10/2000	12/22/2020
553086-AC-3	MMI Cap Tr I ABS Pfd Ser B				2AM	4,982,050	117.1500	5,857,495	5,000,000	4,986,586		468			7.625	7.655	JD	16,944	381,250	06/01/1998	12/15/2027
74959R-AB-2	RIO Tr ABS Ser 1999-1 Cl B Ctf	@		2	1	1,727,719	19.4780	4,801,253	24,650,000	1,727,719					0.000	13.509	N/A			06/29/1999	07/31/2029
74959R-AD-8	RIO Tr ABS Ser 1999-2 Cl B Ctf	@		2	1	2,668,626	20.6470	7,107,808	34,425,000	2,668,626					0.000	12.926	N/A			06/29/1999	08/31/2029
74959R-AF-3	RIO Tr ABS Ser 1999-3 Cl B Ctf	@		2	1	1,202,614	21.1590	5,485,390	25,925,000	4,754,042		460,026			0.000	10.441	N/A			06/29/1999	08/31/2029
749768-AA-5	Rabobank Cap Fd Tr II ABS Perpetual FTF			1	1FE	19,645,318	100.5010	22,110,308	22,000,000	19,701,683		13,293			5.260	5.945	JD	3,214	1,157,200	10/28/2008	12/31/2049
749769-AA-3	Rabobank Cap Fd Tr III ABS Perpetual NC			1	2	19,316,300	101.1540	20,230,700	20,000,000	19,341,258		5,166			5.254	5.461	JD	2,919	1,050,800	10/05/2007	12/31/2049
787048-AB-3	Saguaro Issuer Tr ABS Principal Units	@		2	2	596,726	37.6830	1,345,277	3,570,000	596,726					0.000	18.113	N/A			05/19/1999	07/24/2019
787048-AC-1	Saguaro Issuer Tr ABS Principal Units	@		2	2	1,400,654	37.4120	1,736,311	4,641,000	1,400,654					0.000	11.552	N/A			05/19/1999	08/30/2019
787048-AD-9	Saguaro Issuer Tr ABS Principal Units	@		2	2	1,102,309	43.2210	1,697,288	3,927,000	1,102,309					0.000	12.576	N/A			05/19/1999	05/31/2019
787048-AE-7	Saguaro Issuer Tr ABS Principal Units	@		2	2	687,225	42.6520	1,065,867	2,499,000	687,225					0.000	12.477	N/A			05/19/1999	08/30/2019
787048-AF-4	Saguaro Issuer Tr ABS Principal Units	@		2	2	1,172,745	35.6810	2,547,589	7,140,000	1,172,745					0.000	18.438	N/A			05/19/1999	06/27/2019
787048-AG-2	Saguaro Issuer Tr ABS Principal Units	@		2	2	1,186,240	35.7690	2,553,897	7,140,000	1,186,240					0.000	18.458	N/A			05/19/1999	05/31/2019
787048-AH-0	Saguaro Issuer Tr ABS Principal Units	@		2	2	1,625,832	41.5680	2,159,192	5,194,350	1,625,832					0.000	11.380	N/A			05/19/1999	06/28/2019
787048-AK-3	Saguaro Issuer Tr ABS Principal Units	@		2	1	373,388	45.1560	967,239	2,142,000	867,744					0.000	8.735	N/A			05/19/1999	10/25/2019
787048-AL-1	Saguaro Issuer Tr ABS Principal Units	@		2	2	662,092	34.9960	1,374,307	3,927,000	662,092					0.000	17.992	N/A			05/19/1999	07/31/2019
787048-AM-9	Saguaro Issuer Tr ABS Principal Units	@		2	2	1,221,568	34.8240	4,226,929	12,138,000	1,221,568					0.000	23.304	N/A			05/19/1999	08/30/2019
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						149,515,659	XXX	174,166,512	319,097,350	166,181,820		2,139,803			XXX	XXX	XXX	286,501	5,709,832	XXX	XXX
4899999. Total - Hybrid Securities						199,793,726	XXX	221,723,086	391,427,350	215,968,047		2,142,543			XXX	XXX	XXX	358,441	8,295,473	XXX	XXX
638738-AD-2	Nationwide Advantage Mtg Nt			2	1	17,857,142	100.0000	17,857,142	17,857,142	17,857,142					5.570	5.569	MN	124,330	994,643	10/28/2011	11/16/2017
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						17,857,142	XXX	17,857,142	17,857,142	17,857,142					XXX	XXX	XXX	124,330	994,643	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						17,857,142	XXX	17,857,142	17,857,142	17,857,142					XXX	XXX	XXX	124,330	994,643	XXX	XXX
7799999. Total - Issuer Obligations						16,740,104,121	XXX	18,881,720,925	16,650,409,481	16,827,859,967		(20,949,038)		3,256,652	XXX	XXX	XXX	236,211,855	824,093,902	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						3,954,636,640	XXX	4,101,722,980	4,141,514,711	3,947,571,923	7,864,294	822,737	8,880,785		XXX	XXX	XXX	16,332,626	198,153,819	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,126,408,316	XXX	1,229,438,796	1,261,089,901	1,121,346,683	(4,953,119)	(867,393)			XXX	XXX	XXX	4,683,092	57,735,314	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8099999. Total - Other Loan-Backed and Structured Securities						1,571,493,439	XXX	1,711,876,264	1,929,682,098	1,535,249,627	7,183,001	1,576,426	3,005,243	28,374	XXX	XXX	XXX	12,278,346	81,116,724	XXX	XXX
8399999 - Total Bonds						23,392,642,516	XXX	25,924,758,965	23,982,696,191	23,432,028,200	10,094,176	(19,417,268)	11,886,028	3,285,026	XXX	XXX	XXX	269,505,919	1,161,099,759	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
78412J-20-5	SFA CABS II CDO Pfd			4,500.000	1,000.00	0.000		0.000											P6UFE	03/07/2012
86358X-20-3	SFA ABS CDO III LTD Pfd		R	2,734.000	1,000.00	0.000		0.000											P6UFE	03/07/2012
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)								XXX											XXX	XXX
8999999 - Total Preferred Stocks								XXX											XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
31340#-00-1	Federal Home Loan Bank Com	R		255,000.000	25,500,000	100.000	25,500,000	25,500,000		612,453						U	12/14/2012
55303C-2#-7	MGM Com			210,354.000	7,888,275	37.500	7,888,275	5,160,649				3,365,664		3,365,664		A	12/20/2010
68578#-10-5	Oreck Corp Com			1,898.000												U	04/05/2010
000000-00-0	George Wimpey Plc Warrants (GBP) AE9		D	182,640.000	136,565	0.748	136,565					54,364		54,364		U	06/01/2009
000000-00-0	George Wimpey Plc Warrants (GBP) AK5		D	83,710.000	62,592	0.748	62,592					24,917		24,917		U	06/01/2009
000000-00-0	Taylor Woodrow plc Warrants (GBP)		D	76,100.000	56,902	0.748	56,902					22,652		22,652		U	06/01/2009
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					33,644,334	XXX	33,644,334	30,660,649		612,453		3,467,597		3,467,597		XXX	XXX
63866#-10-7	Nationwide Life & Annuity Ins			66,000.000	310,995,146	4,712.048	310,995,146	623,340,260				(72,459,438)		(72,459,438)		K	12/31/2013
63866@-10-9	Nationwide Investment Serv			5,000.000	1,338,720	267.744	1,338,720	1,029,728				14,177		14,177		K	04/05/1996
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					312,333,866	XXX	312,333,866	624,369,988				(72,445,261)		(72,445,261)		XXX	XXX
000000-00-0	Nationwide Fin Services Inc Var Ann Sele			15,000.000	10,993	0.733	10,993	15,000				(2,268)		(2,268)		L	12/26/2002
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	420	0.420	420	1,000				49		49		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	469	0.469	469	1,000				53		53		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	213	0.213	213	1,000				(272)		(272)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	1,127	1.127	1,127	1,000				120		120		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	1,121	1.121	1,121	1,000				98		98		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	891	0.891	891	1,000				(35)		(35)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,036	1.036	1,036	1,000				74		74		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,022	1.022	1,022	1,000				94		94		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,158	1.158	1,158	1,000				118		118		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,141	1.141	1,141	1,000				120		120		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,118	1.118	1,118	1,000				119		119		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,077	1.077	1,077	1,000				83		83		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,097	1.097	1,097	1,000				118		118		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,098	1.098	1,098	1,000				120		120		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,165	1.165	1,165	1,000				133		133		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,149	1.149	1,149	1,000				135		135		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,096	1.096	1,096	1,000				135		135		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	994	0.994	994	1,000				62		62		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	999	0.999	999	1,000				64		64		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,011	1.011	1,011	1,000				96		96		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,115	1.115	1,115	1,000				117		117		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,079	1.079	1,079	1,000				121		121		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,072	1.072	1,072	1,000				122		122		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,047	1.047	1,047	1,000				120		120		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,011	1.011	1,011	1,000				97		97		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,041	1.041	1,041	1,000				125		125		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,067	1.067	1,067	1,000				132		132		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,027	1.027	1,027	1,000				134		134		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,005	1.005	1,005	1,000				34		34		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	970	0.970	970	1,000				60		60		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,030	1.030	1,030	1,000				83		83		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	990	0.990	990	1,000				99		99		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,098	1.098	1,098	1,000				117		117		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,036	1.036	1,036	1,000				121		121		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,028	1.028	1,028	1,000				121		121		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	982	0.982	982	1,000				120		120		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	980	0.980	980	1,000				122		122		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	954	0.954	954	1,000				123		123		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	986	0.986	986	1,000				130		130		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	977	0.977	977	1,000				134		134		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NSC Acct 11			1,000.000	1,001	1.001	1,001	1,000				141		141		L	12/28/2005

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
9299999. Subtotal - Mutual Funds					51,891	XXX	51,891	56,000				1,589		1,589		XXX	XXX
9799999 - Total Common Stocks					346,030,091	XXX	346,030,091	655,086,637		612,453		(68,976,075)		(68,976,075)		XXX	XXX
9899999 - Total Preferred and Common Stocks					346,030,091	XXX	346,030,091	655,086,637		612,453		(68,976,075)		(68,976,075)		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....5 , the total $ value (included in Column 8) of all such issues $ 25,756,059

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
251129-5D-0	Detroit Mich City Sch GO Bld Amer Bd Det		05/03/2012	Loop Capital Markets		3,248,225	2,500,000	3,766
392643-SC-7	Green Bay WI AreaPubSchDist GO Preref Se		07/26/2012	Tax Free Exchange		816,205	815,000	12,497
392643-SL-7	Green Bay WI AreaPubSchDist GO Unref Ser		07/26/2012	Tax Free Exchange		183,795	185,000	2,837
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,248,225	3,500,000	19,100
02765U-CY-8	American Mun Pwr Ohio Inc Rev Bld Amer B		06/11/2012	Various		9,475,603	7,870,000	142,188
02765U-DN-1	American Mun Pwr Ohio Inc Rev Bld Amer B		05/01/2012	Barclays Capital		5,773,189	4,945,000	64,447
02765U-EQ-3	American Mun Pwr Ohio Inc Rev Bld Amer B		06/11/2012	Bonds Direct		4,196,013	3,575,000	74,095
040507-NB-7	Arizona Health Facs Auth Rev Banner Hlth		10/18/2012	Bank of America BISD Dealer		7,000,000	7,000,000	
20281P-CT-7	Commonwealth PA Fin Auth Ser B Bld Amer		05/01/2012	Barclays Capital		2,482,200	2,000,000	52,853
3128MJ-Q3-7	FHLMC Giant Pool #G08473		01/05/2012	Barclays Capital		8,304,903	8,093,091	8,655
3138LU-XW-0	FNMA Pool #A04292 3.000% 07/25/42		08/02/2012	Nomura Securities Int'l Inc		11,174,699	10,738,450	10,738
3138LX-PL-7	FNMA Pool #A06726 3.000% 06/25/42		08/02/2012	Nomura Securities Int'l Inc		16,616,508	15,967,816	15,968
3138M0-JU-5	FNMA Pool #A08374 3.000% 07/25/42		08/02/2012	Nomura Securities Int'l Inc		9,917,131	9,529,976	9,530
3138M3-SM-7	FNMA Pool #AP0523 3.000% 08/25/42		08/02/2012	Nomura Securities Int'l Inc		9,181,082	8,822,661	8,823
3138M6-QU-4	FNMA Pool #AP3166 3.000% 08/25/42		08/02/2012	Nomura Securities Int'l Inc		4,067,681	3,908,882	3,909
3138M7-R5-6	FNMA Pool #AP4107 3.000% 08/25/42		08/02/2012	Nomura Securities Int'l Inc		12,533,335	12,044,046	12,044
31394A-PF-7	FNMA REMIC Ser 2004-65 CI ZA		12/01/2012	Interest Capitalization		961,513	961,513	
31394B-DH-4	FNMA REMIC Ser 2004-78 CI Z		12/01/2012	Interest Capitalization		919,445	919,445	
31394B-FS-8	FNMA REMIC Ser 2004-79 CI ZD		12/01/2012	Interest Capitalization		1,104,203	1,104,203	
31395B-R3-9	FNMA REMIC Ser 2006-24 CI Z		12/01/2012	Interest Capitalization		4,176,046	4,176,046	
31395X-MD-4	FHLMC REMIC Ser 3025 CI ZC		12/01/2012	Interest Capitalization		687,723	687,723	
31395X-WS-0	FHLMC REMIC Ser 3019 CI ZQ		12/01/2012	Interest Capitalization		4,469,919	4,469,919	
31396F-G3-1	FHLMC Ser 3068 CI Z 5.500% 11/15/35		09/01/2012	Interest Capitalization		1,353,147	1,353,147	
31396T-QY-2	FHLMC REMIC Ser 3174 CI PZ		12/01/2012	Interest Capitalization		967,491	967,491	
31396W-Q7-4	FNMA REMIC Ser 2007-74 CI ZE		12/01/2012	Interest Capitalization		776,282	776,282	
31396Y-F7-2	FNMA REMIC Ser 2008-29 CI ZA		12/01/2012	Interest Capitalization		1,060,166	1,060,166	
31397A-6C-2	FHLMC REMIC Ser 3209 CI TZ		12/01/2012	Interest Capitalization		383,871	383,871	
31418A-JV-1	FNMA Pool #MA1175 3.000% 08/25/42		08/02/2012	Nomura Securities Int'l Inc		15,484,790	14,880,279	14,880
546589-QW-5	LouisvilleJeffersn Cnty KY Rev Bld Amer		06/12/2012	Citigroup		10,199,305	8,030,000	40,016
592643-BN-9	Metropolitan Washington DC Rev Bld Amer		03/02/2012	Bank of America BISD Dealer		2,923,975	2,500,000	86,667
644693-KW-2	New Hampshire St Tpk Sys Rev Bld Amer Bd		05/02/2012	Goldman Sachs & Company		2,608,082	2,140,000	2,143
66285W-FB-7	North Texas Tollway Auth Rev Bld Amer Bd		05/04/2012	Various		26,510,928	20,245,000	476,855
664845-DQ-4	Northern CA Pwr Agcy Rev Bld Amer Bd Ser		12/06/2012	Loop Capital Markets		21,224,310	17,000,000	397,028
709221-TF-2	Pennsylvania St Tpk Commn Rev Bld Amer B		09/18/2012	Citigroup		8,758,215	7,380,000	131,872
709223-ZZ-7	Pennsylvania St Tpk Commn Rev Bld Amer B		06/12/2012	Various		28,402,997	23,615,000	51,070
79765R-TK-5	San Francisco Cty&Cnty CA Rev Bld Amer B		10/03/2012	Various		19,023,592	15,240,000	401,320
837151-FV-6	South Carolina Pub Svc Auth Rev Ser E		05/03/2012	Various		22,009,976	21,450,000	30,720
842475-F7-5	Southern CA Pub Pwr Aut Rev Bld Amer Bd		12/03/2012	Barclays Capital		13,311,870	11,000,000	281,467
87638T-EG-4	Tarrant Cnty TX Rev Txbl Hlth Res Ser A		09/27/2012	Morgan Stanley & Co Inc		12,000,000	12,000,000	
91412F-7Y-7	University CA Rev Bld Amer Bd		10/03/2012	Various		3,322,822	2,700,000	62,316
928120-4B-0	Virginia St Hsg Dev Auth Rev LBASS Txbl		09/25/2012	Raymond James & Assoc Inc		10,000,000	10,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						313,363,012	279,535,007	2,379,604
00163M-AK-0	Prologis LP Co Gtd Nt 6.625% 12/01/19		06/25/2012	Merrill Lynch		2,107,692	1,800,000	8,944
00206R-BN-1	AT&T Inc Sr Nt 2.625% 12/01/22		12/06/2012	Bank of America BISD Dealer		9,992,200	10,000,000	
00287Y-AB-5	ABBVIE Inc Sr Nt 1.750% 11/06/17		11/05/2012	Morgan Stanley & Co Inc		19,958,200	20,000,000	
00287Y-AC-3	ABBVIE Inc Sr Nt 2.900% 11/06/22		11/05/2012	Morgan Stanley & Co Inc		10,929,160	11,000,000	
00287Y-AD-1	ABBVIE Inc Sr Nt 4.400% 11/06/42		11/05/2012	Morgan Stanley & Co Inc		8,164,530	8,250,000	
00764M-BT-3	Aesis ABS Trust ABS Ser 2004-2 CI M1		11/06/2012	Goldman Sachs & Company		18,496,073	20,381,348	6,885
01448T-AD-6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 5A CI		12/24/2012	Interest Capitalization		229,337	229,337	
01448Y-AE-3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 CI		12/24/2012	Interest Capitalization		105,528	105,528	
01449C-AK-6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 8A CI		12/23/2012	Interest Capitalization		239,502	239,502	
01449W-AC-0	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C		12/24/2012	Interest Capitalization		71,467	71,467	
03073E-AJ-4	AmerisourceBergen Corp Sr Nt		11/15/2012	US Bancorp		6,519,960	6,000,000	2,917
031162-BN-9	Amgen Inc Sr Nt 3.625% 05/15/22		05/10/2012	Bank of America BISD Dealer		9,953,500	10,000,000	
031162-BP-4	Amgen Inc Sr Nt 5.375% 05/15/43		05/10/2012	Morgan Stanley & Co Inc		15,997,600	16,000,000	
032479-AD-9	Anadarko Finance Co Co Gtd Nt Ser B		03/27/2012	Credit Suisse First Boston		4,995,960	4,000,000	124,167
032511-AY-3	Anadarko Petroleum Corp Sr Nt		05/15/2012	Various		23,434,250	20,000,000	215,896
040104-PB-1	Argent Securities Inc RMBS Ser 2005-W3 C		08/09/2012	Morgan Stanley & Co Inc		15,966,658	18,756,720	6,108
04044T-AB-2	Aristotle Holding Inc Co Gtd Nt		05/01/2012	Various		17,954,840	16,000,000	306,250
04044T-AJ-5	Aristotle Holding Inc Nt		03/28/2012	Various		12,363,245	12,500,000	19,338
042498-AE-1	Army & Air Force Exchange Svc Sr Nt		02/29/2012	US Bancorp		20,000,000	20,000,000	
054303-AV-4	Avon Prods Inc Sr Nt 5.625% 03/01/14		07/30/2012	NW Life Sep Acct Mult Maturity		5,289,705	5,000,000	116,406
05538U-AA-1	BB-UBS Trust CMBS Ser 2012-SHOW CI A		11/01/2012	Barclays Capital		25,749,670	25,000,000	30,967
07284R-AA-0	Baylor University Nt 5.259% 11/15/46		08/22/2012	Barclays Capital		20,000,000	20,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
073945-AG-2	Bear Stearns Comm Mtg Sec CMBS Ser 2007-		07/20/2012	Morgan Stanley & Co Inc		3,320,859	3,000,000	11,670
100628-AA-0	Boston Cap Int Term Inc Fd LLC Sr Nt		10/04/2012	Direct		2,738,989	2,738,989	
10112R-AU-8	Boston Properties LP Sr Nt		12/05/2012	Merrill Lynch		10,651,400	10,000,000	137,958
101137-AE-7	Boston Scientific Corp Nt		05/09/2012	Morgan Stanley & Co Inc		33,267,570	27,000,000	931,972
115637-AL-4	Brown-Forman Corp Sr Nt		12/10/2012	Barclays Capital		7,998,240	8,000,000	
115637-AM-2	Brown-Forman Corp Sr Nt		12/10/2012	Citigroup		9,934,500	10,000,000	
12543K-AE-4	Community Health Systems Inc Extended Te		12/14/2012	Credit Suisse First Boston		2,947,646	2,922,078	
12543K-AE-4	Community Health Systems Inc Extended Te		12/14/2012	Credit Suisse First Boston		78,604	77,922	
14149Y-AV-0	Cardinal Health Inc Sr Nt		10/09/2012	Citigroup		7,194,880	7,000,000	87,733
14155#-AB-6	Cardinals Ballpark LLC Sr Nt		02/29/2012	Tax Free Exchange		17,512,399	17,463,133	419,843
141781-AT-1	Cargill Inc Sr Nt 6.125% 04/19/34		01/17/2012	Barclays Capital		8,438,850	7,000,000	108,378
141781-AY-0	Cargill Inc Sr Nt 4.307% 05/14/21		01/09/2012	Barclays Capital		14,401,799	13,222,000	91,748
141781-AZ-7	Cargill Inc Sr Nt 3.250% 11/15/21		01/06/2012	Barclays Capital		7,051,863	7,005,000	39,841
144531-CL-2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT		08/21/2012	Morgan Stanley & Co Inc		14,470,875	17,100,000	12,343
14916R-AC-8	Catholic Health Initiative Sec Nt		10/25/2012	Morgan/JP/Securities - Bonds		19,946,800	20,000,000	
14916R-AD-6	Catholic Health Initiative Nt		10/25/2012	Morgan/JP/Securities - Bonds		13,970,180	14,000,000	
151020-AH-7	Celgene Corp Sr Nt 3.250% 08/15/22		10/09/2012	Various		36,838,973	36,700,000	43,794
16725*-AB-6	Chicago Bridge & Iron Co Sr Nt Ser B		12/28/2012	Bank of America BISD Dealer		15,000,000	15,000,000	
16725*-AC-4	Chicago Bridge & Iron Co Priv Pl Sr Nt		12/28/2012	Bank of America BISD Dealer		5,000,000	5,000,000	
17275R-AF-9	Cisco Sys Inc Nt 5.500% 01/15/40		08/27/2012	Citigroup		18,331,540	14,000,000	66,917
17275R-AH-5	Cisco Sys Inc Sr Nt 4.450% 01/15/20		06/22/2012	Citigroup		20,232,975	17,500,000	350,438
181593-AG-9	Clarke American Term Ln B Nt 3 (Harland		09/28/2012	Tax Free Exchange		661,159	661,159	13,160
18683K-AD-3	Cliffs Natural Resources Sr Nt		07/12/2012	Morgan Stanley & Co Inc		4,026,800	4,000,000	57,417
189054-AT-6	Clorox Co Sr Nt 3.050% 09/15/22		09/10/2012	Various		19,964,700	20,000,000	
224044-BS-5	Cox Communications Inc Sr Nt		08/03/2012	Citigroup		7,677,787	6,363,000	74,014
224044-BW-6	Cox Communications Inc Sr Nt		11/26/2012	Various		11,416,604	11,400,000	
225410-J2-9	CS First Boston Mtg Sec Corp CMBS Ser 20		07/30/2012	NW Life Sep Acct Mult Maturity		2,770,238	2,671,383	10,545
225458-DL-9	CS First Boston Mtg Sec Corp CMBS Ser 20		07/30/2012	NW Life Sep Acct Mult Maturity		720,440	709,814	2,753
229899-AA-7	Cullen/Frost Bankers Inc Fx-to-Flt Sub N		07/30/2012	NW Life Sep Acct Mult Maturity		3,823,965	4,000,000	8,418
23311V-AC-1	DCP Midstream Op Sr Nt		11/19/2012	Morgan/JP/Securities - Bonds		3,975,160	4,000,000	
233851-AQ-7	Daimler Fin NA LLC Sr Nt		07/25/2012	Citigroup		12,976,340	13,000,000	
233851-AR-5	Daimler Fin NA LLC Sr Nt		07/25/2012	Citigroup		9,935,800	10,000,000	
23386#-AG-7	Dairy Farmers of America Inc Sr Nt		12/17/2012	Bank of America BISD Dealer		25,000,000	25,000,000	
251591-AV-5	Developers Diversified Realty Sr Nt		07/12/2012	Wachovia Capital Markets Inc		4,527,964	3,695,000	109,926
251591-AY-9	Developers Diversified Realty Sr Nt		07/12/2012	Wells Fargo		3,078,820	2,906,000	35,276
25179M-AN-3	Devon Energy Corp Sr Nt		05/07/2012	Morgan Stanley & Co Inc		16,849,550	17,000,000	
25179M-AP-8	Devon Energy Corp Sr Nt		05/07/2012	Various		11,444,625	11,500,000	
25245B-AA-5	Diageo Inv Corp Co Gtd Nt		05/08/2012	Morgan Stanley & Co Inc		9,939,500	10,000,000	
254010-AA-9	Dignity Health Nt 3.125% 11/01/22		10/11/2012	Citigroup		27,896,960	28,000,000	
254010-AB-7	Dignity Health Nt 4.500% 11/01/42		10/11/2012	Citigroup		19,730,200	20,000,000	
25459H-AX-3	DirectTV Holdings/Fin Co Gtd Nt		03/22/2012	Merrill Lynch		2,705,700	2,500,000	17,500
25470D-AG-4	Discovery Communications Co Gtd Nt		05/10/2012	Morgan/JP/Securities - Bonds		3,969,120	4,000,000	
26138E-AR-0	Dr Pepper Snapple Group Inc Sr Nt		11/13/2012	Merrill Lynch		11,955,240	12,000,000	
278058-E#-5	Eaton Corp Sr Nt 3.470% 06/28/21		06/28/2012	Morgan Stanley & Co Inc		35,000,000	35,000,000	
279310-AC-0	Eddie Bauer Inc Term Ln Nt 10		09/26/2012	Tax Free Exchange		163,132	163,132	336
29273R-AR-0	Energy Transfer Partners Sr Nt		01/09/2012	UBS Warburg London		4,982,100	5,000,000	
302508-AQ-9	FMR Corp Bd 7.570% 06/15/29		08/27/2012	Citigroup		12,519,670	9,500,000	149,823
302508-BA-3	FMR Corp Nt 4.750% 03/01/13		07/30/2012	NW Life Sep Acct Mult Maturity		2,042,266	2,000,000	39,319
316773-CH-1	Fifth Third Bancorp Sub Bk Nt		08/16/2012	US Bancorp		2,304,755	1,694,000	65,995
32027N-WN-7	First Franklin Mtg Ln RMBS Ser 2005-FF10		11/30/2012	Morgan Stanley & Co Inc		9,317,639	9,731,215	1,283
33738M-AA-9	First Union Natl Bank Sub Nt		12/03/2012	Seaport Group		34,951,280	28,000,000	533,540
341099-CR-8	Florida Power Corp 1st Mtg Bd		11/15/2012	Morgan/JP/Securities - Bonds		45,854,180	46,000,000	
34486*-AA-0	Football Club Sr Nt 3.410% 10/05/24		08/30/2012	Bank of America BISD Dealer		10,000,000	10,000,000	
36804P-AH-9	Gatx Corp Nt 5.700% 04/15/15		07/30/2012	NW Life Sep Acct Mult Maturity		2,127,800	2,000,000	33,250
369604-BF-9	General Elec Co Sr Nt 4.125% 10/09/42		10/02/2012	Various		41,956,871	41,550,000	
370488-AB-0	General Parts Intl Gtd Sr Nt Ser B		01/01/2012	Taxable Exchange		4,707,223	4,400,000	45,315
370488-AG-9	General Parts Intl Gtd Sr Nt		03/28/2012	Taxable Exchange		18,608,120	15,750,000	364,258
37610C-AE-7	Ginn-LA CS LLC 2nd Lien TL Nt 2		09/26/2012	Tax Free Exchange			1,500,000	
40426W-AR-2	HRPT Properties Tr Nt 6.250% 08/15/16		04/12/2012	UBS Warburg London		5,296,950	5,000,000	53,819
40426W-AV-3	HRPT Properties Tr Sr Nt		03/23/2012	UBS Warburg London		1,554,081	1,450,000	19,553
41283D-AB-9	Harley-Davidson Inc Co Gtd Nt		01/05/2012	Goldman Sachs & Company		23,109,000	20,000,000	94,444
42809H-AD-9	Hess Corp Sr Nt 5.600% 02/15/41		05/02/2012	Royal Bank of Scotland		5,473,350	5,000,000	63,778
441060-AJ-9	Hospira Inc Sr Nt 6.050% 03/30/17		07/09/2012	Various		35,259,700	31,250,000	654,618
441060-AL-4	Hospira Inc Sr Nt 5.600% 09/15/40		08/16/2012	Various		23,807,925	23,040,000	297,080
449230-AD-6	Hyundai Capital America Sr Nt		09/26/2012	Various		24,981,080	25,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
449669-AK-6	IMC Global Inc Sr Nt 7.300% 01/15/28		03/23/2012	Deutsche Bank Securities		4,917,640	4,000,000	59,211
458140-AL-4	Intel Corp Sr Nt 1.350% 12/15/17		12/04/2012	Bank of America BISD Dealer		14,984,100	15,000,000	
46625Y-P6-4	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		07/20/2012	UBS Warburg London		2,217,359	1,965,049	7,172
46636D-AJ-5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		07/18/2012	Morgan/JP/Securities - Bonds		2,937,566	2,650,000	7,106
478366-AN-7	Johnson Controls Inc Sr Nt		03/27/2012	Morgan Stanley & Co Inc		16,411,178	14,425,000	180,313
478366-AU-1	Johnson Controls Inc Sr Nt		08/01/2012	Morgan Stanley & Co Inc		10,465,904	9,145,000	160,038
487836-BJ-6	Kellogg Co Sr Nt 3.125% 05/17/22		05/17/2012	Various		19,906,500	20,000,000	7,813
50540R-AJ-1	Laboratory Corp of America Sr Nt		08/24/2012	Bank of America BISD Dealer		11,867,823	10,800,000	144,300
524660-AV-9	Leggett & Platt Inc Nt		07/30/2012	NW Life Sep Acct Mult Maturity		1,068,683	1,000,000	22,917
53117C-AN-2	Liberty Property LP Sr Nt		09/12/2012	Various		27,084,050	27,000,000	23,719
544152-AB-7	Lorillard Tobacco Co Co Gtd Nt		07/18/2012	Barclays Capital		11,762,429	9,717,000	152,166
544152-AD-3	Lorillard Tobacco Co Co Gtd Nt		08/03/2012	Various		3,443,513	3,250,000	18,278
559080-AE-6	Magellan Midstream Partn Sr Nt		01/19/2012	Morgan Stanley & Co Inc		3,525,810	3,000,000	4,913
564759-PS-1	Manufacturers & Traders Tr Co Fx-to-Flt		07/30/2012	NW Life Sep Acct Mult Maturity		2,238,418	2,257,000	11,205
57169*-AQ-0	Mars Inc Sr Nt Ser G 2.720% 10/11/19		10/11/2012	Morgan/JP/Securities - Bonds		10,000,000	10,000,000	
57169*-AR-8	Mars Inc Sr Nt Ser H 3.340% 10/11/22		10/11/2012	Morgan/JP/Securities - Bonds		30,000,000	30,000,000	
587405-AB-7	Mercantile Bankshares Corp Sub Nt Ser B		07/30/2012	NW Life Sep Acct Mult Maturity		1,024,792	1,000,000	13,490
589331-AS-6	Merck & Co Inc Sr Nt 3.600% 09/15/42		09/10/2012	Morgan/JP/Securities - Bonds		9,841,100	10,000,000	
59022H-JL-7	Merrill Lynch Mortgage Tr CMBS Ser 2005-		07/30/2012	NW Life Sep Acct Mult Maturity		1,108,323	1,000,000	4,066
60871R-AD-2	Molson Coors Brewing Co Co Gtd Nt		05/17/2012	Various		22,639,100	22,000,000	39,583
61744C-HP-4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C		11/08/2012	Goldman Sachs & Company		13,830,494	14,752,527	6,726
61745M-5G-4	Morgan Stanley Cap I CMBS Ser 2005-T19 C		07/30/2012	NW Life Sep Acct Mult Maturity		2,198,692	2,000,000	7,878
626717-AF-9	Murphy Oil Corp Sr Nt 3.700% 12/01/22		11/27/2012	Morgan/JP/Securities - Bonds		5,975,640	6,000,000	
62952E-AA-5	NYU Hospitals Center Sec Nt		08/14/2012	Various		15,065,803	15,000,000	6,150
637071-AJ-0	National Oilwell Varco Inc Sr Nt		11/15/2012	Wachovia Capital Markets Inc		54,802,000	55,000,000	
637071-AK-7	National Oilwell Varco Inc Sr Nt		11/15/2012	Morgan/JP/Securities - Bonds		39,846,000	40,000,000	
637417-AD-8	National Retail Properties Inc Sr Nt		12/04/2012	US Bancorp		2,299,660	2,000,000	43,389
65106A-AM-5	New Castle Mortgage Sec Trust RMBS Ser 2		08/28/2012	Morgan Stanley & Co Inc		23,940,000	28,000,000	1,604
66988A-AB-0	Novant Health Inc Nt 5.850% 11/01/19		08/01/2012	Raymond James & Assoc Inc		2,710,481	2,300,000	35,506
68389X-AE-5	Oracle Corp Nt 6.500% 04/15/38		05/15/2012	Credit Suisse First Boston		10,811,840	8,000,000	47,667
68389X-AM-7	Oracle Corp Sr Nt 5.375% 07/15/40		05/15/2012	Various		18,050,150	15,000,000	275,469
69352P-AD-5	PPL Capital Funding Inc Sr Nt		06/11/2012	Various		20,994,880	21,000,000	
718172-AM-1	Philip Morris Intl Inc Sr Nt		05/17/2012	Barclays Capital		18,903,240	18,000,000	8,993
718172-AP-4	Philip Morris Intl Inc Sr Nt		05/16/2012	Various		13,634,952	12,800,000	95,350
73019#-AB-8	PNC Equip Finc LLC ABS Priv Pl Nt Ser B		09/13/2012	Wells Fargo		2,744,978	2,744,978	
73019#-AC-6	PNC Equip Finc LLC ABS Priv Pl Nt Ser C		09/13/2012	Wells Fargo		8,254,478	8,254,478	
740189-AG-0	Precision Castparts Sr Nt		12/18/2012	Sterne Agee		4,988,850	5,000,000	347
74340X-AM-3	Prologis LP Co Gtd Nt 6.625% 05/15/18		06/12/2012	Goldman Sachs & Company		1,533,243	1,333,000	7,359
74340X-AN-1	Prologis LP Sr Nt 7.375% 10/30/19		04/18/2012	Wachovia Capital Markets Inc		14,362,920	12,000,000	425,292
74834L-AP-5	Quest Diagnostics Inc Co Gtd Nt		08/21/2012	US Bancorp		7,832,300	7,000,000	12,667
75115L-AA-5	Residential Accredit Loans Inc RMBS Ser		10/25/2012	Interest Capitalization		15	15	
779382-AK-6	Rowan Companies Inc Sr Nt		07/30/2012	NW Life Sep Acct Mult Maturity		6,347,276	5,200,000	203,613
779382-AP-5	Rowan Companies Inc Co Gtd Nt		12/04/2012	Various		19,134,139	18,000,000	175,446
779382-AQ-3	Rowan Companies Inc Sr Nt		12/04/2012	Citigroup		10,953,250	11,000,000	
78468V-AA-0	SPL Logistics Escrow LLC Nt		07/24/2012	UBS Warburg London		5,000,000	5,000,000	
78532*-AD-5	Sabine Mining Co Sec Nt		02/21/2012	PNC Capital Markets		19,500,000	19,500,000	
78573A-AC-4	SABMiller Holdings Inc Nt		01/10/2012	Barclays Capital		993,350	1,000,000	
83413U-A*-1	Solar Capital Sr Nt 5.875% 05/11/17		05/11/2012	Citigroup		12,500,000	12,500,000	
842434-CK-6	Southern CA Gas Co Nt 3.750% 09/15/42		09/18/2012	Morgan Stanley & Co Inc		14,925,150	15,000,000	
871829-AQ-0	Sysco Corp Sr Nt 2.600% 06/12/22		06/06/2012	Various		52,711,780	53,000,000	
87246A-AE-8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		07/20/2012	Bank of America BISD Dealer		8,431,743	7,825,000	18,312
883556-BC-5	Thermo Fisher Scientific Inc Sr Nt		08/15/2012	Royal Bank of Scotland		4,973,750	5,000,000	
89054X-AA-3	Topaz Solar Farms LLC Nt		02/16/2012	Barclays Capital		34,000,000	34,000,000	
89233P-5T-9	Toyota Motor Credit Corp Sr Nt		01/09/2012	Citigroup		29,888,700	30,000,000	
90265E-AG-5	UDR Inc Co Gtd Nt 4.625% 01/10/22		12/04/2012	Various		22,050,380	22,000,000	37,771
90269P-AA-9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-		07/18/2012	UBS Warburg London		27,827,150	27,000,000	31,034
90269P-AG-6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-		10/11/2012	Morgan/JP/Securities - Bonds		5,340,625	5,000,000	8,673
90269Q-AM-1	UGI Utilities Inc MT Nt Ser B		07/30/2012	NW Life Sep Acct Mult Maturity		3,230,133	3,000,000	32,680
90332U-AB-9	US Airways Pass-Thru Tr ABS Ser 1998-1B		12/05/2012	Pressprich R W		4,974,956	4,925,700	130,736
90332U-AF-0	US Airways Pass-Thru Tr ABS 2nd Lien Ser		12/21/2012	Various		5,091,846	4,814,985	186,739
913017-BT-5	United Technologies Corp Sr Nt		05/24/2012	HSBC Securities		19,753,400	20,000,000	
913017-BV-0	United Technologies Corp Sr Nt		05/24/2012	Bank of America BISD Dealer		12,490,375	12,500,000	
91324P-BZ-4	UnitedHealth Group Inc Sr Nt		10/22/2012	Various		12,103,190	12,000,000	1,604
91324P-CA-8	UnitedHealth Group Inc Sr Nt		10/17/2012	Morgan/JP/Securities - Bonds		4,886,500	5,000,000	
91849@-AA-0	VA Wash Diener Bldg US Gov CTL Nt		06/07/2012	CTL Capital		5,512,433	5,512,433	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
925524-BG-4	Viacom Inc Sr Nt 4.500% 03/01/21		11/15/2012	Morgan/JP/Securities - Bonds		11,128,684	9,800,000	96,775
933634-AJ-6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl		06/07/2012	Various		12,045,932	15,327,605	11,782
942683-AE-3	Watson Pharmateuticals Inc Sr Nt		11/14/2012	Morgan Stanley & Co Inc		2,111,388	1,710,000	27,348
942683-AF-0	Watson Pharmateuticals Inc Sr Nt		09/27/2012	Wells Fargo		9,916,500	10,000,000	
942683-AG-8	Watson Pharmateuticals Inc Sr Nt		11/20/2012	Credit Suisse First Boston		9,424,705	9,290,000	26,128
942683-AH-6	Watson Pharmateuticals Inc Sr Nt		09/27/2012	Bank of America BISD Dealer		6,896,120	7,000,000	
94707V-AA-8	Weatherford Intl Ltd Co Gtd Nt		07/30/2012	NW Life Sep Acct Mult Maturity		8,644,464	8,000,000	153,750
948741-AH-6	Weingarten Realty Inv Sr Nt		10/01/2012	Various		33,475,855	33,500,000	
94981Q-AJ-7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		02/22/2012	Amherst Securities		15,892,468	18,459,491	36,308
955306-B#-1	West Pharmaceutical Svcs Sr Nt Ser B		07/05/2012	Wells Fargo		5,000,000	5,000,000	
955306-B@-3	West Pharmaceutical Svcs Sr Nt Ser A		07/05/2012	Wells Fargo		4,000,000	4,000,000	
958587-BD-8	Western MA Elec Co Nt 5.000% 09/01/13		07/30/2012	NW Life Sep Acct Mult Maturity		1,040,194	1,000,000	20,694
984121-CD-3	Xerox Corp Sr Nt 4.500% 05/15/21		07/23/2012	Citigroup		6,675,630	6,500,000	57,688
F3166#-AA-2	Essilor Intl Sr Nt Ser A		03/15/2012	Citigroup		15,000,000	15,000,000	
F3166#-AB-0	Essilor Intl Sr Nt Ser B		03/15/2012	Citigroup		10,000,000	10,000,000	
G9270#-AA-1	Village Roadshow Pictures Term Ln A2		12/10/2012	Morgan/JP/Securities - Bonds		9,900,000	10,000,000	
008916-AK-4	Agrium Inc Sr Nt 3.150% 10/01/22	I	09/28/2012	Various		6,988,146	6,950,000	674
067901-AH-1	Barrick Gold Corp Sr Nt	I	06/14/2012	Tax Free Exchange		12,477,544	12,500,000	129,427
13643E-AG-0	Canadian Oil Sands Ltd Basic	I	06/12/2012	Citigroup		6,244,740	6,000,000	57,000
13643E-AH-8	Canadian Oil Sands Ltd Sr Nt	I	08/28/2012	Various		16,491,250	15,000,000	300,000
292505-AD-6	EnCana Corp Sr Nt 6.500% 08/15/34	I	08/22/2012	Various		25,683,031	23,055,000	300,610
292505-AE-4	EnCana Corp Sr Nt 6.625% 08/15/37	I	07/26/2012	Various		16,353,233	14,020,000	305,913
292505-AG-9	EnCana Corp Nt 6.500% 02/01/38	I	08/21/2012	Various		26,809,625	23,000,000	61,118
448055-AJ-2	Husky Energy Inc St Nt	I	06/11/2012	Morgan/JP/Securities - Bonds		5,173,850	5,000,000	44,986
496902-AJ-6	Kinross Gold Corp Sr Nt	I	06/22/2012	Tax Free Exchange		39,679,318	40,000,000	632,083
496902-AK-3	Kinross Gold Corp Sr Nt	I	06/22/2012	Tax Free Exchange		14,878,659	15,000,000	317,969
725906-AH-4	Placer Dome Inc Sr Nt 6.375% 03/01/33	I	07/30/2012	NW Life Sep Acct Mult Maturity		7,434,424	6,100,000	160,951
878742-AZ-8	Teck Cominco Ltd Sr Nt	I	07/30/2012	Merrill Lynch		5,988,480	6,000,000	
98462Y-B#-6	Yamana Gold Inc Priv Pl Sr Nt	I	03/23/2012	Royal Bank of Scotland		18,000,000	18,000,000	
000000-00-0	FMG (Fortescue Metals) Resrcs Term Ln B	R	12/13/2012	Credit Suisse First Boston		7,989,975	7,980,000	
00205G-AA-5	APT Pipelines Ltd Sr Nt	R	10/03/2012	Morgan Stanley & Co Inc		21,796,720	22,000,000	
03512T-AA-9	Anglogold Holdings PLC Co Gtd Nt	R	04/12/2012	Credit Suisse First Boston		20,703,714	20,000,000	5,972
046353-AG-3	AstraZeneca PLC Sr Nt 4.000% 09/18/42	R	09/11/2012	Goldman Sachs & Company		9,937,700	10,000,000	
12657@-AA-7	Calittum I CTL Priv Pl Nt	R	03/30/2012	Morgan/JP/Securities - Bonds		19,506,018	19,506,018	
377373-AD-7	Glaxosmithkline Cap Inc Co Gtd Nt	R	05/02/2012	Citigroup		22,347,000	22,500,000	
40052V-AB-0	Grupo Bimbo SAB De CV Co Gtd Nt	R	01/18/2012	Citigroup		6,943,300	7,000,000	
423012-AD-5	Heineken NV Sr Nt 2.750% 04/01/23	R	10/02/2012	Credit Suisse First Boston		9,981,100	10,000,000	
423012-AE-3	Heineken NV Sr Nt 4.000% 10/01/42	R	10/02/2012	Morgan/JP/Securities - Bonds		4,912,550	5,000,000	
44920U-AD-0	Hyundai Capital Services Sr Nt	R	10/10/2012	RBC Dominion Securities		14,006,388	13,240,000	37,038
449786-AQ-5	Ing Bank NV Nt 3.750% 03/07/17	R	02/29/2012	Deutsche Bank Securities		14,922,900	15,000,000	
500472-AF-2	Koninklijke Philips Electronic Sr Nt	R	06/11/2012	Various		32,267,366	31,429,000	222,918
65504L-AJ-6	Noble Hldg Intl Sr Nt 3.950% 03/15/22	R	09/26/2012	UBS Warburg London		5,270,000	5,000,000	8,778
709629-AA-7	Pentair Finance SA Nt 1.350% 12/01/15	R	11/19/2012	Various		20,493,020	20,500,000	
709629-AD-1	Pentair Finance SA Nt 2.650% 12/01/19	R	11/19/2012	Various		16,716,868	16,750,000	
74040P-AC-5	Preferred Term Sec Ltd V ABS Mezz Nt PTP	R	10/03/2012	Interest Capitalization		16,363	16,363	
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se	R	12/11/2012	Bank of America BISD Dealer		9,860,577	12,723,326	26,874
74041A-AG-8	Preferred Term Sec XIII ABS Nt Fx-to-Flt	R	12/24/2012	Interest Capitalization		107,066	107,066	
74041E-AC-9	Preferred Term Sec Ltd XVI ABS Mezz Nt	R	06/25/2012	Direct		39,744		
74041E-AC-9	Preferred Term Sec Ltd XVI ABS Mezz Nt	R	09/24/2012	Interest Capitalization		19,123	19,123	
74041W-AA-3	Preferred Term Sec XI ABS Sec Nt	R	11/29/2012	Morgan/JP/Securities - Bonds		11,520,914	15,361,218	31,470
74042C-AA-6	Preferred Term Sec Ltd XXVIII ABS Sr Nt	R	10/02/2012	Citigroup		3,581,447	5,276,533	2,078
74042E-AC-8	Preferred Term Sec Ltd XXVIII ABS Mezz N	R	12/24/2012	Interest Capitalization		31,666	31,666	
74042E-AD-6	Preferred Term Sec Ltd XXVIII ABS Mezz N	R	09/24/2012	Interest Capitalization		136,362	136,362	
74042H-AA-5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt	R	06/27/2012	Guggenheim Securities LLC		3,023,517	5,039,195	1,145
74042H-AC-1	Preferred Term Sec Ltd ABS XIX Nt Cl B P	R	12/24/2012	Interest Capitalization		66,892	66,892	
74042W-AC-8	Preferred Term Sec Ltd XVIII ABS Nt Cl B	R	12/24/2012	Interest Capitalization		241,415	241,415	
74042W-AD-6	Preferred Term Sec Ltd XVIII ABS Nt Cl C	R	12/24/2012	Interest Capitalization		145,393	145,393	
74138N-AA-7	Preferred Term Sec Ltd XiX ABS Combo Nt	R	12/23/2012	Interest Capitalization		98,885	98,885	
74138P-AA-2	Preferred Term Sec Ltd XVIII ABS Combo N	R	12/23/2012	Interest Capitalization		98,634	98,634	
74733D-A@-9	Qiagen NV Sr Nt Ser B 3.750% 10/16/22	F	10/16/2012	Deutsche Bank Securities		30,000,000	30,000,000	
75903A-AD-9	Regional Diversified Fdg ABS Sr Nt Ser 2	R	04/25/2012	Direct		162,739		
75903A-AD-9	Regional Diversified Fdg ABS Sr Nt Ser 2	R	07/25/2012	Interest Capitalization		80,439	80,439	
76720A-AF-3	Rio Tinto Finance USA PLC Sr Nt	R	09/06/2012	Credit Suisse First Boston		4,895,500	5,000,000	7,986
81180W-AE-1	Seagate Tech HDD Holding Co Gtd Nt	R	01/19/2012	Tax Free Exchange		997,773	1,000,000	7,319
81180W-AF-8	Seagate Tech HDD Holding Sr Nt	R	05/21/2012	Tax Free Exchange		22,504,768	23,680,000	644,622

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
88165F-AG-7	Teva Pharm Fin BV Sr Nt	R	12/13/2012	Barclays Capital		34,930,700	35,000,000	
893830-BB-4	Transocean Sedco Forex Inc Co Gtd Nt	R	01/20/2012	Morgan/JP/Securities - Bonds		19,221,120	18,000,000	159,375
893830-BC-2	Transocean Sedco Forex Inc Sr Nt	R	11/19/2012	RBC Dominion Securities		3,566,500	3,500,000	25,122
902133-AK-3	Tyco Electronics Group Sr Nt	R	08/24/2012	Morgan Stanley & Co Inc		14,537,324	12,938,000	43,754
92857W-AZ-3	Vodafone Group PLC Sr nNt.	R	09/20/2012	Various		27,680,920	28,000,000	
928670-AP-3	Volkswagen Intl Fin NV Sr Nt	R	11/13/2012	Morgan/JP/Securities - Bonds		59,785,200	60,000,000	
92936M-AC-1	WPP Finance 2010 Sr Nt	R	09/06/2012	Various		29,926,300	30,000,000	8,056
947075-AB-3	Weatherford Intl Inc Co Gtd Nt	R	07/24/2012	Barclays Capital		5,755,100	5,000,000	158,889
A8688@-AA-7	TIWAG - Tiroler Wasserkraft AG Sr Nt	R	12/18/2012	BNP Paribas Securities		25,000,000	25,000,000	
G0369@-AQ-9	Anglian Water Services Fin plc Sr Nt Ser	F	10/01/2012	Barclays Capital		20,000,000	20,000,000	
G8781#-AA-5	Thames Water Util Cayman Fin Sr Nt Ser 1	F	02/27/2012	HSBC Securities		20,000,000	20,000,000	
G8781#-AD-9	Thames Water Util Cayman Fin Sr Nt Ser B	F	02/27/2012	HSBC Securities		25,000,000	25,000,000	
L8038*-AA-4	SBM Baleia Priv Pl Nt 5.500% 09/15/27	F	10/31/2012	Mizuho Securities Inc		16,000,000	16,000,000	
N4281@-BS-3	Koninklijke Vopak NV Nt	F	12/19/2012	Morgan/JP/Securities - Bonds		22,000,000	22,000,000	
N4281@-BV-6	Koninklijke Vopak NV Nt	F	12/19/2012	Morgan/JP/Securities - Bonds		16,000,000	16,000,000	
N4282*-AE-6	FrieslandCampina Sr Nt Ser B	F	08/30/2012	ING Fin Mkts LLC		54,000,000	54,000,000	
N6777#-AG-4	Overseas Assistance Fin BV Sr Nt	F	03/30/2012	Bank of America BISD Dealer		20,000,000	20,000,000	
N7660#-AM-9	SHV Nederland BV Sr Nt	F	03/28/2012	Citigroup		50,000,000	50,000,000	
Q3958@-AF-3	Goodman Australia Indust Fund Sr Nt Ser	F	12/14/2012	Bank of America BISD Dealer		50,000,000	50,000,000	
Q7450@-AA-8	Perth Airport Sr Nt 4.470% 07/26/22	F	07/26/2012	Commonwealth Bk of Australia		14,000,000	14,000,000	
R8047#-AA-3	Solveig Gas Norway AS Priv Pl	F	06/27/2012	Bank of America BISD Dealer		38,000,000	38,000,000	
W0805#-AM-0	Assa Abloy Financial Svcs AB Sr Nt Ser L	F	08/09/2012	Barclays Capital		23,000,000	23,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,176,572,468	3,115,549,999	12,675,828
8399997. Total - Bonds - Part 3						3,494,183,705	3,398,585,006	15,074,532
8399998. Total - Bonds - Part 5						242,268,851	251,605,984	1,155,490
8399999. Total - Bonds						3,736,452,556	3,650,190,990	16,230,022
78412J-20-5	SFA CABS II CDO Pfd		03/07/2012	Direct	4,500.000		0.00	
86358X-20-3	SFA ABS CDO III LTD Pfd	R	03/07/2012	Wells Fargo	2,734.000		0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX	
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
31340#-00-1	Federal Home Loan Bank Com		12/14/2012	Direct	255,000.000	25,500,000		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						25,500,000	XXX	
63866#-10-7	Nationwide Life & Annuity Ins		12/31/2012	Capital Contribution	0.000	81,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						81,000,000	XXX	
9799997. Total - Common Stocks - Part 3						106,500,000	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						106,500,000	XXX	
9899999. Total - Preferred and Common Stocks						106,500,000	XXX	
9999999 - Totals						3,842,952,556	XXX	16,230,022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36200M-TT-0	GNMA Pool #604562 3.500% 08/15/18		12/01/2012	Paydown		301,485	301,485	283,019	290,877		10,608		10,608		301,485				6,336	08/15/2018
362027-GS-7	GNMA Pool #2009 8.150% 04/15/12		03/01/2012	Paydown		7,329	7,329	6,376	7,282		47		47		7,329				100	04/15/2012
362092-GC-6	GNMA GNSF Pool #59595 11.500% 02/15/13		10/01/2012	Paydown		100	100	96	99		1		1		100				5	02/15/2013
36210U-WX-7	GNMA PTC #502962 6.000% 04/15/14		12/01/2012	Paydown		49,240	49,240	48,436	48,909		331		331		49,240				1,418	04/15/2014
36210Y-R2-3	GNMA PTC #506405 6.000% 04/15/14		12/01/2012	Paydown		29,981	29,981	29,492	29,774		207		207		29,981				902	04/15/2014
36211E-SP-4	GNMA PTC #510926 6.000% 05/15/14		12/01/2012	Paydown		21,630	21,630	21,277	21,472		158		158		21,630				543	05/15/2014
36215W-2S-2	GNMA GNSF Pool #147585		12/01/2012	Paydown		7,005	7,005	6,817	6,910		95		95		7,005				352	03/15/2016
362197-3A-1	GNMA GNSF Pool #269993		12/01/2012	Paydown		112	112	116	115		(3)		(3)		112				6	06/15/2020
36220T-2Q-6	GNMA GNSF Pool #287983		12/01/2012	Paydown		942	942	978	967		(25)		(25)		942				49	08/15/2020
36223A-5D-0	GNMA GNSF Pool #302444		12/01/2012	Paydown		310	310	322	318		(8)		(8)		310				16	12/15/2020
36225A-ZZ-6	GNMA Pool #780760 6.000% 04/15/13		12/01/2012	Paydown		211,017	211,017	198,586	207,967		3,050		3,050		211,017				6,261	04/15/2013
36225B-EW-4	GNMA PTC #781049 6.500% 06/15/14		12/01/2012	Paydown		74,810	74,810	73,618	74,266		544		544		74,810				2,398	06/15/2014
36225B-GC-6	GNMA PTC #781095 6.500% 08/15/14		12/01/2012	Paydown		245,007	245,007	239,648	242,664		2,343		2,343		245,007				8,465	08/15/2014
36225B-HC-5	GNMA I Pool #781127 7.000% 01/15/15		12/01/2012	Paydown		71,623	71,623	70,962	71,231		391		391		71,623				2,600	01/15/2015
38373Y-UR-3	GNMA Ser 2003-2 CI PB 5.500% 03/20/32		12/01/2012	Paydown		479,456	479,456	480,655	478,515		941		941		479,456				14,429	03/20/2032
38374B-VY-6	GNMA Ser 2003-66 CI MV		12/01/2012	Paydown		445,560	445,560	441,383	442,811		2,750		2,750		445,560				13,385	09/20/2023
38374C-YT-2	GNMA Ser 2003-84 CI PB		12/01/2012	Paydown		1,211,581	1,211,581	1,207,038	1,207,842		3,739		3,739		1,211,581				37,021	11/20/2032
38374F-P2-4	GNMA Ser 2004-18 CI AC		10/01/2012	Paydown		9,397,600	9,397,600	8,686,907	9,288,281		109,319		109,319		9,397,600				263,211	12/16/2029
3837H0-YE-7	GNMA REMIC Ser 1996-24 CI D		12/01/2012	Paydown		89,737	89,737	94,672	93,696		(3,959)		(3,959)		89,737				3,994	11/16/2026
455780-A#-3	Indonesia (Republic of) AID Nt		08/01/2012	Redemption 100.0000		109,894	109,894	107,147	108,878		1,016		1,016		109,894				7,489	08/01/2019
455780-AG-1	Indonesia (Republic of) AID Sr Nt		12/01/2012	Redemption 100.0000		200,000	200,000	218,000	211,047		(11,047)		(11,047)		200,000				13,350	06/01/2021
491798-AA-2	Kenya (Republic of) AID Sr Nt		10/15/2012	Redemption 100.0000		235,294	235,294	257,059	246,411		(11,117)		(11,117)		235,294				17,647	10/15/2018
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		12/01/2012	Paydown		570,548	570,548	591,386	583,102		(12,555)		(12,555)		570,548				21,854	09/15/2025
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1		12/01/2012	Paydown		332,261	332,261	341,824	338,539		(6,278)		(6,278)		332,261				11,788	06/15/2028
912828-AJ-9	U S Treasury Nt 4.375% 08/15/12		08/15/2012	Various		4,400,000	4,400,000	4,446,950	4,404,035		(4,035)		(4,035)		4,400,000				192,500	08/15/2012
0599999. Subtotal - Bonds - U.S. Governments						18,492,522	18,492,522	17,852,764	18,406,008		86,513		86,513		18,492,522				626,119	XXX
448814-CF-8	Hydro-Quebec Deb Ser FV	A	02/01/2012	Maturity		4,000,000	4,000,000	4,654,240	4,005,810		(5,810)		(5,810)		4,000,000				235,000	02/01/2012
1099999. Subtotal - Bonds - All Other Governments						4,000,000	4,000,000	4,654,240	4,005,810		(5,810)		(5,810)		4,000,000				235,000	XXX
251093-XD-7	Detroit Mich GO Taxable Self Insurance		05/01/2012	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				24,100	05/01/2012
392643-PF-3	Green Bay WI AreaPubSchDist GO Ref Taxab		07/26/2012	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				39,333	04/01/2014
544565-AA-2	Los Angeles CA GO Impt Bd Act 1915 Assmt		09/02/2012	Redemption 100.0000		7,770	7,770	7,770	7,770						7,770				659	09/02/2015
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,007,770	2,007,770	2,007,770	2,007,770						2,007,770				64,092	XXX
14760N-AT-7	Casino Reinvst Dev Auth NJ Rev Txbl Ser		10/09/2012	Various		6,866,088	6,715,000	6,715,000	6,715,000						6,715,000		151,088	151,088	298,172	06/01/2015
14760N-AT-7	Casino Reinvst Dev Auth NJ Rev Txbl Ser		06/01/2012	Various		1,890,000	1,890,000	1,890,000	1,890,000						1,890,000				48,573	06/01/2015
14760N-AU-4	Casino Reinvst Dev Auth NJ Rev Txbl Ser		09/27/2012	Various		9,552,000	9,600,000	9,600,000	9,600,000						9,600,000		(48,000)	(48,000)	428,624	06/01/2020
186103-CE-5	Cleveland OH Port Auth Rev Txbl Dev Luig		11/15/2012	Redemption 100.0000		340,000	340,000	340,000	340,000						340,000				15,090	05/15/2019
186103-CU-9	Cleveland OH Port Auth Rev Txbl Dev Tru		11/15/2012	Redemption 100.0000		40,000	40,000	40,000	40,000						40,000				2,031	11/15/2023
186103-EC-7	Cleveland OH Port Auth Rev Txbl Dev Good		11/15/2012	Call 100.0000		215,000	215,000	215,000	215,000						215,000				9,056	05/15/2014
212257-BP-3	Contra Costa Cnty CA Rev Pension Olbig T		06/01/2012	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				23,150	06/01/2012
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		12/01/2012	Paydown		532,690	532,690	488,160	507,050		25,639		25,639		532,690				11,029	08/15/2018
3128H7-B7-6	FHLMC Pool #E99062 3.500% 09/15/18		12/01/2012	Paydown		214,061	214,061	201,685	206,891		7,169		7,169		214,061				3,206	09/15/2018
3128H7-G3-0	FHLMC Pool #E99218 3.500% 09/15/18		12/01/2012	Paydown		385,145	385,145	362,157	371,604		13,542		13,542		385,145				7,799	09/15/2018
3128H7-K4-3	FHLMC Pool #E99315 3.500% 10/15/18		12/01/2012	Paydown		259,767	259,767	244,262	250,681		9,086		9,086		259,767				3,626	10/15/2018
3128H7-K7-6	FHLMC Pool #E99318 3.500% 09/15/18		12/01/2012	Paydown		453,733	453,733	426,651	437,125		16,608		16,608		453,733				8,889	09/15/2018
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		12/01/2012	Paydown		174,902	174,902	164,462	168,506		6,396		6,396		174,902				3,440	10/15/2018
3128H7-NH-1	FHLMC Pool #E99392 3.500% 09/15/18		12/01/2012	Paydown		715,532	715,532	670,811	689,943		25,589		25,589		715,532				11,987	09/15/2018
3128HJ-AD-8	FHLMC Gold PC Pool #W30004		12/01/2012	Paydown		518,506	518,506	492,999	503,692		14,814		14,814		518,506				21,177	05/15/2021
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		12/15/2012	Paydown		1,531	1,531	1,572	1,537		(5)		(5)		1,531				88	05/15/2021
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		12/15/2012	Paydown		51,098	51,098	51,842	51,271		(173)		(173)		51,098				2,165	08/15/2021
312904-F7-5	FHLMC REMIC Ser 1022-J		12/01/2012	Paydown		25,988	25,988	25,660	25,726		262		262		25,988				829	12/15/2020
312904-N2-7	FHLMC REMIC Ser 1030 F		12/01/2012	Paydown		7,238	7,238	7,654	7,580		(343)		(343)		7,238				395	12/15/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312905-RA-2	FHLMC REMIC Ser 1070-H		12/01/2012	Paydown		80,297	80,297	82,455	81,102		(805)		(805)		80,297				2,709	04/15/2021
312905-YJ-5	FHLMC REMIC Ser 1077-E		12/01/2012	Paydown		35,302	35,302	35,771	35,380		(78)		(78)		35,302				1,246	05/15/2021
312906-E5-5	FHLMC REMIC Ser 1116-XA		12/01/2012	Paydown		38,568	38,568	37,117	37,959		609		609		38,568				1,744	08/15/2021
312906-LL-2	FHLMC REMIC Ser 1110-Z		12/01/2012	Paydown		67,638	67,638	70,326	68,927		(1,288)		(1,288)		67,638				3,161	07/15/2021
312913-ZE-9	FHLMC REMIC Ser 1437-HD		12/01/2012	Paydown		74,450	74,450	76,367	75,615		(1,165)		(1,165)		74,450				2,664	12/15/2022
312915-UF-6	FHLMC REMIC Ser 1504 Z		12/01/2012	Paydown		77,832	77,832	80,061	79,175		(1,343)		(1,343)		77,832				2,665	05/15/2023
31294K-UC-7	FHLMC Gold PC Pool #E01479		12/01/2012	Paydown		513,319	513,319	483,162	495,661		17,658		17,658		513,319				8,947	09/15/2018
31339D-SE-9	FHLMC REMIC Ser 2416 PV		12/01/2012	Paydown		632,581	632,581	638,709	634,239		(1,658)		(1,658)		632,581				20,404	02/15/2032
31339G-JU-6	FHLMC REMIC Ser 2367 ZK		12/01/2012	Paydown		408,193	408,193	407,173	407,194		999		999		408,193				13,255	10/15/2031
3133T2-YE-4	FHLMC REMIC Ser 1643-E		12/01/2012	Paydown		52,601	52,601	53,695	53,250		(648)		(648)		52,601				1,768	05/15/2023
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ		12/01/2012	Paydown		704,830	704,830	740,485	722,079		(17,249)		(17,249)		704,830				22,941	12/15/2023
3133T6-M4-0	FHLMC REMIC Ser 1837-Z		12/01/2012	Paydown		549,896	549,896	566,910	559,853		(9,957)		(9,957)		549,896				18,480	04/15/2026
3133TC-6P-8	FHLMC Structured Ser 2008 M		12/01/2012	Paydown		59,016	59,016	61,248	60,396		(1,379)		(1,379)		59,016				2,037	11/20/2027
3133TC-AU-2	FHLMC Structured Ser FSPC T-9 A6		12/01/2012	Paydown		22,404	22,404	21,557	22,291		113		113		22,404				907	03/25/2029
3133TD-6W-1	FHLMC Structured Ser T-10 A5 PT		12/01/2012	Paydown		1,884	1,884	1,884	1,884						1,884				57	05/25/2029
3133TE-LG-7	FHLMC REMIC Ser 2064 M		12/01/2012	Paydown		27,328	27,328	28,029	27,794		(465)		(465)		27,328				821	06/15/2028
3133TH-VM-6	FHLMC REMIC Ser 2113-TE		12/01/2012	Paydown		260,007	260,007	242,619	256,859		3,148		3,148		260,007				7,797	01/15/2014
3133TK-5S-5	FHLMC REMIC Ser 2136-A		12/01/2012	Paydown		58,863	58,863	55,193	56,821		2,041		2,041		58,863				1,921	03/15/2029
313401-TB-7	Federal Home Loan Mtg Corp Ser 17-0155		12/01/2012	Paydown		919	919	924	916		3		3		919				44	02/15/2016
313401-TJ-0	Federal Home Loan Mtg Corp Ser 17-0158		12/01/2012	Paydown		376	376	378	375		1		1		376				19	03/15/2016
313401-VR-9	Federal Home Loan Mtg Corp Ser 17-0189		12/01/2012	Paydown		712	712	699	701		11		11		712				37	09/15/2016
31340Y-BH-1	FHLMC REMIC Ser 6-C 9.050% 06/15/19		12/15/2012	Paydown		11,642	11,642	12,283	11,933		(291)		(291)		11,642				624	06/15/2019
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		12/15/2012	Paydown		24,652	24,652	24,545	24,506		146		146		24,652				1,055	11/15/2019
31340Y-JX-8	FHLMC REMIC Ser 30-D 9.500% 02/15/20		12/15/2012	Paydown		3,345	3,345	3,345	3,345						3,345				143	02/15/2020
31340Y-KF-5	FHLMC REMIC Ser 31-E 7.550% 05/15/20		12/15/2012	Paydown		68,247	68,247	68,961	68,190		56		56		68,247				2,487	05/15/2020
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		12/15/2012	Paydown		22,924	22,924	22,928	22,899		25		25		22,924				901	09/15/2020
31340Y-X6-1	FHLMC REMIC Ser 85-C 8.600% 01/15/21		12/15/2012	Paydown		36,806	36,806	35,011	36,080		726		726		36,806				1,685	01/15/2021
31344M-H4-6	Federal Home Loan Mtg Ser 28-2951		12/01/2012	Paydown		5,359	5,359	5,385	5,322		37		37		5,359				290	08/01/2014
31358E-RK-0	FNMA REMIC Ser 1990-72B		12/01/2012	Paydown		33,276	33,276	32,490	32,873		403		403		33,276				1,423	07/25/2020
31358G-X4-4	FNMA REMIC Ser 1991-56G		12/01/2012	Paydown		32,934	32,934	32,344	32,595		339		339		32,934				1,342	06/25/2021
31358H-GT-6	FNMA REMIC Ser 1991-73A		12/01/2012	Paydown		9,234	9,234	8,870	9,087		147		147		9,234				407	07/25/2021
31358H-H4-0	FNMA REMIC Ser 1991-98J		12/01/2012	Paydown		35,516	35,516	36,609	35,895		(379)		(379)		35,516				1,209	08/25/2021
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE		12/01/2012	Paydown		6,650	6,650	6,843	6,751		(101)		(101)		6,650				274	09/25/2021
31358M-Q4-9	FNMA REMIC Ser G1992-42 Z		12/01/2012	Paydown		76,456	76,456	75,930	75,958		498		498		76,456				2,993	07/25/2022
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ		12/01/2012	Paydown		417,975	417,975	430,029	423,805		(5,830)		(5,830)		417,975				15,260	07/25/2022
31359B-DN-4	FNMA REMIC Ser 1993-115G		12/01/2012	Paydown		343,469	343,469	312,935	332,524		10,945		10,945		343,469				10,315	07/25/2023
31359B-ZK-6	FNMA REMIC Ser 1993-119GA		12/01/2012	Paydown		77,309	77,309	76,295	76,751		559		559		77,309				2,744	07/25/2023
31359E-AT-8	FNMA REMIC Ser 1993-167GA		05/01/2012	Paydown		179,998	179,998	184,726	179,302		695		695		179,998				2,635	09/25/2023
31359E-LJ-8	FNMA REMIC Ser 1993-204ZA		12/01/2012	Paydown		632,740	632,740	576,595	604,280		28,460		28,460		632,740				26,128	10/25/2023
31359E-YL-9	FNMA REMIC Ser 1993-199PF		12/01/2012	Paydown		316,002	316,002	321,417	315,943		59		59		316,002				10,541	10/25/2023
31359F-DE-5	FNMA REMIC Ser 1993-202M		12/01/2012	Paydown		1,219,624	1,219,624	1,252,491	1,220,222		(598)		(598)		1,219,624				41,484	11/25/2023
31359G-DE-3	FNMA REMIC Ser 1993-225 CI UB		12/01/2012	Paydown		157,008	157,008	159,535	158,855		(1,846)		(1,846)		157,008				5,529	12/25/2023
31359G-P3-4	FNMA REMIC Ser 1994-37L		12/01/2012	Paydown		317,610	317,610	322,510	318,520		(910)		(910)		317,610				10,678	03/25/2024
31359K-ZR-1	FNMA Ser 1996-45 CI K 7.000% 09/25/21		12/01/2012	Paydown		88,076	88,076	89,837	89,404		(1,329)		(1,329)		88,076				3,204	09/25/2021
31359M-YQ-0	FNMA Nt 5.000% 08/02/12		08/02/2012	Maturity		5,000,000	5,000,000	4,995,150	4,999,528		472		472		5,000,000				250,000	08/02/2012
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z		12/01/2012	Paydown		5,885	5,885	6,321	6,288		(403)		(403)		5,885				230	01/17/2037
31359Q-UN-2	FNMA REMIC Ser 1997-56 Z		12/01/2012	Paydown		165,087	165,087	167,984	166,711		(1,624)		(1,624)		165,087				5,918	09/18/2027
31359T-6P-8	FNMA Ser 1998-37 CI VZ		12/01/2012	Paydown		639,689	639,689	658,674	648,314		(8,625)		(8,625)		639,689				20,481	06/17/2028
31359U-TL-9	FNMA REMIC Ser 1998-54C		12/01/2012	Paydown		118,021	118,021	118,464	118,129		(107)		(107)		118,021				4,016	09/18/2028
31359V-BH-5	FNMA Ser 1998-73 CI MZ		12/01/2012	Paydown		663,606	663,606	680,740	673,999		(10,393)		(10,393)		663,606				13,565	10/17/2038
313602-3E-2	FNMA REMIC Ser 1989-67D		12/01/2012	Paydown		29,226	29,226	29,130	29,073		154		154		29,226				1,216	10/25/2019
313602-DV-3	FNMA REMIC Ser 1988-15A		12/01/2012	Paydown		21,595	21,595	21,860	21,670		(75)		(75)		21,595				923	06/25/2018
313602-GQ-1	FNMA REMIC Ser 1988-25B		12/01/2012	Paydown		17,083	17,083	18,074	17,481		(397)		(397)		17,083				888	10/25/2018
313602-QA-5	FNMA REMIC Ser 1989-19A		05/01/2012	Paydown		4,037	4,037	4,136	4,013		24		24		4,037				105	04/25/2019
313602-W4-2	FNMA REMIC Ser 1989-62G		12/01/2012	Paydown		38,566	38,566	38,634	38,568		(2)		(2)		38,566				2,043	10/25/2019
313603-2H-4	FNMA REMIC Ser 1990-35E		12/01/2012	Paydown		367	367	388	371		(5)		(5)		367				18	04/25/2020
313603-GW-6	FNMA REMIC Ser 1989-86E		12/01/2012	Paydown		4,243	4,243	4,203	4,216		27		27		4,243				167	11/25/2019
313603-JJ-2	FNMA REMIC Ser 1989-90E		12/01/2012	Paydown		8,944	8,944	9,432	9,162		(218)		(218)		8,944				366	12/25/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
313603-YL-0	FNMA REMIC Ser 1990-16E		12/01/2012	Paydown		18,699	18,699	18,962	18,702		(4)		(4)		18,699				1,018	03/25/2020
31366W-FE-7	FNMA Pool #160465 6.160% 08/25/13		12/01/2012	Paydown		8,477	8,477	9,264	8,719		(242)		(242)		8,477				286	08/25/2013
31371K-U9-0	FNMA Pool #254508 5.000% 11/25/12		11/01/2012	Paydown		340,624	340,624	351,375	341,535		(911)		(911)		340,624				6,712	11/25/2012
31377M-AP-6	FNMA DUS Pool #380814 6.030% 12/25/19		12/01/2012	Paydown		61,586	61,586	66,099	63,852		(2,266)		(2,266)		61,586				2,032	12/25/2019
31377M-Y7-0	FNMA DUS Pool #381534 6.585% 04/25/24		12/01/2012	Paydown		119,686	119,686	132,403	128,150		(8,464)		(8,464)		119,686				4,321	04/25/2024
31377Q-ML-3	FNMA DUS Pool #383863 6.850% 07/25/18		12/01/2012	Paydown		128,284	128,284	142,536	135,572		(7,288)		(7,288)		128,284				4,839	07/25/2018
31377R-JL-5	FNMA DUS Pool #384667 7.090% 01/25/27		12/01/2012	Paydown		205,643	205,643	225,918	220,987		(15,344)		(15,344)		205,643				7,993	01/25/2027
31377T-KU-9	FNMA DUS Pool #386507 5.690% 11/25/18		12/01/2012	Paydown		129,450	129,450	134,021	131,444		(1,994)		(1,994)		129,450				4,027	11/25/2018
31377T-XE-1	FNMA DUS Pool #386877 4.990% 04/25/19		12/01/2012	Paydown		104,291	104,291	99,940	101,825		2,466		2,466		104,291				2,896	04/25/2019
31377U-FK-4	FNMA DUS Pool #387270 5.450% 03/25/35		12/01/2012	Paydown		68,537	68,537	68,933	68,824		(286)		(286)		68,537				2,043	03/25/2035
31381H-TQ-9	FNMA DUS Pool #461459 5.450% 11/25/23		12/01/2012	Paydown		437,326	437,326	450,104	445,024		(7,699)		(7,699)		437,326				13,028	11/25/2023
31381H-TR-7	FNMA DUS Pool #461460 5.350% 09/25/23		12/01/2012	Paydown		128,957	128,957	132,503	131,065		(2,109)		(2,109)		128,957				3,837	09/25/2023
31381M-PR-0	FNMA DUS Pool #464932 4.340% 04/25/20		12/01/2012	Paydown		159,167	159,167	171,800	170,180		(11,013)		(11,013)		159,167				3,845	04/25/2020
31381M-X2-6	FNMA DUS Pool #465197 4.270% 05/25/20		12/01/2012	Paydown		107,092	107,092	114,890	113,898		(6,806)		(6,806)		107,092				2,546	05/25/2020
31381N-K9-3	FNMA Pool #465720 4.030% 10/25/20		12/01/2012	Paydown		123,214	123,214	130,058	129,227		(6,013)		(6,013)		123,214				2,762	10/25/2020
31381N-WH-2	FNMA Pool #466048 3.680% 09/25/20		12/01/2012	Paydown		105,127	105,127	108,477	108,061		(2,935)		(2,935)		105,127				2,150	09/25/2020
31381N-XT-5	FNMA Pool #466090 3.280% 10/25/20		12/01/2012	Paydown		35,826	35,826	35,826	35,826						35,826				1,148	10/25/2020
31384V-QL-9	FNMA Pool #535159 7.000% 02/25/30		12/01/2012	Paydown		115,463	115,463	111,755	111,920		3,543		3,543		115,463				4,154	02/25/2030
3138A9-CV-4	FNMA Pool #AH7283 4.000% 03/25/41		12/01/2012	Paydown		2,533,580	2,533,580	2,558,421	2,558,080		(24,501)		(24,501)		2,533,580				58,904	03/25/2041
3138AB-YQ-6	FNMA Pool #AH9718 4.000% 04/25/41		12/01/2012	Paydown		2,381,895	2,381,895	2,405,249	2,404,921		(23,026)		(23,026)		2,381,895				62,720	04/25/2041
3138AC-AR-8	FNMA Pool #AH9915 3.500% 04/25/41		12/01/2012	Paydown		665,155	665,155	672,950	672,906		(7,751)		(7,751)		665,155				16,766	04/25/2041
3138AP-JX-7	FNMA Pool #AI9277 4.000% 08/25/41		12/01/2012	Paydown		3,437,103	3,437,103	3,470,803	3,470,325		(33,222)		(33,222)		3,437,103				85,733	08/25/2041
3138EG-N4-2	FNMA Pool #AL0410 4.404% 06/25/21		12/01/2012	Paydown		422,042	422,042	451,585	457,112		(35,071)		(35,071)		422,042				(392,445)	06/25/2021
31392C-PT-5	FNMA Ser 2002-21 CI PE		12/01/2012	Paydown		197,667	197,667	203,411	202,172		(4,505)		(4,505)		197,667				7,054	04/25/2032
31392E-4S-6	FNMA Ser 2002-72 CI DA		12/01/2012	Paydown		449,015	449,015	461,924	451,966		(2,952)		(2,952)		449,015				12,446	11/25/2017
31392E-5J-5	FNMA REMIC Ser 2002-79 CI CB		12/01/2012	Paydown		2,109,133	2,109,133	2,077,166	2,094,062		15,071		15,071		2,109,133				61,955	11/25/2022
31392E-F5-4	FNMA REMIC Ser 2002-65 CI HC		12/01/2012	Paydown		133,708	133,708	134,774	133,873		(164)		(164)		133,708				3,464	10/25/2017
31392E-HX-1	FNMA REMIC Ser 2002-53 CI PD		05/01/2012	Paydown		105,564	105,564	109,668	105,571		(7)		(7)		105,564				1,445	01/25/2032
31392E-SX-9	FNMA REMIC Ser 2002-59 CI B		12/01/2012	Paydown		63,285	63,285	65,796	64,567		(1,282)		(1,282)		63,285				1,850	09/25/2017
31392F-JK-4	FNMA REMIC Ser 2002-73 CI PE		11/01/2012	Paydown		1,342,110	1,342,110	1,353,224	1,339,141		2,969		2,969		1,342,110				33,913	10/25/2031
31392G-DK-8	FNMA Ser 2002-90 CI PD		12/01/2012	Paydown		519,031	519,031	530,710	525,496		(6,465)		(6,465)		519,031				10,434	10/25/2032
31392H-QG-1	FNMA REMIC Ser 2003-11 CI DB		02/01/2012	Paydown		203,425	203,425	207,906	202,996		428		428		203,425				1,136	04/25/2017
31392J-YQ-6	FNMA REMIC Tr Ser 2003 W3 CI 2A5		12/01/2012	Paydown		185,340	185,340	188,468	187,289		(1,949)		(1,949)		185,340				6,013	06/25/2042
31392T-WT-0	FHLMC REMIC Ser 2478 JF		12/01/2012	Paydown		137,486	137,486	143,200	139,526		(2,041)		(2,041)		137,486				4,408	08/15/2022
31392U-KL-7	FHLMC REMIC Ser 2504 N		12/01/2012	Paydown		1,082,983	1,082,983	1,106,504	1,089,518		(6,535)		(6,535)		1,082,983				30,494	09/15/2017
31392U-MQ-4	FHLMC REMIC Ser 2503 BH		12/01/2012	Paydown		493,081	493,081	508,721	496,686		(3,605)		(3,605)		493,081				13,555	09/15/2017
31392V-7G-1	FHLMC REMIC Ser 2498 BM		12/01/2012	Paydown		82,983	82,983	85,304	83,626		(643)		(643)		82,983				2,316	09/15/2017
31392V-SN-3	FHLMC REMIC Ser 2496 BK		12/01/2012	Paydown		456,623	456,623	470,893	460,397		(3,773)		(3,773)		456,623				13,589	09/15/2017
31392W-G9-5	FHLMC REMIC Ser 2516 CI EH		12/01/2012	Paydown		2,552,142	2,552,142	2,577,663	2,555,620		(3,478)		(3,478)		2,552,142				73,913	10/15/2022
31392W-JM-3	FHLMC REMIC Ser 2509 CI TV		12/01/2012	Paydown		5,685,290	5,685,290	5,797,219	5,688,571		(3,280)		(3,280)		5,685,290				168,236	04/15/2022
31392W-MB-3	FHLMC REMIC Ser 2515 CI KB		12/01/2012	Paydown		259,018	259,018	263,956	260,370		(1,352)		(1,352)		259,018				6,551	10/15/2017
31392X-6X-1	FHLMC REMIC Ser 2517 CI BH		12/01/2012	Paydown		619,089	619,089	636,598	623,355		(4,265)		(4,265)		619,089				17,425	10/15/2017
31393B-3W-3	FNMA REMIC Ser 2003-51 CI QH		12/01/2012	Paydown		544,601	544,601	560,940	554,658		(10,057)		(10,057)		544,601				29,953	06/25/2033
31393B-PG-4	FNMA REMIC Ser 2003-32 CI KB		01/01/2012	Paydown		28,758	28,758	29,477	28,682		76		76		28,758				120	03/25/2017
31393B-RF-4	FNMA REMIC Ser 2003-37 CI PD		12/01/2012	Paydown		4,677,528	4,677,528	4,430,496	4,593,278		84,250		84,250		4,677,528				128,593	05/25/2032
31393B-ZK-4	FNMA REMIC Ser 2003-41 CI YX		12/01/2012	Paydown		781,969	781,969	792,477	782,544		(575)		(575)		781,969				38,379	01/25/2023
31393C-PD-9	FNMA REMIC Ser 2003-55 CI CD		12/01/2012	Paydown		390,238	390,238	386,153	387,797		2,442		2,442		390,238				10,095	06/25/2023
31393C-QH-9	FNMA REMIC Ser 2003-55 CI HY		12/01/2012	Paydown		1,513,549	1,513,549	1,549,259	1,522,010		(8,462)		(8,462)		1,513,549				39,490	06/25/2023
31393D-G5-4	FNMA REMIC Ser 2003-59 CI MC		12/01/2012	Paydown		2,789,487	2,789,487	2,779,898	2,780,120		9,367		9,367		2,789,487				67,568	05/25/2032
31393D-J6-9	FNMA REMIC Ser 2003-59 CI VJ		07/01/2012	Paydown		1,138,374	1,138,374	1,150,825	1,138,007		367		367		1,138,374				17,099	08/25/2020
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4		12/01/2012	Paydown		735,650	735,650	735,621	734,729		921		921		735,650				20,641	06/25/2043
31393E-2B-4	FNMA REMIC Ser 2003-85 CI VY		12/01/2012	Paydown		165,211	165,211	154,988	162,391		2,820		2,820		165,211				4,509	10/25/2024
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8		12/01/2012	Paydown		1,241,658	1,241,658	1,203,133	1,223,244		18,414		18,414		1,241,658				32,840	06/25/2043
31393E-MH-9	FNMA REMIC Ser 2003-84 CI PV		12/01/2012	Paydown		436,685	436,685	407,891	428,217		8,468		8,468		436,685				11,917	08/25/2023
31393F-4B-9	FHLMC REMIC Ser 2528 CI KM		12/01/2012	Paydown		832,274	832,274	846,909	837,137		(4,863)		(4,863)		832,274				23,250	11/15/2022
31393F-LU-8	FHLMC REMIC Ser 2527 CI BP		12/01/2012	Paydown		323,505	323,505	327,852	324,456		(951)		(951)		323,505				8,229	11/15/2017
31393F-PA-8	FHLMC REMIC Ser 2532 CI PH		12/01/2012	Paydown		10,177,313	10,177,313	10,460,369	10,317,372		(140,059)		(140,059)		10,177,313				285,321	12/15/2032
31393G-CY-8	FHLMC REMIC Ser 2545 CI NG		03/01/2012	Paydown		132,374	132,374	134,649	132,156		217		217		132,374				1,073	03/15/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31393H-6S-6	FHLMC REMIC Ser 2543 CI AN		12/01/2012	Paydown		732,254	732,254	725,847	729,469		2,785		2,785		732,254				17,922	12/15/2017
31393J-6E-3	FHLMC REMIC Ser 2556 CI TC		12/01/2012	Paydown		970,743	970,743	1,016,854	982,473		(11,730)		(11,730)		970,743				27,750	01/15/2023
31393J-CQ-9	FHLMC REMIC Ser 2551 CI CB		12/01/2012	Paydown		774,763	774,763	737,357	761,384		13,380		13,380		774,763				19,192	01/15/2018
31393J-VX-3	FHLMC REMIC Ser 2561 CI AE		06/01/2012	Paydown		291,616	291,616	294,714	291,201		415		415		291,616				3,767	05/15/2017
31393J-YW-2	FHLMC REMIC Ser 2561 CI UE		12/01/2012	Paydown		641,609	641,609	648,752	642,503		(893)		(893)		641,609				18,485	06/15/2022
31393K-SH-9	FHLMC REMIC Ser 2575 CI MV		12/01/2012	Paydown		2,090,186	2,090,186	2,044,425	2,064,294		25,892		25,892		2,090,186				91,446	08/15/2024
31393L-N3-3	FHLMC REMIC Ser 2564 CI OU		06/01/2012	Paydown		401,686	401,686	417,001	401,758		(72)		(72)		401,686				6,034	07/15/2031
31393M-FL-0	FHLMC REMIC Ser 2591 CI WC		12/01/2012	Paydown		2,755,613	2,755,613	2,684,139	2,731,483		24,129		24,129		2,755,613				71,090	10/15/2032
31393N-AH-2	FHLMC REMIC Ser 2587 CI KG		12/01/2012	Paydown		2,702,229	2,702,229	2,776,540	2,745,346		(43,117)		(43,117)		2,702,229				93,353	03/15/2033
31393N-MC-0	FHLMC REMIC Ser 2590 CI TY		12/01/2012	Paydown		2,063,550	2,063,550	2,063,550	2,063,550						2,063,550				60,001	09/15/2032
31393P-DY-7	FHLMC REMIC Ser 2595 CI GC		12/01/2012	Paydown		658,890	658,890	691,423	669,056		(10,166)		(10,166)		658,890				29,418	04/15/2023
31393P-H5-6	FHLMC REMIC Ser 2602 CI BL		12/01/2012	Paydown		716,157	716,157	739,152	718,708		(2,552)		(2,552)		716,157				20,031	05/15/2022
31393P-NE-0	FHLMC REMIC Ser 2600 CI MD		12/01/2012	Paydown		654,768	654,768	650,880	652,811		1,957		1,957		654,768				18,675	06/15/2032
31393P-RF-3	FHLMC REMIC Ser 2603 CI C		12/01/2012	Paydown		1,159,255	1,159,255	1,226,818	1,177,705		(18,450)		(18,450)		1,159,255				32,315	04/15/2023
31393Q-2X-9	FHLMC REMIC Ser 2594 CI TE		12/01/2012	Paydown		7,444,573	7,444,573	7,581,396	7,459,588		(15,015)		(15,015)		7,444,573				204,242	12/15/2031
31393R-4P-2	FHLMC REMIC Ser 2617 CI BG		12/01/2012	Paydown		1,466,389	1,466,389	1,440,727	1,459,730		6,659		6,659		1,466,389				30,415	11/15/2030
31393T-CC-8	FNMA REMIC Ser 2003-92 CI MB		12/01/2012	Paydown		1,320,571	1,320,571	1,264,328	1,296,486		24,085		24,085		1,320,571				34,696	09/25/2023
31393T-MX-1	FNMA REMIC Ser 2003-97 CI DE		05/01/2012	Paydown		520,348	520,348	527,665	518,875		1,473		1,473		520,348				5,543	11/25/2016
31393T-UD-6	FNMA REMIC Ser 2003-102 CI BU		10/01/2012	Paydown		4,144,580	4,144,580	4,149,113	4,130,923		13,657		13,657		4,144,580				95,677	04/25/2033
31393U-HG-1	FNMA REMIC Ser 2003-120 CI JD		12/01/2012	Paydown		1,892,939	1,892,939	1,889,390	1,887,602		5,337		5,337		1,892,939				49,298	12/25/2023
31393U-QG-1	FNMA REMIC Ser 2003-117 CI MD		12/01/2012	Paydown		4,843,516	4,843,516	4,524,147	4,696,094		147,422		147,422		4,843,516				126,113	12/25/2023
31393V-UG-4	FHLMC REMIC Ser 2639 CI JE		12/01/2012	Paydown		3,093,000	3,093,000	3,053,371	3,080,582		12,417		12,417		3,093,000				78,694	01/15/2032
31393W-ZL-6	FHLMC REMIC Ser 2638 CI MH		12/01/2012	Paydown		410,749	410,749	406,433	409,115		1,634		1,634		410,749				10,785	04/15/2032
31393X-3U-9	FNMA REMIC Ser 2004-W4 CI A15		12/01/2012	Paydown		2,566,905	2,566,905	2,603,002	2,564,360		2,544		2,544		2,566,905				75,899	06/25/2034
31393X-VG-9	FNMA REMIC Ser 2004-W3 CI A5		12/01/2012	Paydown		3,139,054	3,139,054	3,186,140	3,142,727		(3,672)		(3,672)		3,139,054				97,243	05/25/2034
31393Y-4J-1	FNMA REMIC Ser 2004-51 CI KW		12/01/2012	Paydown		599,341	599,341	596,719	596,969		2,372		2,372		599,341				24,837	07/25/2024
31394A-PY-6	FNMA Grantor Tr Ser 2004-65 CI AE		12/01/2012	Paydown		14,157,022	14,157,022	12,864,241	13,895,544		261,478		261,478		14,157,022				409,328	11/25/2031
31394A-XM-3	FNMA Grantor Tr Ser 2004-T4 CI A19		12/01/2012	Paydown		2,991,149	2,991,149	3,009,936	3,004,758		(13,608)		(13,608)		2,991,149				82,272	08/25/2034
31394A-ZF-6	FNMA REMIC Ser 2004-68 CI LB		12/01/2012	Paydown		4,506,709	4,506,709	4,419,392	4,485,215		21,494		21,494		4,506,709				110,733	03/25/2027
31394B-6M-1	FNMA REMIC Ser 2005-6 CI MB		12/01/2012	Paydown		4,709,420	4,709,420	4,717,514	4,702,975		6,444		6,444		4,709,420				125,714	02/25/2025
31394B-FY-5	FNMA REMIC Ser 2004-79 CI BC		04/01/2012	Paydown		5,229,212	5,229,212	4,980,824	5,196,351		32,860		32,860		5,229,212				43,713	10/25/2030
31394B-MC-5	FNMA REMIC Ser 2004-89 CI AP		12/01/2012	Paydown		10,700,974	10,700,974	9,982,002	10,455,646		245,328		245,328		10,700,974				300,076	10/25/2022
31394C-TP-7	FNMA REMIC Ser 2005-21 CI MC		12/01/2012	Paydown		4,376,126	4,376,126	4,361,938	4,361,598		14,527		14,527		4,376,126				129,580	05/25/2032
31394D-DL-1	FNMA REMIC Ser 2005-22 CI UD		12/01/2012	Paydown		956,113	956,113	968,363	955,504		608		608		956,113				46,190	04/25/2032
31394D-JW-1	FNMA REMIC Ser 2005-W2 CI A8		12/01/2012	Paydown		1,831,435	1,831,435	1,819,793	1,820,859		10,576		10,576		1,831,435				60,389	05/25/2035
31394F-H7-3	FNMA REMIC Ser 2005-83 CI LB		12/01/2012	Paydown		749,117	749,117	736,027	741,462		7,655		7,655		749,117				33,844	10/25/2035
31394G-J6-1	FHLMC REMIC Ser 2649 CI OT		12/01/2012	Paydown		1,879,732	1,879,732	1,779,283	1,857,241		22,491		22,491		1,879,732				44,422	11/15/2031
31394G-KM-4	FHLMC REMIC Ser 2649 CI VB		12/01/2012	Paydown		270,203	270,203	274,932	270,988		(784)		(784)		270,203				13,926	10/15/2022
31394G-PF-4	FHLMC REMIC Ser 2659 CI PG		12/01/2012	Paydown		2,417,893	2,417,893	2,412,226	2,412,970		4,923		4,923		2,417,893				73,049	12/15/2031
31394G-S8-7	FHLMC REMIC Ser 2657 CI DT		12/01/2012	Paydown		1,158,425	1,158,425	1,071,362	1,125,475		32,950		32,950		1,158,425				30,302	08/15/2023
31394H-2H-3	FHLMC REMIC Ser 2662 CI B		12/01/2012	Paydown		248,334	248,334	252,990	249,165		(831)		(831)		248,334				6,167	09/15/2021
31394H-4W-8	FHLMC REMIC Ser 2664 CI AY		12/01/2012	Paydown		2,747,527	2,747,527	2,547,473	2,673,567		73,960		73,960		2,747,527				69,061	08/15/2023
31394H-C4-1	FHLMC REMIC Ser 2669 CI PG		12/01/2012	Paydown		1,247,505	1,247,505	1,272,455	1,248,588		(1,083)		(1,083)		1,247,505				36,162	05/15/2032
31394H-ZZ-7	FHLMC REMIC Ser 2672 CI XB		12/01/2012	Paydown		812,618	812,618	834,965	826,405		(13,787)		(13,787)		812,618				24,362	09/15/2023
31394J-A8-0	FHLMC REMIC Ser 2678 CI VB		12/01/2012	Paydown		1,986,485	1,986,485	2,007,281	1,985,257		1,228		1,228		1,986,485				95,024	09/15/2018
31394J-JQ-1	FHLMC REMIC Ser 2673 CI NC		01/01/2012	Paydown		2,203	2,203	2,241	2,198		4		4		2,203				10	05/15/2021
31394J-KW-6	FHLMC REMIC Ser 2673 CI QL		12/01/2012	Paydown		6,180,695	6,180,695	6,324,972	6,220,959		(40,264)		(40,264)		6,180,695				173,557	09/15/2023
31394J-M2-0	FHLMC REMIC Ser 2676 CI JC		12/01/2012	Paydown		1,210,902	1,210,902	1,230,768	1,211,671		(769)		(769)		1,210,902				34,042	10/15/2022
31394J-MS-3	FHLMC REMIC Ser 2676 CI KY		12/01/2012	Paydown		6,020,437	6,020,437	5,697,235	5,899,842		120,595		120,595		6,020,437				156,581	09/15/2023
31394J-YA-9	FHLMC REMIC Ser 2697 CI LG		12/01/2012	Paydown		3,005,842	3,005,842	2,687,410	2,884,003		121,839		121,839		3,005,842				71,776	10/15/2023
31394K-AE-4	FHLMC REMIC Ser 2687 CI PG		12/01/2012	Paydown		1,555,722	1,555,722	1,494,708	1,540,935		14,786		14,786		1,555,722				45,199	03/15/2032
31394K-MW-1	FHLMC REMIC Ser 2686 CI JH		12/01/2012	Paydown		574,895	574,895	579,925	574,974		(79)		(79)		574,895				16,648	07/15/2032
31394L-4E-9	FHLMC REMIC Ser 2684 CI PH		12/01/2012	Paydown		1,303,301	1,303,301	1,223,881	1,275,514		27,786		27,786		1,303,301				35,774	01/15/2033
31394L-N5-7	FHLMC REMIC Ser 2701 CI AC		12/01/2012	Paydown		817,173	817,173	760,992	793,218		23,955		23,955		817,173				34,688	11/15/2023
31394M-UJ-7	FHLMC REMIC Ser 2723 CI PD		12/01/2012	Paydown		1,813,757	1,813,757	1,804,688	1,809,064		4,693		4,693		1,813,757				52,870	05/15/2032
31394M-YB-0	FHLMC REMIC Ser 2720 CI PC		12/01/2012	Paydown		1,330,827	1,330,827	1,238,916	1,285,532		45,295		45,295		1,330,827				34,936	12/15/2023
31394N-EY-0	FHLMC REMIC Ser 2718 CI TE		12/01/2012	Paydown		8,066,611	8,066,611	7,627,989	7,939,374		127,238		127,238		8,066,611				203,061	07/15/2032
31394N-FL-7	FHLMC REMIC Ser 2718 CI VU		12/01/2012	Paydown		678,772	678,772	690,226	679,377		(605)		(605)		678,772				32,060	08/15/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31394N-ZJ-0	FHLMC REMIC Ser 2737 Cl YD		12/01/2012	Paydown		4,671,195	4,671,195	4,447,854	4,588,748		82,447		82,447		4,671,195				134,877	08/15/2032
31394R-7E-3	FHLMC REMIC Ser 2751 Cl ND		04/01/2012	Paydown		316,073	316,073	310,937	315,183		890		890		316,073				3,005	04/15/2029
31394R-JX-8	FHLMC REMIC Ser 2754 Cl PD		12/01/2012	Paydown		1,742,661	1,742,661	1,733,131	1,737,529		5,131		5,131		1,742,661				60,743	11/15/2032
31394R-SA-8	FHLMC REMIC Ser 2766 Cl PG		12/01/2012	Paydown		1,040,676	1,040,676	1,044,050	1,040,079		597		597		1,040,676				38,830	05/15/2032
31394R-T5-8	FHLMC REMIC Ser 2766 Cl BD		08/01/2012	Paydown		4,390,828	4,390,828	4,176,291	4,363,750		27,078		27,078		4,390,828				70,325	08/15/2031
31394T-SZ-9	FHLMC REMIC Ser 2764 Cl HD		12/01/2012	Paydown		3,978,334	3,978,334	3,679,959	3,883,059		95,275		95,275		3,978,334				153,823	06/15/2031
31394T-XR-1	FHLMC REMIC Ser 2764 Cl VG		12/01/2012	Paydown		2,283,716	2,283,716	2,276,580	2,278,612		5,105		5,105		2,283,716				68,842	06/15/2022
31394V-CY-4	FHLMC REMIC Ser 2005-117 Cl AU		12/01/2012	Paydown		3,102,487	3,102,487	3,067,584	3,083,179		19,308		19,308		3,102,487				98,604	07/25/2034
31394W-AB-4	FHLMC REMIC Ser 2788 Cl VD		12/01/2012	Paydown		1,838,713	1,838,713	1,690,467	1,803,478		35,235		35,235		1,838,713				75,535	04/15/2026
31394W-KC-1	FHLMC REMIC Ser 2777 Cl DG		12/01/2012	Paydown		2,205,680	2,205,680	1,921,699	2,100,686		104,994		104,994		2,205,680				65,567	04/15/2033
31394W-L5-5	FHLMC REMIC Ser 2777 Cl KB		12/01/2012	Paydown		6,175,109	6,175,109	5,906,801	6,126,635		48,474		48,474		6,175,109				167,655	03/15/2032
31394X-Q9-0	FHLMC REMIC Ser 2780 Cl LE		12/01/2012	Paydown		867,522	867,522	845,834	860,238		7,284		7,284		867,522				29,645	11/15/2032
31394Y-2W-3	FHLMC REMIC Ser 2800 Cl VE		05/01/2012	Paydown		2,856,399	2,856,399	2,831,406	2,849,401		6,998		6,998		2,856,399				37,947	07/15/2023
31394Y-FE-9	FHLMC REMIC Ser 2793 Cl BD		03/01/2012	Paydown		3,246,089	3,246,089	2,969,537	3,231,344		14,745		14,745		3,246,089				19,452	09/15/2029
31394Y-NK-6	FHLMC REMIC Ser 2802 Cl MB		12/01/2012	Paydown		4,817,027	4,817,027	4,704,128	4,795,133		21,894		21,894		4,817,027				182,339	11/15/2031
31394Y-XS-8	FHLMC REMIC Ser 2811 Cl DT		12/01/2012	Paydown		753,156	753,156	745,153	748,988		4,168		4,168		753,156				25,159	06/15/2024
31395A-FU-4	FHLMC REMIC Ser 2808 Cl PG		12/01/2012	Paydown		3,426,339	3,426,339	3,467,801	3,430,506		(4,167)		(4,167)		3,426,339				97,891	04/15/2033
31395A-XF-7	FHLMC REMIC Ser 2829 Cl MH		12/01/2012	Paydown		3,570,996	3,570,996	3,322,142	3,535,343		35,652		35,652		3,570,996				94,794	12/15/2031
31395C-QS-3	FHLMC REMIC Ser 2825 Cl PN		12/01/2012	Paydown		5,630,742	5,630,742	5,753,255	5,642,973		(12,231)		(12,231)		5,630,742				183,715	09/15/2032
31395D-XD-6	FNMA REMIC Ser 2006-49 Cl CB		12/01/2012	Paydown		3,032,088	3,032,088	3,026,166	3,021,726		10,361		10,361		3,032,088				141,164	06/25/2034
31395E-4R-5	FHLMC REMIC Ser 2837 Cl ED		12/01/2012	Paydown		810,179	810,179	790,937	801,182		8,997		8,997		810,179				19,585	08/15/2019
31395E-6Y-8	FHLMC REMIC Ser 2849 Cl AH		11/01/2012	Paydown		1,481,539	1,481,539	1,507,929	1,480,698		841		841		1,481,539				32,619	05/15/2018
31395E-TH-0	FHLMC REMIC Ser 2841 Cl PD		12/01/2012	Paydown		2,748,190	2,748,190	2,785,548	2,750,264		(2,074)		(2,074)		2,748,190				90,143	12/15/2032
31395E-ZV-2	FHLMC REMIC Ser 2835 Cl NG		12/01/2012	Paydown		3,702,120	3,702,120	3,788,888	3,715,110		(12,990)		(12,990)		3,702,120				103,353	07/15/2033
31395F-JG-0	FHLMC REMIC Ser 2854 Cl PG		12/01/2012	Paydown		4,039,176	4,039,176	4,126,901	4,048,101		(8,925)		(8,925)		4,039,176				132,037	01/15/2033
31395F-NS-9	FHLMC REMIC Ser 2853 Cl LC		07/01/2012	Paydown		1,923,280	1,923,280	1,828,919	1,915,479		7,802		7,802		1,923,280				21,245	08/15/2017
31395F-WB-6	FHLMC REMIC Ser 2856 Cl PD		12/01/2012	Paydown		3,200,467	3,200,467	3,231,471	3,200,133		333		333		3,200,467				95,976	01/15/2033
31395G-M4-1	FHLMC REMIC Ser 2868 Cl AV		12/01/2012	Paydown		1,722,897	1,722,897	1,723,167	1,721,057		1,841		1,841		1,722,897				63,591	08/15/2024
31395H-TT-7	FHLMC REMIC Ser 2894 Cl QD		12/01/2012	Paydown		1,552,980	1,552,980	1,574,091	1,554,330		(1,350)		(1,350)		1,552,980				44,637	06/15/2033
31395J-MG-8	FHLMC REMIC Ser 2892 Cl AD		12/01/2012	Paydown		731,468	731,468	731,011	730,443		1,025		1,025		731,468				19,086	11/15/2024
31395J-Z2-5	FHLMC REMIC Ser 2891 Cl LD		12/01/2012	Paydown		4,602,367	4,602,367	4,425,464	4,545,475		56,892		56,892		4,602,367				133,201	08/15/2033
31395K-CW-1	FHLMC REMIC Ser 2905 Cl ME		12/01/2012	Paydown		1,038,672	1,038,672	1,054,414	1,040,890		(2,218)		(2,218)		1,038,672				37,942	08/15/2033
31395K-NS-8	FHLMC REMIC Ser 2903 Cl BD		12/01/2012	Paydown		5,665,701	5,665,701	5,755,998	5,712,137		(46,436)		(46,436)		5,665,701				195,806	12/15/2019
31395L-E8-0	FHLMC REMIC Ser 2915 Cl MQ		12/01/2012	Paydown		548,421	548,421	549,535	548,047		373		373		548,421				22,814	09/15/2033
31395M-5N-5	FHLMC REMIC Ser 2939 Cl DK		12/01/2012	Paydown		4,755,693	4,755,693	4,876,814	4,801,637		(45,944)		(45,944)		4,755,693				127,548	02/15/2030
31395M-QS-1	FHLMC REMIC Ser 2935 Cl LM		12/01/2012	Paydown		698,325	698,325	663,845	676,717		21,608		21,608		698,325				17,250	02/15/2035
31395P-WT-5	FHLMC Ser 2950 Cl LG 5.500% 10/15/33		12/01/2012	Paydown		820,328	820,328	826,352	821,136		(808)		(808)		820,328				42,989	10/15/2033
31395R-RL-4	FHLMC REMIC Ser 2968 Cl MC		12/01/2012	Paydown		974,221	974,221	993,705	976,501		(2,281)		(2,281)		974,221				41,513	03/15/2030
31395U-DZ-1	FHLMC REMIC Ser 2980 Cl LD		12/01/2012	Paydown		4,136,700	4,136,700	3,934,389	4,072,653		64,047		64,047		4,136,700				148,808	12/15/2033
31395U-J2-8	FHLMC REMIC Ser 2971 Cl KT		12/01/2012	Paydown		176,481	176,481	169,752	174,020		2,461		2,461		176,481				9,706	05/15/2033
31396E-KN-5	FHLMC REMIC Ser 3078 Cl PD		12/01/2012	Paydown		1,873,099	1,873,099	1,888,318	1,878,347		(5,248)		(5,248)		1,873,099				97,761	07/15/2034
31396E-QZ-2	FHLMC REMIC Ser 3064 Cl KV		11/01/2012	Paydown		1,913,705	1,913,705	1,835,961	1,899,772		13,933		13,933		1,913,705				56,208	09/15/2022
31396F-EF-6	FHLMC Ser 3069 Cl PB 5.500% 11/15/33		12/01/2012	Paydown		4,176,585	4,176,585	4,213,130	4,184,134		(7,549)		(7,549)		4,176,585				186,752	11/15/2033
31396F-G3-1	FHLMC Ser 3068 Cl Z 5.500% 11/15/35		12/01/2012	Paydown		2,700,509	2,700,509	2,758,565	2,744,864		(44,355)		(44,355)		2,700,509				140,329	11/15/2035
31396J-UF-0	FHLMC REMIC Ser 3143 Cl B		12/01/2012	Paydown		283,237	283,237	275,183	278,862		4,376		4,376		283,237				15,578	04/15/2026
31396J-VG-7	FHLMC REMIC Ser 3143 Cl NC		12/01/2012	Paydown		8,975,122	8,975,122	8,683,430	8,900,651		74,470		74,470		8,975,122				340,448	02/15/2032
31396U-AQ-3	FHLMC REMIC Ser 3189 Cl PC		12/01/2012	Paydown		1,392,191	1,392,191	1,406,113	1,396,166		(3,975)		(3,975)		1,392,191				78,041	08/15/2035
31396U-QH-6	FHLMC REMIC Ser 3181 Cl AB		04/01/2012	Paydown		300,565	300,565	305,027	300,453		112		112		300,565				3,876	04/15/2034
31397A-QF-3	FHLMC REMIC Ser 3203 Cl LX		12/01/2012	Paydown		1,443,978	1,443,978	1,532,422	1,498,027		(54,048)		(54,048)		1,443,978				82,863	08/15/2036
31397F-SF-0	FHLMC REMIC Ser 3294 Cl ND		12/01/2012	Paydown		1,592,504	1,592,504	1,577,575	1,585,257		7,247		7,247		1,592,504				87,588	05/15/2035
31397S-DQ-4	FNMA REMIC Ser 2011-23 Cl A		12/01/2012	Paydown		745,350	745,350	754,521	753,865		(8,515)		(8,515)		745,350				18,270	12/25/2036
31397W-QB-4	FHLMC REMIC Ser 3473 Cl CH		12/01/2012	Paydown		2,676,753	2,676,753	2,755,019	2,720,331		(43,578)		(43,578)		2,676,753				135,119	07/15/2038
31397Y-6C-0	FHLMC REMIC Ser 3484 Cl PD		12/01/2012	Paydown		11,184,507	11,184,507	11,465,867	11,234,410		(49,904)		(49,904)		11,184,507				358,676	01/15/2037
31398A-HZ-8	FNMA Nt 4.750% 11/19/12		11/19/2012	Maturity		26,800,000	26,800,000	26,736,216	26,787,619		12,381		12,381		26,800,000				1,273,000	11/19/2012
31398W-5L-4	FHLMC REMIC Ser 3626 Cl DM		12/01/2012	Paydown		804,701	804,701	855,498	830,443		(25,742)		(25,742)		804,701				40,121	08/15/2036
31402Q-NR-8	FNMA Pool #734900 3.500% 08/25/18		12/01/2012	Paydown		74,481	74,481	68,476	70,778		3,704		3,704		74,481				1,087	08/25/2018
31403A-WY-7	FNMA Pool #743263 3.500% 10/25/18		12/01/2012	Paydown		733,620	733,620	684,101	704,108		29,512		29,512		733,620				11,777	10/25/2018
31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		12/01/2012	Paydown		556,468	556,468	569,075	568,311		(11,844)		(11,844)		556,468				21,087	07/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31406J-Y8-0	FNMA Pool #811735 4.000% 03/25/20		12/01/2012	Paydown		139,990	139,990	132,837	135,082		4,908		4,908		139,990				3,285	03/25/2020
31411D-FZ-7	FNMA Pool #904784 2.691% 12/25/36		12/01/2012	Paydown		202,360	202,360	203,246	203,197		(836)		(836)		202,360				2,070	12/25/2036
31412P-GX-3	FNMA Pool #930914 4.000% 04/25/39		12/01/2012	Paydown		4,236,656	4,236,656	4,225,403	4,225,386		11,270		11,270		4,236,656				101,198	04/25/2039
31412U-Z4-5	FNMA Pool #935563 4.000% 09/25/39		12/01/2012	Paydown		1,878,295	1,878,295	1,896,711	1,896,448		(18,154)		(18,154)		1,878,295				48,243	09/25/2039
31414U-2A-5	FNMA Pool #976969 6.000% 02/25/38		12/01/2012	Paydown		786,389	786,389	783,194	783,189		3,200		3,200		786,389				23,795	02/25/2038
31414U-XN-3	FNMA Pool #976885 6.000% 04/25/38		12/01/2012	Paydown		857,562	857,562	862,118	861,841		(4,279)		(4,279)		857,562				32,818	04/25/2038
31416H-ZM-0	FNMA Pool #AA0747 4.000% 03/25/39		12/01/2012	Paydown		4,628,934	4,628,934	4,563,659	4,565,751		63,183		63,183		4,628,934				111,572	03/25/2039
31418X-EJ-3	FNMA Pool #AD9136 4.000% 08/25/40		12/01/2012	Paydown		26,259,460	26,259,460	26,792,855	26,782,430		(522,970)		(522,970)		26,259,460				629,191	08/25/2040
31418X-TT-5	FNMA Pool #AD9561 4.000% 08/25/40		12/28/2012	Nomura Securities Int'l Inc		53,751,261	50,293,577	51,338,741	51,322,812		955		955		51,323,766		2,427,494	2,427,494	2,162,799	08/25/2040
31418X-TT-5	FNMA Pool #AD9561 4.000% 08/25/40		12/01/2012	Paydown		29,443,511	29,443,511	30,055,384	30,046,059		(602,548)		(602,548)		29,443,511				639,855	08/25/2040
31419A-DT-1	FNMA Pool #AE0113 4.000% 07/25/40		12/01/2012	Paydown		3,728,706	3,728,706	3,734,969	3,734,647		(5,941)		(5,941)		3,728,706				87,642	07/25/2040
31419E-X5-3	FNMA Pool #AE4299 4.000% 09/25/40		12/01/2012	Paydown		1,635,851	1,635,851	1,651,890	1,651,666		(15,814)		(15,814)		1,635,851				43,188	09/25/2040
31419F-SN-7	FNMA Pool #AE5024 4.000% 12/25/40		10/25/2012	Barclays Capital		20,837,504	19,559,992	19,556,172	19,555,251		(491)		(491)		19,554,761		1,282,744	1,282,744	715,026	12/25/2040
31419F-SN-7	FNMA Pool #AE5024 4.000% 12/25/40		12/01/2012	Paydown		27,069,257	27,069,257	27,063,970	27,062,696		6,561		6,561		27,069,257				562,627	12/25/2040
37855P-EE-8	Glendale WI Comm Dev Auth Rev Txbl Baysh		10/01/2012	Maturity		1,390,000	1,390,000	1,389,152	1,389,898		102		102		1,390,000				69,500	10/01/2012
645916-TP-2	New Jersey Econ Dev Auth Rev Txbl Muni R		04/01/2012	Maturity		3,850,000	3,850,000	3,866,671	3,850,558		(558)		(558)		3,850,000				91,438	04/01/2012
649085-AA-5	New Valley Generation II Ser 2001		05/01/2012	Redemption 100.0000		237,973	237,973	249,191	243,640		(5,667)		(5,667)		237,973				6,630	05/01/2020
64908Q-AA-9	New Valley Generation V Tenn PTC		01/15/2012	Various		283,092	283,092	283,867	283,579		(487)		(487)		283,092				6,977	01/15/2021
649870-EE-8	New York St Hsg Fin Agy Rev Taxable Econ		03/15/2012	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				23,100	03/15/2012
65224P-AR-8	Newport News VA Econ Dev Rev Txbl Ser B		07/01/2012	Maturity		1,955,000	1,955,000	1,955,000	1,955,000						1,955,000				89,344	07/01/2012
677555-WU-4	Ohio St Econ Development Rev Txbl Ohio E		12/01/2012	Call 100.0000		480,000	480,000	480,000	480,000						480,000				15,030	06/01/2019
677555-WY-6	Ohio St Econ Development Rev Txbl Enterp		03/01/2012	Call 100.0000		30,000	30,000	30,000	30,000						30,000				364	06/01/2014
677555-XD-1	Ohio St Econ Development Rev Txbl Ohio E		12/01/2012	Redemption 100.0000		420,000	420,000	420,000	420,000						420,000				14,196	12/01/2021
76116E-BX-7	Resolution Funding Corp Strips		10/15/2012	Maturity		10,000,000	10,000,000	1,338,800	9,303,060		696,940		696,940		10,000,000					10/15/2012
83754L-AA-5	South Dakota Ed Enh Fund Corp ABS Tobacc		12/01/2012	Paydown		832,497	832,497	832,157	832,400		98		98		832,497				29,205	06/01/2025
889251-EY-6	Toledo LucasCtyOH PortAuth Rev Txbl Luig		11/15/2012	Call 100.0000		405,000	405,000	405,000	405,000						405,000				17,873	05/15/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						605,600,995	600,762,711	588,757,915	600,542,004		1,245,657		1,245,657		601,787,669		3,813,326	3,813,326	18,140,571	XXX
000759-CV-0	American Business Fin Svcs Inc RMBS Ser		12/01/2012	Paydown		304,870	304,870	304,869	212,219	92,133	502		92,635		304,855		15	15	11,906	09/15/2033
000780-HW-9	ABN AMRO Mtg Corp RMBS Ser 2003-8 Cl A3		12/01/2012	Paydown		1,246,219	1,246,219	1,206,106	1,234,620		11,598		11,598		1,246,219				29,285	06/25/2033
000780-HX-7	ABN AMRO Mtg Corp RMBS Ser 2003-8 Cl A4		12/01/2012	Paydown		2,776,884	2,776,884	2,679,693	2,722,682		54,202		54,202		2,776,884				74,251	06/25/2033
000780-JS-6	ABN AMRO Mtg Corp RMBS Ser 2003-8 Cl A23		12/01/2012	Paydown		401,617	401,617	402,998	400,762		855		855		401,617				11,535	06/25/2033
00103Y-AE-1	AES Red Oak LLC Sec Nt		11/30/2012	Redemption 100.0000		208,501	208,501	208,501	208,501						208,501				12,242	11/30/2019
00111@-AA-2	AES Hawaii Inc Sr Sec Nt		12/31/2012	Various		867,650	867,650	845,341	853,461		14,189		14,189		867,650				37,633	06/30/2022
00206R-AP-7	AT&T Inc Sr Nt 6.700% 11/15/13		06/29/2012	Various		4,323,355	4,000,000	4,368,720	4,153,441		169,914		169,914		4,323,355				166,756	11/15/2013
00206R-AQ-5	AT&T Inc Sr Nt 4.850% 02/15/14		09/14/2012	Call 105.8827		8,470,615	8,000,000	8,068,400	8,030,948		439,667		439,667		8,470,615				419,256	02/15/2014
00253C-GP-6	Aames Mtg Tr RMBS Ser 2001-1 Cl M1		12/01/2012	Paydown		301,115	301,115	312,333	312,042		(10,927)		(10,927)		301,115				15,485	06/25/2031
00253C-HH-3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4		12/01/2012	Paydown		284,825	284,825	288,159	286,909		(2,083)		(2,083)		284,825				7,976	04/25/2031
002824-AU-4	Abbott Labs Sr Nt 5.125% 04/01/19		12/27/2012	Call 122.4880		1,952,459	1,594,000	1,587,098	1,588,763		363,696		363,696		1,952,459				101,208	04/01/2019
00442M-AA-5	ACE Securities Corp RMBS Ser 2006-SD2 Cl		12/26/2012	Paydown		343,780	343,780	343,887	343,797		(17)		(17)		343,780		(1)	(1)	1,000	12/25/2045
00786W-AA-7	Aeroquip-Vickers Inc MT Nt		06/06/2012	Maturity		2,000,000	2,000,000	2,257,666	2,016,889		(16,889)		(16,889)		2,000,000				90,539	06/06/2012
009344-B@-0	Aircraft Indbt Repackaging Tr Ctf Cl A		03/02/2012	Redemption 100.0000		342,028	342,028	342,028	342,028						342,028				8,251	03/02/2013
01310Q-CV-5	Albertsons Inc MT Nt Ser C		07/26/2012	Pressprich R W		2,940,625	3,000,000	2,772,840	2,955,073		22,118		22,118		2,977,192		(36,567)	(36,567)	125,215	02/25/2013
01365#-AC-7	Albuquerque Plaza Assoc CTL 1st Mtg Nt		12/01/2012	Redemption 100.0000		1,102,511	1,102,511	1,102,511	1,102,511						1,102,511				44,690	07/01/2015
01849Q-AN-5	Allergan Inc MT Nt 7.470% 04/17/12		04/17/2012	Various		7,500,000	7,500,000	7,972,575	7,522,568		(22,568)		(22,568)		7,500,000				280,125	04/17/2012
01877K-AB-9	Alliance Pipeline LP Sr Nt		12/31/2012	Various		437,714	437,714	469,535	462,654		(24,940)		(24,940)		437,714				17,810	12/31/2019
01877K-AD-5	Alliance Pipeline LP Sr Nt		06/30/2012	Redemption 100.0000		150,000	150,000	150,000	150,000						150,000				1,839	12/31/2025
019918-AB-7	Windstream Georgia Comm Corp Deb (AKA: A		11/15/2012	Redemption 100.0000		92,000	92,000	84,478	90,472		1,528		1,528		92,000				5,980	11/15/2013
020039-DB-6	Alltel Corp Nt 7.000% 07/01/12		07/01/2012	Various		6,000,000	6,000,000	6,223,731	6,042,805		(42,805)		(42,805)		6,000,000				420,000	07/01/2012
02147B-AA-3	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		488,933	820,615	746,750	746,750		6,353		6,353		753,103		(264,169)	(264,169)	31,813	04/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02147J-AE-8	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		936,741	2,069,595	1,617,861	1,653,192			35,331	(35,331)		1,617,861		(681,119)	(681,119)	67,728	02/25/2047
02147L-AN-3	Countrywide Alternative Ln Tr RMBS Ser 2		11/01/2012	Paydown		1,071,021	3,091,066	2,727,117	1,745,327	981,790			981,790		2,727,117		(1,656,096)	(1,656,096)	102,354	05/25/2036
02148J-AJ-6	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		523,188	854,473	723,784	723,784		17,122		17,122		740,907		(217,719)	(217,719)	33,258	01/25/2037
02149D-AJ-8	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		1,021,203	1,186,441	1,135,939	1,135,939		18,925		18,925		1,154,864		(133,661)	(133,661)	33,619	01/25/2047
02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		1,815,333	2,659,828	2,260,743	2,260,743		99,581		99,581		2,360,324		(544,991)	(544,991)	94,856	03/25/2037
023654-AR-7	America West Airlines ABS EETC Ser 1998-		07/02/2012	Paydown		81,229	81,229	78,542	80,090		1,139		1,139		81,229				5,572	01/02/2017
023771-RU-4	American Airlines Inc ABS ETC Ser C		12/31/2012	Maturity		2,457,000	2,457,000	1,535,625	2,415,231		41,769		41,769		2,457,000				293,162	12/31/2012
023775-AA-7	American Airlines Inc PTC Ser 2005-1 Cl		09/29/2012	Various		21,209,806	21,209,806	21,209,806	21,209,806						21,209,806				1,070,021	03/29/2014
02377V-AA-0	American Airlines Pt Trst ABS PTC Ser A		10/15/2012	Redemption 100.0000		778,290	778,290	778,290	778,290						778,290				52,628	04/15/2023
02378F-AB-2	American Airlines Inc ABS PTC Ser 1992-A		12/24/2012	Redemption 100.0000		102,349	102,349	64,480	79,095		23,254		23,254		102,349				9,938	03/11/2016
02378H-AD-4	American Airlines Inc ABS Eq Tr PTC Ser		12/13/2012	Redemption 100.0000		527,214	527,214	316,328	316,328		210,886		210,886		527,214				55,365	05/26/2016
02639M-AC-0	American General Mtg Ser 2003-1 Cl A3 RM		06/01/2012	Paydown		1,198,677	1,198,677	1,198,056	1,196,180		2,497		2,497		1,198,677				26,008	04/25/2033
02639M-AD-8	American General Mtg Ser 2003-1 Cl M1 RM		06/01/2012	Paydown		467,361	467,361	467,219	466,202		1,158		1,158		467,361				10,655	04/25/2033
02660T-BQ-5	American Home Mtg Inv Tr RMBS Ser 2004-3		12/01/2012	Paydown		3,091,611	3,091,611	3,054,415	3,070,323		21,288		21,288		3,091,611				72,645	10/25/2034
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2		12/01/2012	Paydown		2,071,769	2,071,769	2,061,799	2,063,276		8,493		8,493		2,071,769				68,229	09/25/2035
02660T-GB-3	American Home Mtg Inv Tr RMBS Ser 2005-3		12/01/2012	Paydown		537,062	537,062	537,062	537,062						537,062				15,111	09/25/2035
026935-AR-7	American Home Mtg Inv Tr RMBS Ser 2007-3		12/26/2012	Paydown		399,666	399,666	399,666	399,666						399,666				1,815	09/25/2027
03009M-BB-1	American Stores Co MT Nt Ser B		02/02/2012	Goldman Sachs & Company		750,000	1,000,000	1,011,190	1,008,638		(29)		(29)		1,008,609		(258,609)	(258,609)	27,019	03/20/2028
03072S-FY-6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C		12/01/2012	Paydown		991,555	991,555	991,512	990,082		1,473		1,473		991,555				26,714	04/25/2033
030955-AB-4	Ameritech Capital Funding Corp Nt		06/01/2012	Various		1,252,974	1,252,974	1,478,098	1,337,039		(84,065)		(84,065)		1,252,974				57,010	06/01/2016
031162-BL-3	Amgen Inc Sr Nt 2.500% 11/15/16		04/12/2012	Various		13,429,305	13,000,000	12,986,610	12,986,957		600		600		12,987,557		441,748	441,748	120,660	11/15/2016
03215P-BN-8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		12/01/2012	Paydown		12,476	12,476	12,418	12,413		63		63		12,476				597	03/25/2027
03334#-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL		12/15/2012	Redemption 100.0000		90,912	90,912	91,518	91,307		(395)		(395)		90,912				3,152	02/15/2025
03335#-AA-4	Anchorage Park Svc GSA Fin Tr CTL Ser 20		12/15/2012	Various		494,087	494,087	504,739	500,805		(6,718)		(6,718)		494,087				16,273	07/15/2023
037735-CH-8	Appalachian Pwr Co Sr Nt Ser O		08/15/2012	Maturity		3,445,000	3,445,000	3,438,370	3,443,730		1,270		1,270		3,445,000				194,643	08/15/2012
040104-BF-7	Argent Securities Inc RMBS Ser 2003-W3 C		12/26/2012	Paydown		1,095,496	1,095,496	1,101,334	1,099,420		(3,923)		(3,923)		1,095,496				8,152	09/25/2033
040104-BW-0	Argent Securities Inc RMBS Ser 2003-WD C		12/01/2012	Paydown		1,689,307	1,689,307	1,688,558	1,687,325		1,982		1,982		1,689,307				41,022	10/25/2033
040555-CD-4	Arizona Pub Svc Co Nt 6.500% 03/01/12		03/01/2012	Maturity		5,000,000	5,000,000	4,995,320	4,999,895		105		105		5,000,000				162,500	03/01/2012
04231#-AA-7	Armstrong/Heinz Contract Sec ABS Lease B		04/24/2012	Call 129.5612		1,405,774	1,085,027	1,085,027	1,085,027		320,747		320,747		1,405,774				23,245	03/15/2027
04231#-AA-7	Armstrong/Heinz Contract Sec ABS Lease B		12/15/2012	Redemption 100.0000		410,438	410,438	410,438	410,438						410,438				12,731	03/15/2027
04541G-AL-6	Asset Backed Securities Corp RMBS Ser 19		12/21/2012	Paydown		56,390	56,390				56,390		56,390		56,390				1,516	06/21/2029
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 20		07/01/2012	Paydown		97,566	97,566	101,378	98,477		(522)		(522)		97,955		(389)	(389)	2,323	03/21/2029
04542B-CW-0	Asset Backed Funding Cert RMBS Ser 2003-		12/01/2012	Paydown		407,839	407,839	407,827	406,910		929		929		407,839				11,679	10/25/2032
04542B-FM-9	Asset Backed Funding Cert RMBS Ser 2004-		12/26/2012	Paydown		910,628	910,628	910,628	910,628						910,628				8,527	08/25/2033
04542B-MU-3	Asset Backed Funding Cert RMBS Ser 2005-		12/01/2012	Paydown		833,331	833,331	796,092	804,378		28,954		28,954		833,331				26,369	06/25/2035
04626R-AA-4	Astoria Power Project ABS PTC Ser A		12/01/2012	Various		1,688,371	1,688,371	1,688,371	1,688,371						1,688,371				52,109	05/01/2016
04626R-AC-0	Astoria Power Project ABS PTC Ser C		12/01/2012	Redemption 100.0000		390,651	390,651	390,651	390,651						390,651				16,550	05/01/2021
048825-BC-6	Atlantic Richfield Co Deb		04/01/2012	Various		5,000,000	5,000,000	5,918,098	5,046,443		(46,443)		(46,443)		5,000,000				212,500	04/01/2012
04882P-BZ-1	Atlantic Richfield Co MT Nt Tr #00048		02/21/2012	Various		9,450,000	9,450,000	10,961,402	9,478,778		(28,778)		(28,778)		9,450,000				212,940	02/21/2012
049164-BE-5	Atlas Air Inc ABS EETC Ser 2000-1 Cl A		12/02/2012	Paydown		241,453	241,453	241,821	241,674		(221)		(221)		241,453				15,902	07/02/2021
05164#-AA-5	Aurora Health Care (Badger RE) CTL		12/15/2012	Various		333,060	333,060	323,206	327,002		6,058		6,058		333,060				12,745	12/15/2022
05348E-AG-4	AvalonBay Communities Inc Sr Nt		11/01/2012	Maturity		1,000,000	1,000,000	1,036,230	1,006,742		(6,742)		(6,742)		1,000,000				61,250	11/01/2012
05367D-BB-2	Aviation Securitization LLC ABS Flt Rate		12/11/2012	Paydown		33,698	33,698	33,698	20,029	13,669			13,669		33,698				(2,514)	01/13/2020
05367D-BC-0	Aviation Securitization LLC ABS Flt Rate		12/01/2012	Paydown		15,460	15,460	15,460	6,370	9,091			9,091		15,460				201	01/13/2020
05367D-BD-8	Aviation Securitization LLC ABS Flt Rate		12/01/2012	Paydown		5,153	5,153	5,153	1,340	3,813			3,813		5,153				82	01/13/2020
05367D-BE-6	Aviation Securitization LLC ABS Flt Rate		12/01/2012	Paydown		22,528	22,528	22,528	13,945	8,583			8,583		22,528				271	01/13/2020
05367D-BN-6	Aviation Securitization LLC ABS Flt Rate		11/11/2012	Paydown		96,722	96,722	96,722	59,871	36,851			36,851		96,722				979	04/11/2023
05367D-BP-1	Aviation Securitization LLC ABS Flt Rate		10/11/2012	Paydown		47,999	47,999	47,999	19,776	28,224			28,224		47,999				500	04/11/2023
05526X-AA-9	BASF 2000-A1 PTC ABS 7.930% 02/16/12		02/16/2012	Redemption 100.0000		865,877	865,877	741,147	865,751		126		126		865,877				34,332	02/16/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
055385-AA-6	BFC Guaranty Corp CTL 6.250% 12/01/17		12/01/2012	Redemption 100.0000		1,621,490	1,621,490	1,563,181	1,594,033		27,457		27,457		1,621,490				101,343	12/01/2017
05549B-AA-3	BJs Wholesale Club Inc CTL (HG Bowie Rea		12/15/2012	Redemption 100.0000		237,271	237,271	239,560	238,723		(1,452)		(1,452)		237,271				9,027	05/15/2022
05565E-C#-0	BMW Capital LLC Sr Nt Ser B		11/01/2012	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,360,000	11/01/2012
05568N-AE-2	BNSF Railway Company ABS PTC Nt		07/01/2012	Redemption 100.0000		3,316,859	3,316,859	3,316,859	3,316,859						3,316,859				94,208	01/01/2015
05568N-AF-9	BNSF Railway Company ABS PTC Nt		07/02/2012	Redemption 100.0000		618,168	618,168	618,168	618,168						618,168				17,847	07/02/2016
05946X-DL-4	Banc of America Funding Corp RMBS Ser 20		12/01/2012	Paydown		2,831,151	2,831,151	2,851,500	2,838,999		(7,848)		(7,848)		2,831,151				93,122	10/25/2033
05946X-EW-9	Banc of America Funding Corp RMBS Ser 20		12/01/2012	Paydown		494,538	494,538	501,029	495,602		(1,064)		(1,064)		494,538				14,857	10/25/2033
05946X-Y7-2	Banc of America Funding Corp RMBS Ser 20		12/01/2012	Paydown		980,423	980,423	931,977	931,977		45,256		45,256		977,232		3,191	3,191	32,267	01/25/2036
05947U-HN-1	Banc of America Comm Mtg Inc Ser 2002-2		07/01/2012	Paydown		3,000,000	3,000,000	3,015,092	2,996,619		3,381		3,381		3,000,000				83,081	07/11/2043
05947U-HP-6	Banc of America Comm Mtg Inc Ser 2002-2		09/01/2012	Paydown		7,242,860	7,242,860	7,279,105	7,234,849		8,011		8,011		7,242,860				254,081	07/11/2043
05947U-LX-4	Banc of America Comm Mtg Inc CMBS Ser 20		12/01/2012	Paydown		6,719,753	6,719,753	6,753,702	6,714,588		5,166		5,166		6,719,753				193,822	03/11/2041
05947U-VR-6	Banc of America Comm Mtg Inc CMBS Ser 20		12/01/2012	Paydown																07/10/2042
05948K-BW-8	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2012	Paydown		1,733,903	1,733,903	1,736,071	1,734,760		(857)		(857)		1,733,903				58,898	05/25/2033
05948K-XQ-7	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2012	Paydown		1,071,214	1,071,214	1,054,397	1,054,397		16,818		16,818		1,071,214				33,039	03/25/2035
05948K-XS-3	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2012	Paydown		426,734	426,734	415,116	415,116		11,618		11,618		426,734				12,820	03/25/2035
05948K-ZH-5	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2012	Paydown		974,885	974,885	943,992	943,992		30,893		30,893		974,885				29,287	05/25/2035
05949A-BX-7	Bank of America Mtg Securities RMBS Ser		12/01/2012	Paydown		3,133,151	3,133,151	3,133,151	3,133,151						3,133,151				102,508	04/25/2034
05949A-KA-7	Bank of America Mtg Securities RMBS Ser		12/01/2012	Paydown		4,449,253	4,449,253	4,561,874	4,464,850		(15,597)		(15,597)		4,449,253				150,964	07/25/2034
05949A-NZ-9	Bank of America Mtg Securities RMBS Ser		12/01/2012	Paydown		1,625,726	1,625,726	1,620,645	1,620,095		5,630		5,630		1,625,726				50,869	08/25/2034
05949A-P5-3	Bank of America Mtg Securities RMBS Ser		12/01/2012	Paydown		3,261,871	3,261,871	3,288,374	3,256,473		5,398		5,398		3,261,871				114,411	02/25/2035
05949A-QB-9	Bank of America Mtg Securities RMBS Ser		12/01/2012	Paydown		4,493,623	4,493,623	4,560,356	4,501,430		(7,807)		(7,807)		4,493,623				120,613	08/25/2034
05949A-U4-0	Bank of America Mtg Securities RMBS Ser		12/01/2012	Paydown		428,049	428,049	434,403	430,161		(2,112)		(2,112)		428,049				12,859	03/25/2035
05949C-AX-4	Bank of America Mtg Securities RMBS Ser		12/01/2012	Paydown		2,955,126	2,955,126	2,873,860	2,937,782		17,343		17,343		2,955,126				72,893	06/25/2035
05949C-LZ-7	Bank of America Mtg Securities RMBS Ser		12/01/2012	Paydown		744,265	744,265	738,217	739,730		4,535		4,535		744,265				22,359	04/25/2018
05952D-AB-4	Banc of America Funding Corp RMBS Ser 20		12/20/2012	Paydown		959,025	959,025	897,051	897,051		61,974		61,974		959,025				2,075	02/20/2047
05952H-AJ-8	Bank of America Mtg Securities RMBS Ser		12/01/2012	Paydown		11,965,405	11,965,405	11,814,143	11,814,869		150,536		150,536		11,965,405				366,385	03/25/2037
05952H-BR-9	Bank of America Mtg Securities RMBS Ser		12/01/2012	Paydown		9,781,346	9,781,346	8,806,553	8,806,553		974,793		974,793		9,781,346				297,909	01/25/2037
07132#-AB-8	Battelle Memorial Institute Sr Nt Ser B		04/15/2012	Various		8,000,000	8,000,000	8,022,830	8,000,883		(883)		(883)		8,000,000				277,200	04/15/2012
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2		05/18/2012	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				7,759	10/25/2013
07383F-5H-7	Bear Stearns Comm Mtg Sec Ser 2005-T18 C		01/01/2012	Paydown		437,325	437,325	439,708	436,647		678		678		437,325				1,738	02/13/2042
07383F-5J-3	Bear Stearns Comm Mtg Sec CMBS Ser 2005-		12/01/2012	Paydown		2,884,460	2,884,460	2,838,940	2,871,650		12,810		12,810		2,884,460				141,075	02/13/2042
07383F-JC-3	Bear Stearns Comm Mtg Sec Ser 2002-TOP6		05/01/2012	Paydown		890,605	890,605	965,332	889,968		637		637		890,605				16,870	10/15/2036
07383F-JD-1	Bear Stearns Comm Mtg Sec Ser 2002-TOP6		05/01/2012	Paydown		5,000,000	5,000,000	5,597,656	5,006,773		(6,773)		(6,773)		5,000,000				137,917	10/15/2036
07383F-JE-9	Bear Stearns Comm Mtg Sec Ser 2002-TOPS6		11/01/2012	Paydown		3,000,000	3,000,000	3,375,586	3,021,337		(21,337)		(21,337)		3,000,000				126,569	10/15/2036
07383F-PW-2	Bear Stearns Comm Mtg Sec CMBS Ser 2002-		02/22/2012	Morgan Stanley & Co Inc		6,930,389	6,854,084	6,889,835	6,843,551		(455)		(455)		6,843,096		87,293	87,293	79,085	08/15/2038
07383F-PW-2	Bear Stearns Comm Mtg Sec CMBS Ser 2002-		12/01/2012	Paydown		7,897,798	7,897,798	8,056,515	7,891,557		6,241		6,241		7,897,798				171,492	08/15/2038
07383F-QT-8	Bear Stearns Comm Mtg Sec Ser 2003-T10 C		03/01/2012	Paydown		316,182	316,182	315,207	315,730		452		452		316,182				2,442	03/13/2040
07383F-QU-5	Bear Stearns Comm Mtg Sec CMBS Ser 2003-		02/22/2012	Morgan Stanley & Co Inc		10,273,438	10,000,000	10,051,180	9,990,929		(1,318)		(1,318)		9,989,611		283,827	283,827	113,233	03/13/2040
07383F-QU-5	Bear Stearns Comm Mtg Sec CMBS Ser 2003-		12/01/2012	Paydown		3,311,008	3,311,008	3,327,954	3,308,004		2,213		2,213		3,310,218		790	790	129,990	03/13/2040
07383F-XH-6	Bear Stearns Comm Mtg Sec Ser 2003-PWR2		05/01/2012	Paydown		231,946	231,946	218,764	230,099		1,847		1,847		231,946				2,814	05/11/2039
07383F-XJ-2	Bear Stearns Comm Mtg Sec CMBS Ser 2003-		12/01/2012	Paydown		551,649	551,649	546,423	549,951		1,698		1,698		551,649				23,434	05/11/2039
07384Y-MB-9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C		12/01/2012	Paydown		157,364	157,364	157,856	157,460		(96)		(96)		157,364				4,659	10/25/2033
07387B-AS-2	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20		09/01/2012	Paydown				124,963	18,429		(18,429)		(18,429)						18,942	09/11/2042
07388N-AC-0	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20		09/01/2012	Paydown		502,994	502,994	505,758	502,767		227		227		502,994				22,653	10/12/2041
07388Q-BW-8	Bear Stearns Comml Mtg Sec Inc CMBS Ser		10/01/2012	Paydown				154,969	50,689		(50,689)		(50,689)						23,288	06/11/2050
073928-X7-3	Bear Stearns Co Inc MT Nt Ser B		08/10/2012	Maturity		11,000,000	11,000,000	11,377,410	11,062,857		(62,857)		(62,857)		11,000,000				764,500	08/10/2012
079867-AQ-0	BellSouth Telecom Inc Deb		12/15/2012	Redemption 100.0000		258,104	258,104	262,281	259,582		(1,478)		(1,478)		258,104				12,260	12/15/2015
08183*-AA-0	Benenson Parsippany LLC CTL		12/10/2012	Redemption 100.0000		308,101	308,101	308,101	308,101						308,101				11,888	04/10/2016

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09082#-AA-6	Bird-Wal Inc CTL 8.000% 08/15/13		12/15/2012	Redemption 100.0000		159,601	159,601	167,961	160,954		(1,354)		(1,354)		159,601				7,000	08/15/2013
09536#-AA-8	Blue Cross and Blue Shield/NC PTC Lease		05/15/2012	Redemption 89.0761		169,693	190,504	190,978	190,706		(21,012)		(21,012)		169,693				24,062	03/15/2019
10464#-AA-2	Bradshaw /Thomas L/ CTL		12/15/2012	Redemption 100.0000		181,812	181,812	198,773	185,435		(3,624)		(3,624)		181,812				8,783	04/15/2014
11448*-BH-9	Brookshire Grocery Co Sr Sec Nt Ser A-1		06/01/2012	Redemption 100.0000		170,483	170,483	170,483	170,483						170,483				3,633	06/01/2012
11448*-BJ-5	Brookshire Grocery Co Sr Sec Nt Ser A-2		06/01/2012	Redemption 100.0000		103,363	103,363	103,363	103,363						103,363				2,203	06/01/2012
11448*-BK-2	Brookshire Grocery Co Sr Sec Nt Ser A-3		06/01/2012	Redemption 100.0000		90,477	90,477	90,477	90,477						90,477				1,928	06/01/2012
11448*-BX-4	Brookshire Grocery Co Ser A-4		12/01/2012	Various		382,600	382,600	378,305	381,701		899		899		382,600				14,683	09/01/2014
11448*-BY-2	Brookshire Grocery Co Ser A-5		12/01/2012	Various		229,928	229,928	227,780	229,478		449		449		229,928				8,824	09/01/2014
11448*-BZ-9	Brookshire Grocery Co Ser A-6		12/01/2012	Various		432,264	432,264	427,539	431,275		989		989		432,264				16,588	09/01/2014
116663-AC-9	Bruce Mansfield Unit 1 2 ABS PTC Nt		06/01/2012	Various		491,720	491,720	491,720	491,720						491,720				16,841	06/01/2034
117017-AA-1	Brunswick & Glynn Co Dev Auth CTL Rev Le		10/15/2012	Redemption 100.0000		89,928	89,928	89,928	89,928						89,928				4,905	10/15/2022
117017-AB-9	Brunswick & Glynn Co Dev Auth CTL Rev Le		08/15/2012	Redemption 100.0000		178,259	178,259	162,239	168,740		9,519		9,519		178,259				8,407	02/15/2023
117017-AC-7	Brunswick & Glynn Co Dev Auth CTL Rev Le		07/15/2012	Redemption 100.0000		260,742	260,742	260,742	260,742						260,742				11,748	01/15/2024
11980*-AF-8	Buffalo Rock Co Inc Sr Nt		03/21/2012	Redemption 100.0000		1,857,143	1,857,143	1,857,143	1,857,143						1,857,143				62,771	03/21/2013
12189P-AL-6	Burlington Northern Santa Fe ABS PTC Nt		07/15/2012	Redemption 100.0000		68,089	68,089	73,108	70,462		(2,373)		(2,373)		68,089				3,040	01/15/2023
124857-AB-9	CBS Corp Co Gtd Nt 8.200% 05/15/14		07/11/2012	Call 113.1040		1,938,603	1,714,000	1,970,586	1,951,500		(12,898)		(12,898)		1,938,603				92,137	05/15/2014
12486D-GG-6	C-BASS Tr RMBS Ser 2005-RP2 Cl AF3		12/01/2012	Paydown		586,572	586,572	585,770	584,278		2,294		2,294		586,572				15,935	09/25/2035
12489W-ET-7	C-BASS Tr RMBS Ser 2002-CB2 Cl M1		11/26/2012	Paydown		92,805	92,805	92,805	92,805						92,805				813	04/25/2032
12489W-HD-9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6		12/01/2012	Paydown		1,073,816	1,073,816	1,073,816	1,073,816						1,073,816				29,871	12/25/2033
12489W-HE-7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1		12/25/2012	Paydown		189,212	189,212	189,921	189,505		(174)		(174)		189,331		(119)	(119)	1,268	12/25/2033
12489W-NP-5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4		12/01/2012	Paydown		379,051	379,051	379,038	378,579		252		252		378,830		221	221	11,417	07/25/2035
12506Y-BE-8	CDC Mortgage Capital Trust RMBS Ser 2003		12/26/2012	Paydown		306,669	306,669	205,450	205,450		101,218		101,218		306,669				2,693	10/25/2033
12543K-AD-6	Community Health Systems Inc Non-Extende		02/02/2012	Tax Free Exchange		831,023	831,023	831,023	831,023						831,023				2,290	07/25/2014
12543K-AD-6	Community Health Systems Inc Non-Extende		02/02/2012	Tax Free Exchange		6,332,109	6,332,109	6,332,109	6,332,109						6,332,109				62,736	07/25/2014
12543K-AE-4	Community Health Systems Inc Extended Te		02/29/2012	Tax Free Exchange		879,502	879,502	879,502	879,502						879,502				130,851	01/25/2017
12544A-BM-6	Countrywide Home Loans RMBS Ser 2006-20		12/03/2012	Paydown		1,085,151	1,231,983	1,226,015	1,226,622		2,854		2,854		1,229,476		(144,326)	(144,326)	34,868	02/25/2037
12547#-AA-9	CHC Partners I LLC CTL Rev Ls US Govt GS		12/15/2012	Various		587,264	587,264	587,264	587,264						587,264				17,642	11/15/2021
12558M-BL-5	CIT Group Home Eq Loan Tr RMBS Ser 2003-		12/01/2012	Paydown		1,027,178	1,027,178	1,027,820	1,026,480		699		699		1,027,178				22,015	10/20/2032
12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-		08/01/2012	Paydown		149,677	149,677	150,566	150,277		(600)		(600)		149,677				2,718	10/20/2032
12566Q-AA-1	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2012	Paydown		594,691	861,110	721,484	721,484						721,484		(126,794)	(126,794)	(835)	01/25/2037
12566U-AN-4	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2012	Paydown		372,128	556,924	440,428	440,428						440,428		(68,301)	(68,301)	18,710	02/25/2037
12613Q-AB-2	CNL Funding LP ABS Frnch Ln Ser 1999-1 C		12/01/2012	Paydown		779,431	779,431	772,976	775,998		3,433		3,433		779,431				41,224	11/18/2021
12644*-AC-1	CTL Cap Tr CTL Ser 2002-3 Anchorage		12/15/2012	Redemption 100.0000		218,424	218,424	218,424	218,424						218,424				8,721	12/15/2026
12644@-AX-3	CTL Cap Tr CTL Lowes 7.070% 08/15/21		08/15/2012	Redemption 100.0000		276,891	276,891	276,891	276,891						276,891				14,767	08/15/2021
12644@-BF-1	CTL Cap Tr CTL Everett Realty		12/15/2012	Redemption 100.0000		54,917	54,917	55,144	55,072		(155)		(155)		54,917				2,305	02/15/2027
12644@-BG-9	CTL Cap Tr CTLSer 2002-1 CIA1Great Sprin		11/15/2012	Redemption 100.0000		309,462	309,462	309,828	309,600		(137)		(137)		309,462				16,703	05/15/2018
12644@-BQ-7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen		12/15/2012	Redemption 100.0000		82,087	82,087	81,450	81,671		417		417		82,087				3,018	07/15/2022
12644@-BR-5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar		12/15/2012	Redemption 100.0000		91,034	91,034	91,034	91,034						91,034				3,313	10/15/2022
12644@-BS-3	CTL Cap Tr CTL Walgreens		12/15/2012	Redemption 100.0000		195,751	195,751	196,985	196,539		(788)		(788)		195,751				7,090	01/15/2023
12644@-BV-6	CTL Cap Tr CTL Ser 2003-17 Costco		12/20/2012	Various		763,176	763,176	756,966	759,333		3,843		3,843		763,176				22,927	09/20/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12644@-BW-4	CTL Cap Tr Ser 2004-5 Costco CTL		10/10/2012	Call 124.4765 Redemption		11,969,638	9,615,982	9,381,326	9,457,035		2,512,603		2,512,603		11,969,638				428,659	05/15/2024
12644@-BW-4	CTL Cap Tr Ser 2004-5 Costco CTL		09/15/2012	100.0000 Redemption		434,072	434,072	423,480	426,897		7,175		7,175		434,072				9,898	05/15/2024
12644@-BX-2	CTL Cap Tr CTL Ser 2004-9 Kohls		12/15/2012	100.0000 Redemption		123,601	123,601	123,601	123,601						123,601				3,597	01/15/2025
12644@-CA-1	CTL Cap Tr CTL Ser 2004-17 Texas Instr		12/15/2012	Various		1,140,145	1,140,145	1,121,455	1,124,290		15,855		15,855		1,140,145				34,066	01/15/2026
12644@-CC-7	CTL Cap Tr CTL Ser 2005-6 Orange County		12/05/2012	Various		1,231,043	1,231,043	1,231,043	1,231,043						1,231,043				40,319	04/05/2025
12644@-CF-0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen		12/15/2012	Various		122,692	122,692	122,692	122,692						122,692				3,618	11/15/2029
12644@-CG-8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC		12/15/2012	Various		139,644	139,644	139,644	139,644						139,644				4,118	07/15/2030
12644@-CH-6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom		12/15/2012	Redemption 100.0000		1,315,935	1,315,935	1,315,935	1,315,935						1,315,935				43,233	10/15/2023
12647@-AA-0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L		12/17/2012	Redemption 100.0000		1,177,646	1,177,646	1,177,646	1,177,646						1,177,646				41,900	08/15/2016
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW		12/10/2012	Redemption 100.0000		146,675	146,675	146,675	146,675						146,675				6,328	10/10/2031
126650-BQ-2	CVS Caremark Corp ABS PTC Nt		12/10/2012	Various		1,162,473	1,162,473	1,067,627	1,075,775		86,698		86,698		1,162,473				44,180	01/10/2030
126650-BS-8	CVS Caremark Corp ABS PTC Nt		12/10/2012	Redemption 100.0000		218,882	218,882	218,882	218,882						218,882				9,002	01/10/2032
126670-FB-9	CWABS Inc RMBS Ser 2005-IM2 Cl A3		12/25/2012	Paydown		710,559	710,559	694,722	694,722		15,836		15,836		710,559				1,923	01/25/2036
126673-GA-4	CWABS Inc RMBS Ser 2004-9 Cl AF6		12/01/2012	Paydown		1,987,196	1,987,196	1,987,150	1,984,988		2,208		2,208		1,987,196				45,092	12/25/2034
12667F-4P-7	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		1,763,432	1,763,432	1,794,568	1,759,309		4,123		4,123		1,763,432				54,966	04/25/2035
12667F-5L-5	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		1,665,816	1,665,816	1,418,199	1,418,199		247,617		247,617		1,665,816				54,025	04/25/2035
12667F-F9-1	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		1,071,046	1,071,046	1,066,832	1,064,850		6,196		6,196		1,071,046				31,849	02/25/2035
12667F-LG-8	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		538,492	538,492	538,478	536,982		1,510		1,510		538,492				16,842	07/25/2034
12667F-MX-0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		639,119	639,119	608,961	613,745		25,375		25,375		639,119				20,281	08/25/2034
12667F-PG-4	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		1,760,249	1,760,249	1,780,602	1,774,540		(10,118)		(10,118)		1,764,422		(4,173)	(4,173)	64,014	09/25/2034
12667F-QL-2	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		6,257,912	6,257,912	6,293,504	6,244,490		13,423		13,423		6,257,912				204,730	09/25/2034
12667F-QR-9	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		907,335	907,335	915,274	905,882		1,453		1,453		907,335				29,684	09/25/2034
12667F-TA-3	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		1,983,173	1,983,173	1,983,118	1,978,251		4,922		4,922		1,983,173				48,347	08/25/2034
12667F-TY-1	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		1,622,464	1,622,464	1,622,442	1,618,678		3,785		3,785		1,622,464				32,358	10/25/2034
12667G-D2-6	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		1,411,348	1,411,348	1,291,232	1,291,232		120,116		120,116		1,411,348				43,323	08/25/2035
12667G-D3-4	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		1,040,079	1,040,079	934,521	934,521		105,559		105,559		1,040,079				31,927	08/25/2035
12667G-DW-0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		1,069,200	1,069,200	1,049,539	1,049,539		19,661		19,661		1,069,200				33,920	05/25/2035
12667G-VL-4	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		4,431,862	4,431,862	4,304,186	4,388,860		43,001		43,001		4,431,862				126,750	07/25/2035
126686-AC-8	CWABS Inc RMBS Ser 2006-H Cl 2A1B		12/17/2012	Paydown		651,817	651,817	225,659	225,659		426,158		426,158		651,817				1,509	11/15/2036
12668B-EH-2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3		12/01/2012	Paydown		3,179,187	3,852,500	3,422,470	3,422,470		178,435		178,435		3,600,905		(421,718)	(421,718)	135,120	02/25/2036
12668B-QA-4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6		12/01/2012	Paydown		881,671	881,671	804,779	804,779		61,850		61,850		866,629		15,042	15,042	28,797	04/25/2036
12668B-RZ-8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4		12/01/2012	Paydown		874,164	1,291,071	1,108,139	1,108,139		30,786		30,786		1,138,925		(264,760)	(264,760)	42,071	05/25/2036
12669H-NS-3	CWHL Inc RMBS Ser 2005-27 Cl 1A3		12/01/2012	Paydown		131,234	131,234	127,727	129,815		1,419		1,419		131,234				4,178	12/25/2035
12669C-E4-8	CWMBS Inc RMBS Ser 2002-8 Cl A4		12/01/2012	Paydown		209,505	209,505	217,100	210,444		(850)		(850)		209,594		(89)	(89)	7,292	07/25/2032
12669E-3P-9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6		12/01/2012	Paydown		477,969	477,969	464,544	470,280		5,685		5,685		475,965		2,003	2,003	12,810	10/25/2033
12669E-C5-3	CWALT Loan Tr RMBS Ser 2003-16T1 Cl A5		12/01/2012	Paydown		1,303,063	1,303,063	1,267,228	1,272,501		30,562		30,562		1,303,063				40,262	09/25/2033
12669F-D2-6	CWHL Inc RMBS Ser 2004-10 Cl A10		12/01/2012	Paydown		282,532	282,532	264,521	276,158		6,375		6,375		282,532				8,021	07/25/2034
12669G-R3-7	Countrywide Home Loans RMBS Ser 2005-15		12/01/2012	Paydown		222,164	222,164	218,658	220,798		1,366		1,366		222,164				7,076	08/25/2035
12669G-TD-3	Countrywide Home Loans RMBS Ser 2005-6 C		12/01/2012	Paydown		2,718,714	2,718,714	2,610,777	2,610,777		107,937		107,937		2,718,714				76,776	04/25/2035
12669G-V3-2	Countrywide Home Loans RMBS Ser 2005-J2		12/01/2012	Paydown		176,252	176,252	169,643	174,067		2,185		2,185		176,252				4,261	08/25/2035
12669G-XY-2	Countrywide Home Loans RMBS Ser 2005-12		12/01/2012	Paydown		681,321	681,321	684,728	681,872		(434)		(434)		681,437		(116)	(116)	20,505	05/25/2035
12669R-AB-3	Countrywide Home Equity Ln RMBS Ser 2007		12/01/2012	Paydown		1,499,338	1,499,338	833,782	833,782		665,556		665,556		1,499,338				61,009	11/25/2036
12673G-AA-3	CA FM Lease Tr Sr Nt 8.500% 07/15/17		10/15/2012	Various		148,459	148,459	151,699	150,334		(1,875)		(1,875)		148,459				7,969	07/15/2017
127050-AG-0	Cabot Corp MT Nt Ser A		08/06/2012	Maturity		5,000,000	5,000,000	5,866,200	5,078,189		(78,189)		(78,189)		5,000,000				262,442	08/06/2012
127050-AK-1	Cabot Corp MT Nt Ser A		08/14/2012	Maturity		1,000,000	1,000,000	1,180,790	1,016,878		(16,878)		(16,878)		1,000,000				54,970	08/14/2012
130789-T#-7	California Wtr Svc Co 1st Mtg Bd Ser JJJ		05/01/2012	Redemption 100.0000		454,601	454,601	459,235	458,133		(3,533)		(3,533)		454,601				12,365	05/01/2018
14155#-AA-8	Cardinals Ballpark LLC Sr Nt		02/29/2012	Various		18,234,327	18,183,031	18,254,784	18,234,611		(283)		(283)		18,234,327				437,150	09/30/2027
141781-AP-9	Cargill Inc Nt 6.375% 06/01/12		06/01/2012	Maturity		5,000,000	5,000,000	5,756,050	5,041,483		(41,483)		(41,483)		5,000,000				159,375	06/01/2012
144141-CS-5	Carolina Pwr & Lt Co Sr Nt		07/15/2012	Maturity		1,000,000	1,000,000	1,089,810	1,016,167		(16,167)		(16,167)		1,000,000				65,000	07/15/2012
14911Q-GA-3	Caterpillar Finl Svcs Corp Sr Nt Ser POW		01/15/2012	Maturity		1,000,000	1,000,000	1,022,758	1,000,167		(167)		(167)		1,000,000				31,250	01/15/2012
14983A-AB-5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2		12/25/2012	Paydown		699,260	699,260	206,096	212,855		493,164	6,759	486,405		699,260				21,389	09/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15005N-AD-4	Cedar Brakes II LLC Sr Nt Ser C		09/01/2012	Various		2,722,635	2,722,635	3,233,993	2,816,312		(93,676)		(93,676)		2,722,635				202,715	09/01/2013
151288-AH-6	Cemex Espana Fin LLC Sr Nt Ser A		05/15/2012	CRT Capital LLC		7,803,525	7,962,780	6,970,462	7,431,186		83,130		83,130		7,514,316		289,209	289,209	295,618	02/14/2014
15131G-QM-9	Cendant Mortgage Corp Ser 2003-3P Cl A6		11/01/2012	Paydown		3,199,511	3,199,511	3,235,505	3,206,755		(7,244)		(7,244)		3,199,511				135,515	03/25/2033
151895-A@-8	CenterPoint Properties Tr Sr Nt		12/01/2012	Redemption 100.0000		96,382	96,382	96,382	96,382						96,382				4,211	10/31/2014
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001		12/01/2012	Paydown		1,991	1,991	1,991	1,985		6		6		1,991				126	07/25/2032
152314-DQ-0	Centex Home Equity Loan Tr RMBS Ser 2001		12/01/2012	Paydown		400,686	400,686	400,648	399,488		1,198		1,198		400,686				13,527	07/25/2032
152314-LM-0	Centex Home Equity Loan Tr RMBS Ser 2004		12/01/2012	Paydown		155,075	155,075	155,010	154,809		266		266		155,075				4,448	09/25/2034
15361G-AH-8	Central Hudson Gas & Elec Corp MT Nt Ser		03/28/2012	Various		2,000,000	2,000,000	2,207,660	2,006,972		(6,972)		(6,972)		2,000,000				98,493	03/28/2012
15672E-AB-0	Cebridge Connections 1st Ln TL Nt 12 (Ce		02/14/2012	Redemption 100.0000		2,505,029	2,505,029	2,505,029	2,505,029						2,505,029				10,955	11/05/2013
160841-AA-0	Charlotte Gateway Village LLC CTL		12/01/2012	Various		777,608	777,608	777,608	777,608						777,608				27,263	12/01/2016
161546-GL-4	Chase Funding Mtg Ln RMBS Ser 2003-5 Cl		12/01/2012	Paydown		816,425	816,425	820,762	814,883		1,286		1,286		816,169		256	256	23,818	01/25/2015
161546-HB-5	Chase Funding Mtg Ln RMBS Ser 2003-6 Cl		12/01/2012	Paydown		785,400	785,400	786,872	783,561		1,838		1,838		785,400				18,244	11/25/2034
16162W-KK-4	Chase Mtg Fin Corp RMBS Ser 2005-S1 Cl 1		12/01/2012	Paydown		5,258,948	5,258,948	5,311,502	5,266,491		(6,083)		(6,083)		5,260,408		(1,460)	(1,460)	152,829	05/25/2035
165087-AP-2	Chesapeake & Potomac Tel Co VA Deb		12/01/2012	Maturity		3,000,000	3,000,000	3,277,773	3,076,336		(76,336)		(76,336)		3,000,000				228,750	12/01/2012
16675H-AL-6	Chevron Corp Trust Fund Gtd Amortizing N		01/01/2012	Redemption 100.0000		48,313	48,313	53,096	49,035		(722)		(722)		48,313				1,770	01/01/2014
171265-AD-3	Chugach Electric Association Sr Nt 2002		02/01/2012	Various		8,700,000	8,700,000	9,029,092	8,704,401		(4,401)		(4,401)		8,700,000				269,700	02/01/2012
17252M-AF-7	Cintas Corp No 2 Gtd Nt		06/01/2012	Various		7,000,000	7,000,000	7,848,130	7,047,846		(47,846)		(47,846)		7,000,000				210,000	06/01/2012
17275R-AD-4	Cisco Sys Inc Nt 5.900% 02/15/39		04/23/2012	Various		25,828,051	20,700,000	25,129,141	25,107,219		(16,745)		(16,745)		25,090,474		737,577	737,577	700,412	02/15/2039
17275R-AF-9	Cisco Sys Inc Nt 5.500% 01/15/40		04/23/2012	Goldman Sachs & Company		3,604,350	3,000,000	3,565,110	3,562,882		(3,303)		(3,303)		3,559,579		44,771	44,771	128,792	01/15/2040
172905-BB-6	Citibank NA Ser 1986-P Cl 1 RMBS		07/01/2012	Paydown		5,225	5,225	5,283	5,212		13		13		5,225				273	10/25/2016
172921-AA-6	Citicorp Mtg Secs Inc Ser 1987-1 Cl A1 R		04/01/2012	Paydown		15,253	15,253	15,141	15,102		151		151		15,253				337	04/25/2017
172921-AL-2	Citicorp Mtg Secs Inc Ser 1987-10 Cl A1		07/01/2012	Paydown		19,122	19,122	19,055	19,008		114		114		19,122				1,370	08/25/2017
172973-P6-0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl		12/01/2012	Paydown		617,357	617,357	620,444	617,542		(185)		(185)		617,357				19,105	02/25/2035
172973-W5-4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		12/01/2012	Paydown		631,357	631,357	592,094	609,136		22,220		22,220		631,357				20,964	07/25/2035
172973-X2-0	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		12/01/2012	Paydown		499,245	499,245	495,969	496,755		2,490		2,490		499,245				13,615	07/25/2035
17306U-BD-9	Citifinancial Mtg Sec Inc RMBS Ser 2003-		12/01/2012	Paydown		1,117,231	1,117,231	1,117,234	1,115,790		1,441		1,441		1,117,231				25,796	05/25/2033
17306U-CE-6	Citifinancial Mtg Sec Inc RMBS Ser 2004-		12/01/2012	Paydown		382,877	382,877	382,857	382,472		405		405		382,877				7,841	04/25/2034
17307G-FN-3	Citigroup Mtg Ln Tr RMBS Ser 2004-RR2 Cl		12/01/2012	Paydown		1,014,282	1,014,282	939,479	980,777		33,505		33,505		1,014,282				19,759	05/25/2034
17307G-H3-5	Citigroup Mtg Ln Tr RMBS Ser 2005-8 Cl 3		12/01/2012	Paydown		2,341,238	2,341,238	2,274,830	2,287,240		53,998		53,998		2,341,238				73,728	09/25/2035
17309A-AB-5	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2012	Paydown		391,886	1,862,325	419,285	439,950	66,852	76,091	87,516	55,427		495,377		(103,491)	(103,491)	74,388	04/25/2036
17311Q-BM-1	Citigroup Comm Mtg Tr Ser 2007-C6 Cl AM		07/26/2012	Nomura Securities Int'l Inc		7,488,906	7,000,000	6,981,406	6,982,331		(507)		(507)		6,981,824		507,083	507,083	270,323	12/10/2049
17313K-AC-5	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C		11/01/2012	Paydown		1,676,698	1,676,698	1,677,456	1,674,793		1,905		1,905		1,676,698				59,801	12/10/2049
181593-AF-1	Clarke American Term Ln B Nt 3 (Harland		04/10/2012	Goldman Sachs & Company		2,370,796	2,563,023	2,476,373	2,502,377		6,377		6,377		2,508,754		(137,958)	(137,958)	20,097	06/30/2014
181593-AF-1	Clarke American Term Ln B Nt 3 (Harland		07/24/2012	Redemption 100.0000		2,136,349	2,136,349	1,962,489	2,022,696		113,653		113,653		2,136,349				53,727	06/30/2014
181593-AF-1	Clarke American Term Ln B Nt 3 (Harland		09/26/2012	Tax Free Exchange							70,316		70,316		4,537,117				125,720	06/30/2014
181593-AF-1	Clarke American Term Ln B Nt 1 (Harland		04/10/2012	Goldman Sachs & Company		408,195	441,292	432,783	435,508		607		607		436,116		(27,921)	(27,921)	3,835	06/30/2014
181593-AF-1	Clarke American Term Ln B Nt 1 (Harland		07/24/2012	Redemption 100.0000		349,040	349,040	320,809	329,491		19,549		19,549		349,040				6,886	06/30/2014
181593-AF-1	Clarke American Term Ln B Nt 1 (Harland		09/26/2012	Tax Free Exchange							12,406		12,406		778,787				20,355	06/30/2014
18976G-AQ-9	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2012	Paydown		1,601,473	2,506,468	2,200,285	2,200,285						2,200,285		(598,812)	(598,812)	80,100	06/25/2037
191219-BU-7	Coca-Cola Enterprises Sr Nt		03/01/2012	Maturity		8,500,000	8,500,000	8,484,020	8,499,094		906		906		8,500,000				159,375	03/01/2012
202795-HE-3	Commonwealth Edison Co 1st Mtg Bd Ser 98		03/15/2012	Various		15,673,000	15,673,000	15,967,652	15,687,626		(14,626)		(14,626)		15,673,000				481,945	03/15/2012
20825C-AS-3	ConocoPhillips-Can Nt 4.750% 02/01/14		08/17/2012	Call 105.8245		7,730,479	7,305,000	7,383,804	7,340,303		390,176		390,176		7,730,479				362,409	02/01/2014
21036C-AN-7	Constellation Brands Non Ext Term Ln B (		05/03/2012	Redemption 100.0000		590,415	590,415	590,415	590,415						590,415				5,145	06/05/2013
21036C-AN-7	Constellation Brands Non Ext Term Ln B (		05/03/2012	Redemption 100.0000		147,198	147,198	147,198	147,198						147,198				1,128	06/05/2013
21036C-AQ-0	Constellation Brands Extended Term Ln B		05/03/2012	Redemption 100.0000		363,887	363,887	363,887	363,887						363,887				4,725	06/05/2015
21075W-BF-1	Cointmortgage Home Eq Loan Tr RMBS Ser 1		12/01/2012	Paydown		12,403	12,403	12,389	12,367		35		35		12,403				528	08/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
210805-BU-0	Continental Airlines Inc ABS EETC Ser 19		07/02/2012	Paydown		2,580,421	2,580,421	2,556,591	2,567,796		12,625		12,625		2,580,421				98,378	01/02/2018
210805-CB-1	Continental Airlines Inc ABS EETC Ser 19		02/09/2012	Pressprich R W		1,200,555	1,143,386	1,057,632	1,104,813		1,691		1,691		1,106,504		94,051	94,051	31,461	03/15/2019
210805-CB-1	Continental Airlines Inc ABS EETC Ser 19		03/15/2012	Paydown		711,331	711,331	682,179	698,061		13,270		13,270		711,331				23,645	03/15/2019
210805-CT-2	Continental Airlines Inc ABS PTC Ser 199		09/15/2012	Redemption 100.0000		11,439	11,439	11,172	11,292		147		147		11,439				515	09/15/2021
210805-DH-7	Continental Airlines Inc ABS EETC Ser 20		12/15/2012	Paydown		40,585	40,585	31,574	32,864		7,721		7,721		40,585				2,720	12/15/2022
22238H-GQ-7	Countrywide Financial Corp Gtd MT Nt		06/07/2012	Maturity		9,000,000	9,000,000	8,396,190	8,937,120		62,880		62,880		9,000,000				261,000	06/07/2012
223889-AA-4	Cowperwood McAllen I LP CTL		12/15/2012	Redemption 100.0000		65,201	65,201	64,809	64,944		256		256		65,201				2,455	07/15/2022
224044-BE-6	Cox Communications Inc Nt		10/01/2012	Various		22,000,000	22,000,000	23,232,400	22,226,335		(226,335)		(226,335)		22,000,000				1,567,500	10/01/2012
224108-AA-4	Cox Enterprises Inc CTL		12/31/2012	Redemption 100.0000		517,245	517,245	517,245	517,245						517,245				15,988	06/30/2027
22540V-XC-1	CS First Boston Mtg Sec Corp RMBS Ser 20		12/26/2012	Paydown		366,809	366,809	366,809	366,809						366,809				3,522	08/25/2032
22541L-AC-7	Credit Suisse First Boston USA Nt		01/15/2012	Maturity		4,750,000	4,750,000	4,690,340	4,749,694		306		306		4,750,000				154,375	01/15/2012
22541N-UJ-6	CS First Boston Mtg Sec Corp Ser 2002-CP		10/01/2012	Paydown		6,000,000	6,000,000	6,115,078	5,999,563		(4,562)		(4,562)		5,995,001		4,999	4,999	171,567	12/15/2035
22541Q-3Y-6	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		1,137,165	1,137,165	1,164,173	1,156,572		(19,407)		(19,407)		1,137,165				28,916	12/25/2033
22541S-D4-7	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		478,964	478,964	472,383	476,460		2,503		2,503		478,964				11,259	01/25/2043
22541S-TQ-1	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		1,219,987	1,219,987	1,235,047	1,230,600		(7,850)		(7,850)		1,222,751		(2,763)	(2,763)	39,812	08/25/2034
22541S-ZB-7	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		546,615	546,615	562,074	554,214		(7,599)		(7,599)		546,615				17,635	09/25/2034
225458-2G-2	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		71,341	71,341	69,290	69,907		1,434		1,434		71,341				2,852	08/25/2025
225458-5Q-7	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		919,060	919,060	851,233	851,233		67,827		67,827		919,060				27,286	10/25/2035
225458-AX-6	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		697,616	697,616	703,966	699,958		(1,912)		(1,912)		698,046		(429)	(429)	21,371	02/25/2035
225458-BF-4	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		6,735,516	6,735,516	6,803,924	6,728,510		7,006		7,006		6,735,516				205,363	02/25/2035
225458-BU-1	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		271,065	271,065	273,310	271,596		(531)		(531)		271,065				7,770	05/25/2028
225458-EV-6	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		968,476	968,476	953,229	953,229		15,246		15,246		968,476				30,639	03/25/2035
225458-EX-2	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		3,585,682	3,585,682	3,615,376	3,607,021		(21,339)		(21,339)		3,585,682				106,168	03/25/2035
225458-FD-5	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		1,143,294	1,143,294	1,171,162	1,158,784		(15,490)		(15,490)		1,143,294				42,787	02/25/2025
225458-FG-8	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		683,101	683,101	696,656	690,524		(4,798)		(4,798)		685,726		(2,625)	(2,625)	18,064	02/25/2020
225458-NS-3	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		337,531	337,531	333,700	336,021		1,511		1,511		337,531				16,039	02/25/2032
225458-UA-4	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		615,533	615,533	614,282	614,093		1,440		1,440		615,533				17,556	07/25/2035
225458-UL-0	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		1,212,574	1,212,574	1,192,112	1,199,294		13,279		13,279		1,212,574				33,287	07/25/2035
225458-VM-7	CS First Boston Mtg Sec Corp Ser 2005-C3		06/01/2012	Paydown		853,968	853,968	858,238	852,703		1,265		1,265		853,968				14,879	07/15/2037
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		1,293,688	1,293,688	1,268,622	1,281,708		11,980		11,980		1,293,688				42,082	07/25/2035
225458-XW-3	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		796,308	796,308	787,943	787,943		8,365		8,365		796,308				24,603	07/25/2035
2254W0-GX-7	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		821,517	821,517	816,126	817,058		3,251		3,251		820,309		1,208	1,208	26,488	10/25/2034
2254W0-NS-0	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2012	Paydown		491,901	491,901	476,375	484,536		7,365		7,365		491,901				14,724	12/25/2020
22942G-AH-2	Cablevision (CSC Holdings) Incremental T		06/29/2012	Redemption 100.0000		107,874	107,874	107,131	107,517		358		358		107,874				1,448	03/29/2016
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		06/29/2012	Redemption 100.0000		79,960	79,960	79,960	79,960						79,960				997	03/29/2016
22942M-BF-2	Credit Suisse Mtg Capital RMBS Ser 2006-		12/01/2012	Paydown		1,299,186	1,601,742	1,606,997	1,604,671						1,604,671		(305,485)	(305,485)	50,783	10/25/2026
22947B-AA-6	CTL Cap Tr CTL Ser 2010-14 Walgreens		12/15/2012	Redemption 100.0000		165,998	165,998	165,998	165,998						165,998				5,902	02/15/2034
23243N-AH-1	Countrywide Home Equity Ln RMBS Ser 2006		12/01/2012	Paydown		310,875	260,028	107,044	107,044						107,044		203,832	203,832	36,408	07/25/2034
23245L-AB-6	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2012	Paydown		782,299	1,244,782	1,015,724	1,015,724						1,015,724		(233,425)	(233,425)	38,140	02/25/2037
233244-AH-5	DOT Headquarters II L-B Fin Tr CTL Mtg S		12/07/2012	Various		939,787	939,787	939,787	939,787						939,787				28,715	12/07/2021
233835-AT-4	DaimlerChrysler NA Hldg Nt		01/15/2012	Various		9,000,000	9,000,000	9,026,810	9,000,151		(151)		(151)		9,000,000				328,500	01/15/2012
23568#-AA-0	Daly /Michael J/ CTL 7.625% 11/15/13		12/15/2012	Redemption 100.0000		147,046	147,046	151,927	147,941		(894)		(894)		147,046				6,144	11/15/2013
239753-BK-1	Target Corp Sr Nt 8.600% 01/15/12		01/15/2012	Maturity		1,000,000	1,000,000	1,260,950	1,001,439		(1,439)		(1,439)		1,000,000				43,000	01/15/2012
242370-AA-2	Dean Foods Co Sr Nt 7.000% 06/01/16		10/02/2012	Deutsche Bank Securities		12,471,840	11,548,000	10,880,291	11,046,756		74,077		74,077		11,120,833		1,351,007	1,351,007	681,753	06/01/2016
24422E-RL-5	Deere /John/ Cap Corp Sr Nt		03/02/2012	Various		35,979,380	35,000,000	34,960,450	34,960,819		1,369		1,369		34,962,188		1,017,192	1,017,192	175,833	01/13/2017
24736C-AG-9	Delta Airlines XO Equip TL Nt 1		04/25/2012	Redemption 100.0000		735,032	735,032	735,032	735,032						735,032				9,825	04/30/2012
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		12/01/2012	Paydown		295,452	295,452	295,389	294,988		464		464		295,452				7,342	09/25/2033
251510-DS-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C		12/01/2012	Paydown		1,313,037	1,313,037	1,334,579	1,320,758		(5,348)		(5,348)		1,315,410		(2,373)	(2,373)	39,015	03/25/2020
251510-EE-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		12/01/2012	Paydown		122,197	122,197	120,288	120,530		1,667		1,667		122,197				4,695	05/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
251510-EH-2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		12/01/2012	Paydown		294,795	294,795	292,526	292,580		2,215		2,215		294,795				9,142	06/25/2035
251510-ER-0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		12/01/2012	Paydown		263,046	263,046	259,511	259,933		3,113		3,113		263,046				9,402	06/25/2035
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C		12/01/2012	Paydown		688,595	688,595	646,065	646,065		42,530		42,530		688,595				26,012	09/25/2035
251513-AT-4	Deutsche Alt-A Ses Inc RMBS Ser 2006-AB4		12/01/2012	Paydown		619,290	1,316,344	845,796	845,796						845,796		(226,506)	(226,506)	36,686	10/25/2036
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI		12/01/2012	Paydown		617,163	617,163	616,989	616,077		975		975		617,053		110	110	15,993	12/25/2033
251563-DM-1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI		12/01/2012	Paydown		568,491	568,491	568,353	567,637		854		854		568,491				15,894	01/25/2034
25468P-CR-5	Disney Walt Co Sr Nt 4.125% 12/01/41		02/16/2012	Goldman Sachs & Company		7,019,950	7,000,000	6,833,890	6,834,091		418		418		6,834,509		185,441	185,441	65,771	12/01/2041
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd		03/31/2012	Various		792,921	792,921	792,921	792,921						792,921				44,879	03/31/2030
25746U-AJ-8	Dominion Resources Inc Nt		06/30/2012	Maturity		4,000,000	4,000,000	3,992,600	3,999,517		483		483		4,000,000				125,000	06/30/2012
25755T-AA-8	Domino's Pizza Master Trust Frnch Ln Ser		03/23/2012	Call 100.0000		27,000,000	27,000,000	26,998,963	26,999,878		122		122		27,000,000				583,971	04/25/2037
257867-AT-8	Donnelley R R & Sons Co Nt		09/19/2012	Goldman Sachs & Company		3,090,000	3,000,000	2,670,000	2,683,568		38,059		38,059		2,721,627		368,373	368,373	218,969	01/15/2017
257867-AV-3	Donnelley R R & Sons Co Sr Nt		09/18/2012	Goldman Sachs & Company		5,650,000	5,000,000	4,950,000	4,952,726		6,434		6,434		4,959,160		690,840	690,840	473,000	08/15/2016
257867-AX-9	Donnelley R R & Sons Co Sr Nt		09/18/2012	Goldman Sachs & Company		10,972,500	10,500,000	9,845,000	9,863,370		55,590		55,590		9,918,961		1,053,539	1,053,539	647,063	05/15/2018
26442C-AM-6	Duke Energy Corporation 1st Mtg Bd		03/29/2012	Various		15,331,950	15,000,000	14,974,650	14,974,683		171		171		14,974,853		357,097	357,097	195,972	12/15/2041
268617-BH-9	Enterprise Mtg Accept Co ABS Frch Ln Own		12/01/2012	Direct		119,662	119,662										119,662	119,662		01/15/2027
268668-FD-7	EMC Mtg Loan Tr RMBS Ser 2006-A CI A		12/26/2012	Paydown		144,961	144,961	114,914	114,914		30,047		30,047		144,961				530	12/25/2042
26884A-AW-3	ERP Operating LP Nt 5.500% 10/01/12		10/01/2012	Maturity		2,000,000	2,000,000	2,015,960	2,002,913		(2,913)		(2,913)		2,000,000				133,222	10/01/2012
279310-AC-0	Eddie Bauer Inc Term Ln Nt 10		05/01/2012	Redemption 100.0000		669	669	669	7	662			662		669					04/01/2014
279310-AC-0	Eddie Bauer Inc Term Ln Nt 10		09/26/2012	Tax Free Exchange		163,132			1,631	161,501		163,132	(1,631)						336	04/01/2014
29078E-AC-9	Embarq Corp Nt 6.738% 06/01/13		04/23/2012	Call 106.9230		6,415,380	6,000,000	6,610,740	6,268,169		147,211		147,211		6,415,380				159,466	06/01/2013
29272#-AA-4	Energy Plaza Lease PassThru Tr CTL Ser A		08/14/2012	Redemption 100.0000		680,556	680,556	680,556	680,556						680,556				30,012	02/14/2014
29272#-AB-2	Energy Plaza Lease PassThru Tr CTL Ser A		08/14/2012	Redemption 100.0000		80,208	80,208	80,208	80,208						80,208				3,988	02/14/2014
29273R-AD-1	Energy Transfer Partners Sr Nt		08/01/2012	Various		18,240,000	18,240,000	18,110,847	18,223,032		16,968		16,968		18,240,000				1,030,560	08/01/2012
294398-AA-6	EQT Production Co Gtd Sr Nt		08/31/2012	Redemption 100.0000		384,000	384,000	386,972	386,430		(2,430)		(2,430)		384,000				15,093	02/28/2016
294549-AJ-9	Equitable Resources Inc Nt		11/15/2012	Various		4,000,000	4,000,000	4,090,013	4,010,588		(10,588)		(10,588)		4,000,000				206,000	11/15/2012
294751-EW-8	Equity One ABS Inc RMBS Ser 2004-3 CI AF		07/01/2012	Paydown		1,494,980	1,494,980	1,494,980	1,494,980						1,494,980				25,929	07/25/2034
301965-CE-7	FFCA Sec Lending Corp ABS Frnch Ln Ser19		12/01/2012	Paydown		597,790	597,790	593,430	594,712		3,078		3,078		597,790				25,906	05/18/2026
302228-AA-9	EXSIF Worldwide Inc ABS Sr Sec Nt		10/01/2012	Redemption 100.0000		833,333	833,333	852,024	840,707		(7,374)		(7,374)		833,333				61,322	10/01/2015
30251T-AA-7	FNBC 1993-A Pass Through Trust ABS PTC S		01/05/2012	Redemption 100.0000		162,514	162,514	205,144	177,944		(15,430)		(15,430)		162,514				6,566	01/05/2018
302567-AA-0	FPL Energy American Wind LLC Sr Nt		06/20/2012	Various		877,800	877,800	857,822	859,495		18,305		18,305		877,800				58,277	06/20/2023
302569-AA-6	FPL Virginia Funding Corp Sr Nt		12/31/2012	Various		773,609	773,609	777,181	775,704		(2,094)		(2,094)		773,609				42,494	06/30/2019
31331F-AE-1	Fedex Corp PTC Ser 1993-C1 ABS		09/28/2012	Redemption 100.0000		4,322	4,322	4,688	4,341		(19)		(19)		4,322				287	09/28/2012
31331F-AW-1	Fedex Corp ABS PTC Ser 1997-1C		02/10/2012	Call 100.0000		2,382,284	2,382,284	2,472,854	2,416,600		(34,316)		(34,316)		2,382,284				103,778	01/15/2014
31331F-AX-9	Fedex Corp ABS PTC Ser 1998-1A		01/15/2012	Paydown		464,727	464,727	519,878	499,246		(34,519)		(34,519)		464,727				15,615	01/15/2022
31331F-AY-7	Fedex Corp ABS PTC Ser 1998-1 CI B		01/15/2012	Paydown		355,211	355,211	377,340	368,870		(13,659)		(13,659)		355,211				12,157	01/15/2019
31331F-BA-8	Fedex Corp ABS PTC Ser 1999-1 CI A		01/15/2012	Paydown		24,806	24,806	29,239	27,709		(2,904)		(2,904)		24,806				949	01/15/2022
316773-CK-4	Fifth Third Bancorp Sr Nt		06/29/2012	Deutsche Bank Securities		6,952,714	6,592,000	6,715,795	6,705,618		(13,498)		(13,498)		6,692,121		260,593	260,593	225,684	01/25/2016
32007U-AF-6	First Data Corp Term Ln B1 Nt 4		03/23/2012	Redemption 100.0000		156,826	156,826	154,041	155,433		1,393		1,393		156,826				1,420	09/24/2014
32007U-AF-6	First Data Corp Term Ln B1 Nt 4		03/26/2012	Tax Free Exchange		389,323	389,323	389,323	389,323						389,323				2,814	09/24/2014
32007U-AH-2	First Data Corp Term Ln B3 Nt 4		03/23/2012	Redemption 100.0000		36,233	36,233	36,233	36,233						36,233				354	09/24/2014
32007U-AH-2	First Data Corp Term Ln B3 Nt 4		03/26/2012	Tax Free Exchange		89,948	89,948	89,948	89,948						89,948				707	09/24/2014
32051D-E7-3	First Horizon Mtg PT Tr RMBS Ser 2003-8		12/01/2012	Paydown		1,848,317	1,848,317	1,806,730	1,821,924		26,394		26,394		1,848,317				45,707	10/25/2033
32051D-M8-2	First Horizon Mtg PT Tr RMBS Ser 2003-9		12/01/2012	Paydown		7,158,979	7,158,979	7,087,389	7,126,901		32,077		32,077		7,158,979				186,546	11/25/2033
32051D-Z9-6	First Horizon Mtg PT Tr RMBS Ser 2004-3		12/01/2012	Paydown		1,486,259	1,486,259	1,419,609	1,433,708		52,551		52,551		1,486,259				34,988	06/25/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
32051G-DS-1	First Horizon ABS Tr Ser 2004-HE4 Cl A4		04/01/2012	Paydown		4,071,152	4,071,152	3,790,401	3,790,401		280,751		280,751		4,071,152				71,795	07/25/2019
32051G-GZ-2	First Horizon Mtg PT Tr RMBS Ser 2005-1		12/01/2012	Paydown		514,198	514,198	518,537	513,933		265		265		514,198				14,740	07/25/2026
32051G-TC-9	First Horizon Alt Mtg Sec Tr RMBS Ser 20		12/01/2012	Paydown		396,656	396,656	370,466	370,466		20,175		20,175		390,641		6,015	6,015	12,313	09/25/2035
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		12/01/2012	Paydown		1,592,937	2,561,134	2,126,670	2,126,670						2,126,670		(533,733)	(533,733)	88,828	08/25/2037
33632*-QQ-3	First Security Bank UT LBASS Eq Tr Ctf S		01/01/2012	Redemption 100.0000		644,104	644,104	644,104	644,104						644,104				46,569	01/01/2013
33632*-QR-1	First Security Bank UT LBASS Eq Tr Ctf S		01/01/2012	Redemption 100.0000		275,739	275,739	275,739	275,739						275,739				19,936	01/01/2013
33736L-AU-9	First Union-LB Comml Mtg Tr II Ser 1997-		04/01/2012	Paydown		1,803,862	1,803,862	1,953,041	1,807,709		(3,847)		(3,847)		1,803,862				27,930	11/18/2029
337387-R#-3	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2012	Redemption 100.0000		26,856	26,856	27,380	26,886		(30)		(30)		26,856				1,003	01/15/2013
337387-S#-2	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2012	Redemption 100.0000		27,360	27,360	27,894	27,361		(1)		(1)		27,360				1,022	01/15/2012
337387-S*-6	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2012	Redemption 100.0000		26,856	26,856	27,380	26,886		(30)		(30)		26,856				1,003	01/15/2013
337387-S@-4	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2012	Redemption 100.0000		27,360	27,360	27,894	27,361		(1)		(1)		27,360				1,022	01/15/2012
337387-T#-1	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2012	Redemption 100.0000		25,069	25,069	25,069	25,069						25,069				891	01/15/2013
337387-T*-5	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2012	Redemption 100.0000		26,910	26,910	27,434	26,941		(32)		(32)		26,910				1,005	01/15/2013
337387-T@-3	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2012	Redemption 100.0000		26,108	26,108	26,108	26,108						26,108				928	01/15/2013
337387-U#-9	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2012	Redemption 100.0000		25,069	25,069	25,069	25,069						25,069				891	01/15/2013
337387-U*-3	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2012	Redemption 100.0000		25,069	25,069	25,069	25,069						25,069				891	01/15/2013
337387-U@-1	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2012	Redemption 100.0000		25,072	25,072	25,072	25,072						25,072				891	01/15/2013
337387-V*-2	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2012	Redemption 100.0000		25,069	25,069	25,069	25,069						25,069				891	01/15/2013
34410#-AA-7	Flynn & Zinkan Realty CTL		12/15/2012	Redemption 100.0000		152,053	152,053	165,172	154,488		(2,435)		(2,435)		152,053				6,775	11/15/2013
35645M-AE-8	Freedom Trust RMBS Ser 2011-3 Cl A11		11/30/2012	Paydown		374,118	374,118	366,635	366,672		7,445		7,445		374,118				9,315	09/25/2051
35645M-AM-0	Freedom Trust RMBS Ser 2011-3 Cl M89		05/24/2012	Paydown		(346)	(346)	(98)	(346)						(346)					09/25/2051
35669#-AA-2	Freeport LNG Development LP Sr Nt		12/31/2012	Various		1,192,213	1,192,213	1,192,213	1,192,213						1,192,213				48,801	12/19/2025
361452-AA-3	GATX Rail Corp ABS PTC Ser 2000-1		07/13/2012	Redemption 100.0000		182,033	182,033	182,033	182,033						182,033				8,107	01/13/2020
36157R-3X-1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl		12/01/2012	Paydown		393,691	393,691	431,618	399,489		(5,798)		(5,798)		393,691				17,801	07/25/2029
36157R-D8-5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl		12/01/2012	Paydown		3,274	3,274	3,274	3,274						3,274				100	04/25/2029
36158Y-EL-9	GE Cap Commercial Mtg Corp Ser 2002-1A C		03/01/2012	Paydown		2,000,000	2,000,000	1,850,530	1,982,927		17,073		17,073		2,000,000				22,282	12/10/2035
36170U-AB-7	G-FORCE LLC CMBS Ser 2005-RRA Cl A2		12/01/2012	Paydown		811,215	811,215	819,079	810,608		607		607		811,215				23,145	08/22/2036
36170U-BX-8	G-FORCE LLC CMBS Ser 2005-RR2 Cl A2		12/01/2012	Paydown		3,425,323	3,425,323	3,392,499	3,411,725		13,598		13,598		3,425,323				101,532	12/25/2039
36170V-AB-5	G-FORCE CDO Ltd CDO Ser 2006-1 Cl A-2 Co		12/01/2012	Paydown		2,126,956	2,126,956	2,110,205	2,124,758		2,198		2,198		2,126,956				105,717	09/27/2046
361856-ER-4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1		12/25/2012	Paydown		857,275	989,138	461,368	461,368						461,368		395,907	395,907	2,426	11/25/2036
36185N-3G-3	GMAC Mtg Corp Loan Tr RMBS Ser 2004-J3 C		12/01/2012	Paydown		2,377,263	2,377,263	2,286,630	2,341,830		35,434		35,434		2,377,263				71,275	07/25/2034
36185N-4G-2	GMAC Mtg Corp Loan Tr Ser 2004-J4 Cl A3		02/01/2012	Paydown		2,082,752	2,082,752	2,067,132	2,074,860		7,893		7,893		2,082,752				13,245	09/25/2034
36225*-AA-1	GSA IRS Lease Tr CTL PTC Ser 2009		12/11/2012	Redemption 100.0000		613,617	613,617	613,617	613,617						613,617				19,888	09/11/2030
362253-AA-4	GSA Guam LP Gen Svcs Admin CTL Lease Obl		12/15/2012	Various		1,249,585	1,249,585	1,159,615	1,240,563		9,022		9,022		1,249,585				62,189	12/15/2012
36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5		12/01/2012	Paydown		401,514	401,514	401,530	400,116		1,398		1,398		401,514				13,851	07/20/2031
36226M-AF-0	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl M1		12/01/2012	Paydown		49,815	49,815	51,486	50,573		(758)		(758)		49,815				2,138	07/20/2031
36228C-VR-1	GS Mortgage Securities Corp II CMBS Ser		12/01/2012	Paydown		1,350,821	1,350,821	1,364,284	1,352,161		(1,339)		(1,339)		1,350,821				33,998	07/10/2039
36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 200		12/01/2012	Paydown		1,517,700	1,517,700	1,517,644	1,515,598		2,101		2,101		1,517,700				39,692	04/25/2034
36228F-5F-9	GS Mortgage Securities Corp RMBS Ser 200		12/01/2012	Paydown		977,767	977,767	977,767	977,026		741		741		977,767				25,020	06/25/2034
36228F-C5-3	GS Mortgage Securities Corp RMBS Ser 200		12/01/2012	Paydown		110,841	110,841	110,837	110,612		229		229		110,841				3,149	11/25/2033
36228F-XK-7	GS Mortgage Securities Corp RMBS Ser 200		08/27/2012	Paydown		359,929	359,929	264,128	264,128		95,802		95,802		359,929				2,999	10/25/2033
36228F-ZK-5	GS Mortgage Securities Corp RMBS Ser 200		12/25/2012	Paydown		798,632	798,632	798,632	798,632						798,632				5,013	11/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36228F-ZL-3	GS Mortgage Securities Corp RMBS Ser 200		12/25/2012	Paydown		36,033	36,033	36,033	24,165	11,868			11,868		36,033				423	11/25/2033
362341-ES-4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl		12/01/2012	Paydown		352,170	352,170	352,665	352,349		(180)		(180)		352,170				9,276	07/25/2035
36242D-6Q-1	GS Mortgage Securities Corp RMBS Ser 200		12/01/2012	Paydown		1,640,813	1,640,813	1,628,507	1,631,276		9,536		9,536		1,640,813				43,077	06/25/2035
36242D-7B-3	GS Mortgage Securities Corp RMBS Ser 200		12/01/2012	Paydown		1,864,286	1,864,286	1,798,162	1,823,911		40,375		40,375		1,864,286				59,765	06/25/2035
36242D-7Q-0	GS Mortgage Securities Corp RMBS Ser 200		12/01/2012	Paydown		2,761,613	2,761,613	2,631,545	2,690,349		71,264		71,264		2,761,613				79,104	06/25/2035
36242D-DE-0	GS Mortgage Securities Corp RMBS Ser 200		03/01/2012	Paydown		548,369	548,369	548,352	547,742		628		628		548,369				5,207	06/25/2034
36242D-ND-1	GS Mortgage Securities Corp RMBS Ser 200		12/01/2012	Paydown		3,466,223	3,466,223	3,466,031	3,462,287		3,937		3,937		3,466,223				88,503	08/25/2034
36242D-UX-9	GS Mortgage Securities Corp RMBS Ser 200		12/01/2012	Paydown		1,202,259	1,202,259	1,213,718	1,206,621		(4,362)		(4,362)		1,202,259				35,549	02/25/2035
36297N-AC-9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl		12/26/2012	Paydown		169,645	169,645	15,212	15,212		154,433		154,433		169,645				119	05/25/2036
36312K-AA-0	Gaithersburg Fin Tr CTL		12/11/2012	Redemption 100.0000		517,338	517,338	551,871	525,881		(8,543)		(8,543)		517,338				20,355	04/11/2014
368907-AC-5	General American Trans Corp ABS EETC Ser		08/28/2012	Paydown		576,834	576,834	585,319	579,043		(2,209)		(2,209)		576,834				42,982	02/28/2015
368907-AD-3	General American Trans Corp ABS PTC Ser		02/28/2012	Paydown		9,165	9,165	9,165	9,165						9,165				360	08/28/2021
370488-AA-2	General Parts Intl Sr Nt		03/28/2012	Various		19,139,781	16,200,000	16,200,000	16,200,000						16,200,000		2,939,781	2,939,781	1,068,836	07/01/2020
37610C-AE-7	Ginn-LA CS LLC 2nd Lien TL Nt 2		09/26/2012	Various			1,500,000													06/08/2013
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg B		11/06/2012	Redemption 100.0000		880,160	880,160	880,160	880,160						880,160				38,172	05/06/2025
38141G-BU-7	Goldman Sachs Group Inc Sr Nt		01/15/2012	Maturity		5,000,000	5,000,000	5,001,280	5,000,007		(7)		(7)		5,000,000				165,000	01/15/2012
387328-A@-6	Granite Construction Co Sr Nt		05/01/2012	Redemption 100.0000		555,556	555,556	575,676	566,140		(10,584)		(10,584)		555,556				19,333	05/01/2013
39121J-A*-1	Great River Energy 1st Mtg Bd		07/01/2012	Redemption 100.0000		697,675	697,675	697,675	697,675						697,675				40,535	07/01/2021
39121J-AH-3	Great River Energy 1st Mtg Bd		07/01/2012	Redemption 100.0000		146,000	146,000	146,000	146,000						146,000				6,538	07/01/2030
393505-QX-3	Green Tree Finl Corp Mfg ABS Hsg Ser 199		12/15/2012	Paydown		4,031	4,031	4,031	4,031						4,031				154	01/15/2028
39539M-AA-7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		12/26/2012	Paydown		2,127,230	2,127,230	1,999,956	2,010,349		127,275	10,393	116,882		2,127,230				5,007	06/25/2037
39839#-AB-7	Griffith Labs Intl Inc Sr Nt		12/20/2012	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				109,000	12/20/2015
41164Y-AB-7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		12/19/2012	Paydown		1,516,096	1,516,096	1,477,720	1,487,979		28,117		28,117		1,516,096				3,908	07/19/2047
42346#-AE-1	Helmerich & Payne Inc Sr Nt		07/21/2012	Redemption 100.0000		2,000,000	2,000,000	2,035,400	2,020,251		(20,251)		(20,251)		2,000,000				122,000	07/21/2016
42830Q-AH-3	Hexion Specialty Chemicals Revolver Nt 2		01/01/2012	Various															164,694	05/03/2013
43708A-AD-4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S		04/01/2012	Paydown		52,515	52,515	52,515	52,515						52,515				774	05/25/2033
43709B-AE-9	Indymac Resident ABS Tr RMBS Ser 2006-C		12/26/2012	Paydown		3,935,975	3,935,975	3,649,690	3,649,690		286,285		286,285		3,935,975				9,711	08/25/2036
43769Q-AL-4	Homestar Mtg Acceptance Corp RMBS Ser 20		12/26/2012	Paydown		1,038,687	1,038,687	1,017,427	1,018,366		20,322		20,322		1,038,687				3,510	06/25/2034
438499-AA-3	Honeywell En Sav Perf CtrctTr PTC Nt ABS		10/01/2012	Call 100.0000		2,336,964	2,336,964	2,336,964	2,336,964						2,336,964				234,456	12/01/2015
438499-AA-3	Honeywell En Sav Perf CtrctTr PTC Nt ABS		09/25/2012	Redemption 100.0000		459,554	459,554	459,554	459,554						459,554				11,741	12/01/2015
438499-AB-1	Honeywell En Sav Perf CtrctTr ABS PTC Se	0	12/01/2012	Redemption 100.0000		293,999	293,999	221,616	295,511					(73,895)	293,999	72,383		72,383	9,881	08/01/2015
44569*-BC-4	Hunt Oil Co Sr Nt 4.730% 03/27/12		03/27/2012	Various		6,000,000	6,000,000	6,103,442	6,003,230		(3,230)		(3,230)		6,000,000				141,900	03/27/2012
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2		12/26/2012	Paydown		172,163	172,163	168,535	168,535		3,628		3,628		172,163				714	08/25/2035
45254T-NY-6	IMPAC Secd Assets CMN Owner Tr RMBS Ser		12/01/2012	Paydown		1,911,710	1,911,710	1,911,529	1,909,048		2,662		2,662		1,911,710				49,560	03/25/2034
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		12/01/2012	Paydown		728,949	728,949	728,946	728,096		852		852		728,949				15,169	08/25/2034
456606-AG-7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2		11/01/2012	Paydown		(4,712)	101,462	68,283	68,283						68,283		(72,995)	(72,995)	(8,239)	06/25/2031
45660L-HT-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3		12/01/2012	Paydown		528,344	528,344	528,179	527,801		543		543		528,344				16,111	04/25/2035
45660L-PE-3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C		12/01/2012	Paydown		307,531	307,531	81,265	81,265		226,266		226,266		307,531				8,133	06/25/2035
45660L-SS-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C		12/01/2012	Paydown		391,861	391,861	378,411	378,411		13,450		13,450		391,861				15,403	07/25/2035
45660L-XA-2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1		12/01/2012	Paydown		1,124,898	1,124,898	903,675	903,675		221,223		221,223		1,124,898				34,036	10/25/2035
45660N-J8-9	Residential Asset Sec Tr Ser 2004-A4 Cl		05/01/2012	Paydown		222,811	222,811	209,023	220,287		2,524		2,524		222,811				2,186	08/25/2034
45660N-UM-5	Residential Asset Sec Tr RMBS Ser 2003-A		12/01/2012	Paydown		1,114,527	1,114,527	1,049,519	1,058,768		55,760		55,760		1,114,527				30,476	09/25/2033
45660N-W5-0	Residential Asset Sec Tr RMBS Ser 2004-R		12/01/2012	Paydown		541,375	541,415	556,981	544,564		(874)		(874)		543,690		(2,315)	(2,315)	16,265	08/25/2034
45660N-YZ-2	Residential Asset Sec Tr RMBS Ser 2004-R		12/01/2012	Paydown		1,152,412	1,153,532	1,052,598	1,121,156		3,405		3,405		1,124,561		27,852	27,852	23,712	08/25/2033
45661K-AG-5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		12/01/2012	Paydown		531,675	1,533,734	1,073,406	1,073,406						1,073,406		(541,731)	(541,731)	22,055	06/25/2036
45662B-AD-1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		12/01/2012	Paydown		1,552,450	1,552,450	1,469,033	1,469,033		83,417		83,417		1,552,450				52,662	08/25/2036
45662D-AA-3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2		12/25/2012	Paydown		438,179	673,321	525,767	525,767						525,767		(87,588)	(87,588)	1,385	11/25/2036
459578-AE-6	International Group Gtd Sr Nt Ser B		01/01/2012	Various		5,884,029	5,500,000	5,500,000	5,500,000						5,500,000		384,029	384,029	97,894	11/01/2016
466247-EN-9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4		12/01/2012	Paydown		5,171,289	5,171,289	4,981,002	5,094,661		76,628		76,628		5,171,289				106,184	09/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3		12/01/2012	Paydown		436,338	436,338	439,951	438,869		(2,531)		(2,531)		436,338				15,624	01/25/2035
466247-TW-3	JP Morgan Mtg Tr RMBS Ser 2005-A6 Cl 3A2		12/01/2012	Paydown		1,989,425	1,989,425	1,972,639	1,982,562		6,863		6,863		1,989,425				39,472	09/25/2035
466247-YS-6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6		12/01/2012	Paydown		1,246,252	1,246,252	1,225,611	1,240,940		5,311		5,311		1,246,252				14,199	11/25/2035
46625M-CW-7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		12/01/2012	Paydown		4,460,037	4,460,037	4,617,358	4,450,300		9,737		9,737		4,460,037				174,468	04/15/2035
46625Y-UF-8	JP Morgan Chase Comm Mtg Secs Ser 2005-L		09/01/2012	Paydown				1,685,267	112,070		(112,070)		(112,070)						308,824	10/15/2042
46627M-AA-5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		12/01/2012	Paydown		565,961	565,961	513,526	513,526		52,435		52,435		565,961				15,272	12/25/2035
46627M-AP-2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		12/01/2012	Paydown		384,674	437,863	401,012	435,280			34,268	(34,268)		401,012		(16,337)	(16,337)	12,506	12/25/2035
46627M-EH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		12/01/2012	Paydown		540,978	540,978	448,440	448,440		21,429		21,429		469,868		71,109	71,109	16,618	03/25/2036
46629D-AK-1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2		12/01/2012	Paydown		661,616	1,036,873	728,615	728,615						728,615		(66,999)	(66,999)	15,540	01/25/2037
46629E-AH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C		12/01/2012	Paydown		1,148,738	1,148,738	1,042,669	1,042,669		106,069		106,069		1,148,738				35,028	09/25/2036
47922*-AM-8	Johnson /S C/ & Son Inc Sr Nt		12/04/2012	Redemption 100.0000		600,000	600,000	600,000	600,000						600,000				40,440	12/04/2013
484168-AA-7	Kaneb Pipe Line Op Ptnrshp LP Sr Nt		02/15/2012	Various		15,000,000	15,000,000	15,151,448	15,003,027		(3,027)		(3,027)		15,000,000				581,250	02/15/2012
494550-AK-2	Kinder Morgan Energy - LP Nt		03/15/2012	Maturity		2,000,000	2,000,000	1,990,700	1,999,741		259		259		2,000,000				71,250	03/15/2012
49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		12/30/2012	Redemption 100.0000		422,321	422,321	422,321	422,321						422,321				12,699	12/30/2013
502413-AU-1	L-3 Communications Corp Sr Sub Nt		10/15/2012	Call 101.5867		4,571,401	4,500,000	4,590,000	4,546,301		25,099		25,099		4,571,401				255,832	10/15/2015
51783Q-AG-3	Las Vegas Sands (Venetian Cas) Term Ln B		06/29/2012	Redemption 100.0000		1,141,421	1,141,421	1,092,301	1,108,959		32,463		32,463		1,141,421				16,240	11/23/2016
51783Q-AG-3	Las Vegas Sands (Venetian Cas) Term Ln B		09/26/2012	Tax Free Exchange							26,018		26,018		6,559,713				163,168	11/23/2016
518439-AA-2	Estee Lauder Cos Sr Nt		01/15/2012	Various		7,000,000	7,000,000	7,286,930	7,001,456		(1,456)		(1,456)		7,000,000				210,000	01/15/2012
52108H-2S-2	LB-UBS Comm Mtg Tr CMBS Ser 2005-C1 Cl A		09/11/2012	Paydown		1,306,136	1,306,136	1,247,309	1,301,932		4,204		4,204		1,306,136				14,514	02/15/2030
52108H-3E-2	LB-UBS Comm Mtg Tr Ser 2005-C2 Cl A3 CMB		01/11/2012	Paydown		1,872,733	1,872,733	1,909,529	1,872,544		188		188		1,872,733				7,666	04/15/2030
52108H-E3-4	LB-UBS Comm Mtg Tr CMBS Ser 2004-C4 Cl A		12/11/2012	Paydown		597,639	597,639	594,464	596,539		1,100		1,100		597,639				23,327	06/15/2029
52108H-LJ-1	LB-UBS Comm Mtg Tr Ser 2002-C4 Cl B CMBS		08/11/2012	Paydown		8,000,000	8,000,000	7,183,672	7,823,883		176,117		176,117		8,000,000				261,280	10/15/2035
52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		12/10/2012	Various		790,034	790,034	856,737	825,141		(35,107)		(35,107)		790,034				26,831	04/10/2017
52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12		12/10/2012	Various		289,800	289,800	327,940	307,660		(17,861)		(17,861)		289,800				10,888	04/10/2017
52465#-BP-9	Legg Mason Mtg Cap Corp Ser 2003-CTL-21		12/01/2012	Redemption 100.0000		1,090,709	1,090,709	1,031,312	1,053,326		37,383		37,383		1,090,709				28,674	03/01/2023
52467@-AA-3	Legg Mason Mtg Cap Corp CTL		12/15/2012	Redemption 100.0000		255,344	255,344	267,300	261,738		(6,394)		(6,394)		255,344				10,491	12/15/2021
52467@-AH-8	Legg Mason Mtg Cap Corp CTL		12/15/2012	Redemption 100.0000		130,622	130,622	136,994	134,143		(3,521)		(3,521)		130,622				5,548	01/15/2021
52467@-AW-5	Legg Mason Mtg Cap Corp CTL		12/05/2012	Various		287,474	287,474	287,474	287,474						287,474				7,956	02/05/2013
52467@-BC-8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl		12/15/2012	Redemption 100.0000		409,373	409,373	457,560	432,394		(23,021)		(23,021)		409,373				18,880	11/15/2018
525170-BL-9	Lehman ABS Corp RMBS Ser 2003-1 Cl A1		12/01/2012	Paydown		2,331,563	2,331,563	2,163,982	2,204,604		126,960		126,960		2,331,563				63,368	12/25/2033
52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005		12/26/2012	Paydown		170,491	170,491	170,437	46,409	124,042	40		124,082		170,491				653	09/26/2045
53354#-AC-1	Lincoln Electric Holdings Sr Nt		03/12/2012	Various		16,000,000	16,000,000	15,778,426	15,994,089		5,911		5,911		16,000,000				508,800	03/12/2012
53957D-AA-1	Local Insight Media Fin LLC Frnch Ln Ser		04/13/2012	Goldman Sachs & Company		9,465,739	23,087,169	10,841,065	10,841,065						10,841,065		(1,375,326)	(1,375,326)	659,908	10/23/2037
53957D-AA-1	Local Insight Media Fin LLC Frnch Ln Ser		01/23/2012	Paydown		23,342	23,342	10,961	10,961		12,381		12,381		23,342				343	10/23/2037
54013*-AA-0	Locomotive Mgmt Eq Tr Ctf ABS		11/01/2012	Redemption 99.9952		882,357	882,400	882,400	882,400		(43)		(43)		882,357				73,327	11/01/2012
552078-BB-2	Lyondell Chemical Co Sr Nt		06/15/2012	Call 109.0128		3,053,109	2,800,688	2,023,424	2,023,535		1,029,573		1,029,573		3,053,109				268,710	05/01/2018
55265K-F6-1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4		12/01/2012	Paydown		2,006,259	2,006,259	1,890,638	1,942,742		63,517		63,517		2,006,259				53,269	09/25/2033
55265K-QM-4	Master Asset Sec Tr RMBS Ser 2003-1 Cl 2		12/01/2012	Paydown		902,231	902,231	922,531	909,850		(7,619)		(7,619)		902,231				30,256	02/25/2033
55265K-RQ-4	Master Asset Sec Tr RMBS Ser 2003-2 Cl 2		12/01/2012	Paydown		723,906	723,906	717,346	720,485		3,421		3,421		723,906				18,237	03/25/2018
55265W-CA-9	Master Seasoned Securities Tr RMBS Ser 2		12/01/2012	Paydown		166,619	166,619	172,139	171,821		(5,202)		(5,202)		166,619				5,614	08/25/2032
55275S-AC-4	Master Alternative Loans Tr RMBS Ser 200		12/01/2012	Paydown		4,646,097	4,646,097	4,658,110	4,644,158		1,939		1,939		4,646,097				139,359	10/25/2036
563553-AE-6	Manitowoc Co Inc Term Ln B (New) Nt 1		09/26/2012	Tax Free Exchange			2,075,000	2,064,625	2,065,454		1,068		1,068		2,066,522				58,533	11/13/2017
564759-NH-7	Manufacturers & Traders Tr Co Fx-to-Flt		02/09/2012	Royal Bank of Scotland		2,244,398	2,250,000	2,256,638	2,250,000						2,250,000		(5,603)	(5,603)	16,227	04/01/2013
564759-NH-7	Manufacturers & Traders Tr Co Fx-to-Flt		07/01/2012	Call 100.0000		5,000,000	5,000,000	4,911,000	4,980,877		19,123		19,123		5,000,000				74,809	04/01/2013
564759-PS-1	Manufacturers & Traders Tr Co Fx-to-Flt		02/09/2012	Various		3,832,470	3,951,000	3,976,456	3,962,830		(324)		(324)		3,962,507		(130,037)	(130,037)	28,196	12/28/2020
576434-2D-5	Master Asset Securitization Tr RMBS Ser		12/01/2012	Paydown		1,272,889	2,147,016	1,644,305	1,644,305						1,644,305		(371,416)	(371,416)	69,779	03/25/2036
576434-A2-0	Master Asset Securitization Tr RMBS Ser		12/01/2012	Paydown		464,134	464,134	468,775	467,373		(3,239)		(3,239)		464,134				15,344	01/25/2035
576434-J5-4	Master Asset Securitization Tr RMBS Ser		12/01/2012	Paydown		766,064	766,064	779,709	774,156		(8,092)		(8,092)		766,064				19,677	03/25/2035
576434-N2-6	Master Asset Securitization Tr RMBS Ser		12/01/2012	Paydown		929,158	929,158	913,551	916,089		13,070		13,070		929,158				31,537	04/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
576434-UH-5	Master Asset Securitization Tr RMBS Ser		12/01/2012	Paydown		1,273,113	1,273,113	1,273,113	1,273,113						1,273,113				36,089	08/25/2034
576434-WD-2	Master Asset Securitization Tr RMBS Ser		12/01/2012	Paydown		703,307	703,307	708,802	703,718		(410)		(410)		703,307				20,070	09/25/2034
576434-YM-0	Master Asset Securitization Tr RMBS Ser		12/01/2012	Paydown		1,422,853	1,422,853	1,359,760	1,367,052		55,801		55,801		1,422,853				60,238	12/25/2034
57643M-BD-5	Master Asset Securitization Tr Ser 2004-		07/01/2012	Paydown		697,001	697,001	713,881	700,067		(3,066)		(3,066)		697,001				16,560	02/26/2015
57643M-FN-9	Master Asset Securitization Tr RMBS Ser		12/01/2012	Paydown		2,215,396	2,215,396	2,148,934	2,178,058		37,338		37,338		2,215,396				67,367	07/25/2034
577778-AT-0	May Dept Stores Co Amortiz Deb		10/15/2012	Redemption 100.0000		50,000	50,000	61,644	54,614		(4,614)		(4,614)		50,000				3,563	04/15/2021
58047P-A@-6	MCG Capital Corp Sr Nt		01/17/2012	Various		5,334,746	5,230,144	2,092,057	2,092,057		3,242,689		3,242,689		5,334,746				135,379	10/03/2012
580645-AD-1	McGraw-Hill Cos Sr Nt 5.375% 11/15/12		11/15/2012	Maturity		2,200,000	2,200,000	2,198,042	2,199,745		255		255		2,200,000				147,813	11/15/2012
58526#-AA-7	Meijer Fin Inc 1st Mtg Bd Ser A-1		06/01/2012	Redemption 100.0000		304,767	304,767	304,767	304,767						304,767				12,252	06/01/2012
58526#-AE-9	Meijer Fin Inc 1st Mtg Bd Ser A-2		06/01/2012	Redemption 100.0000		277,244	277,244	276,732	277,199		46		46		277,244				11,145	06/01/2012
58526#-AJ-8	Meijer Fin Inc 1st Mtg Bd Ser A-3		06/01/2012	Redemption 100.0000		304,767	304,767	302,495	304,564		203		203		304,767				12,252	06/01/2012
58526#-AN-9	Meijer Fin Inc 1st Mtg Bd Ser A-4		06/01/2012	Redemption 100.0000		293,122	293,122	292,594	293,075		47		47		293,122				11,784	06/01/2012
58528#-ES-2	Meijer Inc Sr Secd Nt Ser B-1		12/01/2012	Redemption 100.0000		63,500	63,500	61,585	63,133		367		367		63,500				3,262	06/01/2014
58528#-EX-1	Meijer Inc Sr Secd Nt Ser B-2		12/01/2012	Redemption 100.0000		68,000	68,000	65,953	67,608		392		392		68,000				3,494	06/01/2014
58528#-FC-6	Meijer Inc Sr Secd Nt Ser B-3		12/01/2012	Redemption 100.0000		68,250	68,250	66,191	67,855		395		395		68,250				3,506	06/01/2014
58983*-DY-2	Meridian Tr Co Secd Nt Ser B CTL		01/01/2012	Redemption 100.0000		959,902	959,902	959,902	959,902						959,902				41,996	01/01/2012
589929-PJ-1	Merrill Lynch Mtg Investors RMBS Ser 199		06/01/2012	Paydown		7,405	7,405	7,475	7,430		(24)		(24)		7,405				154	08/25/2027
589929-XZ-6	Merrill Lynch Mtg Investors RMBS Ser 200		12/01/2012	Paydown		394,658	394,658	394,500	393,299		1,359		1,359		394,658				22,999	09/25/2032
59018Y-J3-6	Merrill Lynch & Co Sr Nt		08/15/2012	Various		4,000,000	4,000,000	3,964,433	3,993,493		6,507		6,507		4,000,000				242,000	08/15/2012
59020U-J2-2	Merrill Lynch Crd Bse A S & S RMBS Ser 2		12/01/2012	Paydown		330,486	330,486	329,660	329,287		1,199		1,199		330,486				8,195	05/25/2046
59020U-P7-4	Merrill Lynch Crd Bse A S & S RMBS Ser 2		12/01/2012	Paydown		1,210,329	1,210,329	1,178,329	1,190,390		19,939		19,939		1,210,329				38,331	08/25/2036
59022H-HG-0	Merrill Lynch Mortgage Tr CMBS Ser 2005-		12/01/2012	Paydown		24,267	24,267	24,399	24,267						24,267				1,135	06/12/2043
594457-BH-5	Michigan Cons Gas Co 1st Mtg Bd Ser B		05/01/2012	Maturity		1,000,000	1,000,000	1,181,070	1,008,105		(8,105)		(8,105)		1,000,000				52,950	05/01/2012
59549W-AB-9	Mid State Tr ABS Ser 11 Cl M1		12/15/2012	Paydown		120,809	120,809	120,807	120,809						120,809				3,702	07/15/2038
598326-A*-7	Midwest Ind Trans Sys Opr Inc Sr Nt		02/28/2012	Redemption 100.0000		857,143	857,143	857,143	857,143						857,143				19,800	02/28/2013
598326-A@-5	Midwest Ind Trans Sys Opr Inc Sr Nt		01/16/2012	Redemption 100.0000		2,428,571	2,428,571	2,452,781	2,432,598		(4,027)		(4,027)		2,428,571				54,521	01/16/2014
598326-AA-4	Midwest Ind Trans Sys Opr Inc Sr Nt		06/01/2012	Various		13,000,000	13,000,000	13,364,370	13,020,915		(20,915)		(20,915)		13,000,000				568,750	06/01/2012
61166W-AA-9	Monsanto Co Nt 7.375% 08/15/12		08/15/2012	Maturity		8,500,000	8,500,000	8,450,275	8,495,748		4,252		4,252		8,500,000				626,875	08/15/2012
617446-HC-6	Morgan Stanley Dean Witter Nt		04/01/2012	Maturity		1,500,000	1,500,000	1,585,035	1,504,779		(4,779)		(4,779)		1,500,000				49,500	04/01/2012
61745M-2C-6	Morgan Stanley Cap I CMBS Ser 2005-IQ9 C		12/01/2012	Paydown		1,005,179	1,005,179	1,009,821	1,004,489		690		690		1,005,179				25,326	07/15/2056
61745M-5E-9	Morgan Stanley Cap I Ser 2005-T19 Cl A3		05/01/2012	Paydown		556,476	556,476	559,507	555,705		771		771		556,476				10,096	06/12/2047
61745M-5P-4	Morgan Stanley Cap I CMBS Ser 2005-T19 C		09/01/2012	Paydown				45,212	7,004		(7,004)		(7,004)						5,495	06/12/2047
61745M-6D-0	Morgan Stanley Cap I CMBS Ser 2005-HQ6 C		10/01/2012	Paydown		4,519,548	4,519,548	4,544,356	4,518,458		1,090		1,090		4,519,548				72,977	08/13/2042
61745M-6E-8	Morgan Stanley Cap I CMBS Ser 2005-HQ6 C		12/01/2012	Paydown		1,704,575	1,704,575	1,713,945	1,704,664		(89)		(89)		1,704,575				45,611	08/13/2042
61745M-N8-2	Morgan Stanley Cap I Ser 2004-IQ8 Cl A4		07/01/2012	Paydown		2,533,660	2,533,660	2,607,097	2,532,042		1,618		1,618		2,533,660				34,073	06/15/2040
61745M-VW-0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		12/01/2012	Paydown		165,837	165,837	165,837	165,837						165,837				4,705	11/25/2018
61745M-WN-9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		12/01/2012	Paydown		158,834	158,834	151,314	154,789		4,045		4,045		158,834				4,474	11/25/2033
61746W-G9-5	Morgan StanleyDeanWitter Cap I Ser 2003-		01/01/2012	Paydown		455,776	455,776	465,987	455,318		459		459		455,776				1,842	06/13/2041
61746W-ZA-1	Morgan StanleyDeanWitter Cap I CMBS Ser		12/01/2012	Paydown		5,188,100	5,188,100	5,083,730	5,170,197		17,903		17,903		5,188,100				173,830	11/13/2036
61746W-ZC-7	Morgan StanleyDeanWitter Cap I CMBS Ser		12/01/2012	Paydown		1,474,730	1,474,730	1,482,308	1,473,558		1,172		1,172		1,474,730				73,589	11/13/2036
61836*-AB-8	Morrison & Foerster LLP Sr Nt		09/07/2012	Redemption 100.0000		318,182	318,182	318,182	318,182						318,182				22,241	09/07/2013
61945C-AB-9	Mosaic Co Sr Nt 4.875% 11/15/41		02/16/2012	Barclays Capital		5,133,750	5,000,000	4,925,300	4,925,508		239		239		4,925,746		208,004	208,004	81,250	11/15/2041
61980A-AA-1	Motiva Enterprises LLC Sr Nt		09/15/2012	Various		12,000,000	12,000,000	11,962,320	11,996,651		3,349		3,349		12,000,000				624,000	09/15/2012
62886M-AB-6	NCO Group Inc Term Ln B Nt 15		04/03/2012	Redemption 100.0000		2,378,935	2,378,935	2,371,157	2,372,527		6,408		6,408		2,378,935				49,392	05/15/2013
62906L-AC-2	NE Energy 1L TL B Nt 2 (1st Lt Power)		03/14/2012	Various		4,489,741	4,489,741	4,426,732	4,469,185		20,556		20,556		4,489,741				28,607	11/01/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
63080#-AA-5	NARA Caves Lease Tr CTL		12/15/2012	Call 100.0000		240,442	240,442	240,442	240,442						240,442				6,959	09/15/2028
63615#-AB-7	National Football League Sr Nt Ser A		10/15/2012	Redemption 100.0000		557,951	557,951	564,349	560,441		(2,490)		(2,490)		557,951				27,599	10/15/2017
636516-AB-2	National Inst of Hlth Fishers CTL Pl I B		07/15/2012	Redemption 100.0000		68,201	68,201	68,201	68,201						68,201				3,650	01/15/2024
63651P-AA-2	National Inst Health Twinbrook CTL B Bld		12/15/2012	Redemption 100.0000		500,520	500,520	510,070	505,634		(5,114)		(5,114)		500,520				15,981	01/15/2019
636930-AA-7	NIH 5635 Fishers Place CTL		12/15/2012	Various		1,344,531	1,344,531	1,344,531	1,344,531						1,344,531				39,319	03/15/2014
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2		12/01/2012	Paydown		82,872	82,872	82,854	82,750		123		123		82,872				2,271	11/25/2033
65409Y-AM-7	Nielsen Finance LLC (VNU) Non-Extended T	E	02/02/2012	Redemption 100.0000		268,432	268,432	267,612	268,129		331		331		268,432				1,971	08/09/2013
65535V-BZ-0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C		12/01/2012	Paydown		248,560	248,560	248,793	248,268		291		291		248,560				6,569	08/25/2033
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		12/01/2012	Paydown		795,052	795,052	795,034	794,140		912		912		795,052				18,022	03/25/2034
65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		12/01/2012	Paydown		384,881	384,881	381,845	382,761		2,121		2,121		384,881				12,254	07/25/2034
65535V-HF-8	Nomura Asset Sec Corp RMBS Ser 2005-AP1		02/01/2012	Paydown		218,976	218,976	214,528	216,064		2,912		2,912		218,976				1,196	02/25/2035
65535V-HH-4	Nomura Asset Sec Corp RMBS Ser 2005-AP1		12/01/2012	Paydown		184,825	184,825	183,901	183,969		856		856		184,825				5,868	02/25/2035
65535V-US-5	Nomura Asset Sec Corp RMBS Ser 2006-AR2		12/26/2012	Paydown		306,756	306,756	148,739	148,739		158,017		158,017		306,756				845	04/25/2036
656780-A*-4	North American Coal Corp Sr Nt		10/04/2012	Various		1,285,714	1,285,714	1,285,714	1,285,714						1,285,714				77,914	10/04/2014
665772-BW-8	Northern States Pwr Co MN 1st Mtg Bd Ser		08/28/2012	Various		2,000,000	2,000,000	2,318,270	2,042,696		(42,696)		(42,696)		2,000,000				160,000	08/28/2012
66765R-BN-5	Northwest Natural Gas Co MT Nt Ser B		03/26/2012	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				91,106	03/26/2012
67073E-AD-2	Nuveen Investments Inc Non-Extended Term		03/09/2012	Tax Free Exchange		530,203	530,203	530,203	530,203						530,203				7,928	11/13/2014
67073E-AD-2	Nuveen Investments Inc Non- Extended Ter		03/09/2012	Tax Free Exchange		717,139	717,139	717,139	717,139						717,139				8,930	11/13/2014
674135-CT-3	Oakwood Mtg Inv Inc ABS Sr Sub PTC 1997-		12/01/2012	Paydown		7,118	7,118	7,172	7,102		15		15		7,118				238	02/15/2028
67773#-AE-0	Ohio Valley Electric Corp Sr Nt		12/15/2012	Redemption 100.0000		396,791	396,791	399,555	399,002		(2,211)		(2,211)		396,791				17,643	02/15/2026
67773#-AF-7	Ohio Valley Electric Corp Sr Nt		12/15/2012	Redemption 100.0000		99,919	99,919	99,919	99,919						99,919				4,443	02/15/2026
67773#-AG-5	Ohio Valley Electric Corp Sr Nt		12/15/2012	Redemption 100.0000		100,745	100,745	100,745	100,745						100,745				4,479	02/15/2026
679574-AG-8	Old Dominion Elec 1st Mtg Bd		12/01/2012	Redemption 100.0000		378,125	378,125	383,531	382,380		(4,255)		(4,255)		378,125				23,482	12/01/2028
68147*-AB-7	Olympia Development CTL II		04/27/2012	Call 103.3111		151,086	146,243	152,780	147,017		4,069		4,069		151,086				4,196	02/15/2013
68147*-AB-7	Olympia Development CTL II		04/15/2012	Redemption 100.0000		55,848	55,848	58,345	56,144		(295)		(295)		55,848				913	02/15/2013
68210*-AC-7	Omega Leasing LLC Sr Nt		10/12/2012	Redemption 100.0000		382,769	382,769	382,769	382,769						382,769				14,306	07/12/2016
68240M-AH-1	125 Home Loan Owner Trust RMBS Ser 1998-		12/01/2012	Paydown		23,156	23,156	22,782	23,066		90		90		23,156				2,119	02/15/2029
685788-AB-3	Oreck Corp 2nd Lien TL Nt 1		09/26/2012	Tax Free Exchange															21,944	03/19/2016
693476-BD-4	PNC Funding Corp Sr Nt		09/28/2012	Maturity		20,000,000	20,000,000	19,994,000	19,999,010		990		990		20,000,000				1,100,000	09/28/2012
69353C-A*-2	PRA International Term Ln Nt 2		09/24/2012	Redemption 100.0000		647,727	647,727	634,773	641,822		5,905		5,905		647,727				12,666	12/13/2014
69353C-A*-2	PRA International Term Ln Nt 2		09/26/2012	Tax Free Exchange							1,070		1,070		537,147				14,119	12/13/2014
69362B-AY-8	PSEG Power LLC Sr Nt 4.150% 09/15/21		03/21/2012	Merrill Lynch		10,272,600	10,000,000	10,409,500	10,404,359		(8,071)		(8,071)		10,396,288		(123,688)	(123,688)	216,722	09/15/2021
696398-AA-0	Palisade Holdings L L C Sub Nt		04/12/2012	Various		3,436,397	6,960,333								3,436,397		3,436,397	3,436,397	14,553	03/10/2030
70153@-AA-4	Parkway Bank & Tr CTL 7.500% 06/15/14		12/15/2012	Redemption 100.0000		161,857	161,857	165,740	162,746		(889)		(889)		161,857				6,651	06/15/2014
71976*-AA-9	Pickering-Norvan Associates CTL		12/15/2012	Redemption 100.0000		138,518	138,518	148,071	140,947		(2,429)		(2,429)		138,518				5,960	11/15/2014
72153*-AA-2	Pillsbury Winthrop LLP Sr Nt Ser A-1		07/18/2012	Various		1,111,111	1,111,111	1,092,741	1,105,619		5,492		5,492		1,111,111				45,667	07/18/2015
72153*-AB-0	Pillsbury Winthrop LLP Sr Nt Ser A-2		11/14/2012	Various		1,000,000	1,000,000	967,353	988,823		11,177		11,177		1,000,000				42,100	11/14/2015
73316P-AF-7	Popular ABS Mtg Pass Thru Tr RMBS Ser 20		12/01/2012	Paydown		3,177,532	3,177,532	3,177,450	3,169,440		8,092		8,092		3,177,532				69,390	09/25/2034
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt		12/31/2012	Redemption 100.0000		586,636	586,636	590,946	588,712		(2,076)		(2,076)		586,636				21,632	12/31/2018
73932#-AA-4	PowerMinn 9090 LLC Ser A Sr Sec Nt		10/15/2012	Redemption 100.0000		381,764	381,764	381,764	381,764						381,764				24,263	07/15/2027
73932L-AA-1	Power Receivable Finance LLC Sr Nt		01/01/2012	Redemption 100.0000		207,466	207,466	207,405	207,466						207,466				3,262	01/01/2012
74153W-AS-8	Pricoa Global Funding I Nt		06/25/2012	Maturity		4,000,000	4,000,000	3,988,840	3,999,117		883		883		4,000,000				92,500	06/25/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74160M-BP-6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1		12/01/2012	Paydown		1,149,127	1,149,127	1,070,124	1,094,967		20,235		20,235		1,115,202		33,925	33,925	31,077	10/25/2033
74160M-KW-1	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A1		12/01/2012	Paydown		1,237,241	1,237,241	1,202,444	1,223,148		12,269		12,269		1,235,417		1,824	1,824	42,333	10/25/2035
742741-AA-9	Procter & Gamble ESOP Deb Ser A		07/01/2012	Various		1,674,904	1,674,904	2,197,169	2,106,095		(431,191)		(431,191)		1,674,904				118,507	01/01/2021
743873-AY-7	Provident Funding Mtg Loan Tr RMBS Ser 2		12/26/2012	Paydown		859,362	859,362	858,288	858,522		841		841		859,362				2,821	05/25/2035
743917-B@-4	Prudential Ins Co of America CMBS Ser 19		12/01/2012	Paydown		285	285	301	285	3	(3)				285				21	12/01/2015
74835W-AA-3	Questar Gas Co MT Nt Ser D		10/01/2012	Maturity		2,000,000	2,000,000	2,002,300	2,000,244		(244)		(244)		2,000,000				126,000	10/01/2012
74927#-AA-9	RB Investment Associates CTL		12/15/2012	Redemption 100.0000		109,694	109,694	109,694	109,694						109,694				4,337	12/15/2028
74927U-AW-8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1		12/01/2012	Paydown		950,489	950,489	953,460	952,100		(1,611)		(1,611)		950,489				34,222	04/25/2035
749581-AJ-3	Residential Funding Mtg Sec I RMBS Ser 2		12/01/2012	Paydown		1,078,854	1,078,854	1,081,551	1,079,924		(1,071)		(1,071)		1,078,854				34,188	01/25/2037
74975@-AA-2	RW James Inv Corp CTL 8.125% 05/10/13		12/10/2012	Redemption 100.0000		155,730	155,730	164,920	156,997		(1,267)		(1,267)		155,730				6,971	05/10/2013
74978A-AB-6	RAAC RMBS Ser 2007-SP1 Cl A2		12/25/2012	Paydown		7,251,950	7,251,950	7,067,201	7,067,201		184,749		184,749		7,251,950				25,839	03/25/2037
750754-AB-9	Railcar Leasing LLC ABS Ser 1 Cl A2		10/15/2012	Paydown		356,754	356,754	413,751	362,256		(5,503)		(5,503)		356,754				16,027	01/15/2013
751028-B*-1	Ralcorp Holdings Inc Sr Nt Ser D		12/22/2012	Redemption 100.0000		285,714	285,714	285,714	285,714						285,714				13,600	12/22/2013
75114R-AD-7	Residential Accredit Loans Inc RMBS Ser		12/26/2012	Paydown		737,965	808,563	590,538	590,538						590,538		147,426	147,426	1,893	04/25/2036
75115L-AA-5	Residential Accredit Loans Inc RMBS Ser		09/25/2012	Paydown		916,733	916,733	785,676	785,676		131,058		131,058		916,733				1,533	08/25/2037
755920-AF-2	Receipts on Corp Sec Tr ABS Coll Tr Ser		11/15/2012	Redemption 100.0000		64,972	64,972	73,786	68,662		(3,690)		(3,690)		64,972				3,123	05/15/2017
755920-AG-0	Receipts on Corp Sec Tr ABS Coll Tr Ser		08/01/2012	Redemption 100.0000		441,983	441,983	487,404	461,007		(19,025)		(19,025)		441,983				21,661	08/01/2017
758202-AD-7	Reed Elsevier Cap Inc Nt		01/10/2012	Call 101.8826		2,119,159	2,080,000	2,074,197	2,079,567		39,592		39,592		2,119,159				6,681	06/15/2012
759358-AC-4	Reinalt-Thomas Corp Sr Nt		03/28/2012	Redemption 100.0000		571,429	571,429	571,429	571,429						571,429				19,778	03/28/2012
75970J-AB-2	Renaissance Home Equity Ln Tr RMBS Ser 2		12/26/2012	Paydown		1,728,103	1,728,103	1,542,353	1,542,353		185,750		185,750		1,728,103				3,590	04/25/2037
759950-AD-0	Renaissance Acceptance Mtg Crp RMBS Ser		12/26/2012	Paydown		244,915	244,915	244,915	244,915						244,915				4,159	06/25/2032
759950-EL-8	Renaissance Home Equity Ln Tr RMBS Ser 2		12/01/2012	Paydown		117,447	117,447	117,447	117,166		282		282		117,447				3,293	02/25/2035
759950-FE-3	Renaissance Home Equity Ln Tr RMBS Ser 2		03/01/2012	Paydown		27,040	27,040	23,727	19,536		7,504		7,504		27,040				(37,460)	05/25/2035
760985-2G-5	Residential Asset Mtg Prod Inc RMBS Ser		12/26/2012	Paydown		894,920	894,920	894,920	894,920						894,920				3,106	10/25/2031
760985-7F-2	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2012	Paydown		1,043,922	1,075,627	626,225	626,225						626,225		417,697	417,697	29,130	07/25/2034
760985-M9-9	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2012	Paydown		903,266	903,266	903,262	902,452		814		814		903,266				19,135	01/25/2034
760985-RZ-6	Residential Asset Mtg Prod Inc RMBS Ser		10/01/2012	Paydown		127,271	127,271	54,246	30,234	24,012	63,423		87,435		117,669		9,602	9,602	2,868	02/25/2033
760985-US-8	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2012	Paydown		154,207	154,207	147,160	149,630		4,576		4,576		154,207				3,302	03/25/2033
760985-UX-7	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2012	Paydown		4,130,832	4,130,832	3,949,462	4,076,324		42,805		42,805		4,119,128		11,703	11,703	94,868	05/25/2033
760985-WP-2	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2012	Paydown		405,237	405,237	405,229	404,748		489		489		405,237				10,308	03/25/2033
760985-ZF-1	Residential Asset Mtg Prod Inc RMBS Ser		11/01/2012	Paydown		277,504	277,504	277,492	277,229		275		275		277,504				7,485	09/25/2033
76110H-3B-3	Residential Accredit Loans Inc RMBS Ser		12/01/2012	Paydown		820,388	820,388	745,264	745,264		75,124		75,124		820,388				29,652	04/25/2035
76110H-EU-9	Residential Accredit Loans Inc RMBS Ser		12/01/2012	Paydown		309,857	309,857	308,114	308,266		1,590		1,590		309,857				8,713	06/25/2033
76110H-GQ-6	Residential Accredit Loans Inc Ser 2003-		10/01/2012	Paydown		750,000	750,000	749,531	747,427		2,573		2,573		750,000				27,607	08/25/2033
76110H-LP-2	Residential Accredit Loans Inc RMBS Ser		12/01/2012	Paydown		364,521	364,521	373,634	365,618		(1,097)		(1,097)		364,521				10,877	11/25/2033
76110H-UL-1	Residential Accredit Loans Inc RMBS Ser		12/01/2012	Paydown		1,405,147	1,405,147	1,395,487	1,399,839		5,308		5,308		1,405,147				29,022	06/25/2034
76110H-UV-9	Residential Accredit Loans Inc RMBS Ser		12/01/2012	Paydown		483,682	483,682	467,207	469,761		13,922		13,922		483,682				14,498	06/25/2034
76110H-X9-5	Residential Accredit Loans Inc RMBS Ser		12/01/2012	Paydown		2,990,197	2,990,197	3,030,378	2,995,629		(5,432)		(5,432)		2,990,197				95,072	03/25/2035
76110W-MC-7	Residential Asset Sec Corp RMBS Ser 2001		12/01/2012	Paydown		58,127	58,127	58,115	58,040		87		87		58,127				1,909	09/25/2031
76110W-RQ-1	Residential Asset Sec Corp RMBS Ser 2003		12/01/2012	Paydown		912,260	912,260	911,766	910,427		1,833		1,833		912,260				18,202	05/25/2033
76111X-NY-5	Residential Funding Mtg Sec I Ser 2004-S		05/01/2012	Paydown		3,146,331	3,146,331	3,169,928	3,137,314		9,017		9,017		3,146,331				39,223	09/25/2034
76111X-ZX-4	Residential Funding Mtg Sec I RMBS Ser 2		12/01/2012	Paydown		999,478	999,478	983,237	308,215	684,616	6,647		691,263		999,478				28,845	11/25/2035
76112B-SN-1	Residential Asset Mtg Products RMBS Ser		12/01/2012	Paydown		2,577,094	2,577,094	2,455,487	2,521,349		40,140		40,140		2,561,488		15,606	15,606	74,212	09/25/2034
76112B-SV-3	Residential Asset Mtg Products RMBS Ser		12/01/2012	Paydown		5,690,196	5,690,196	5,501,930	5,599,500		60,112		60,112		5,659,612		30,583	30,583	189,185	09/25/2034
76112F-AG-6	Residential Asset Sec Tr RMBS Ser 2006-A		12/01/2012	Paydown		233,045	540,012	379,439	379,439						379,439		(146,394)	(146,394)	16,701	06/25/2036
761143-AD-8	Residential Asset Sec Tr RMBS Ser 2007-A		12/01/2012	Paydown		941,578	1,264,499	951,534	979,914		157,748	28,380	129,368		1,109,282		(167,704)	(167,704)	45,228	09/25/2037
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A		12/01/2012	Paydown		1,289,259	1,561,605	1,422,466	1,422,466		9,375		9,375		1,431,841		(142,582)	(142,582)	49,797	05/25/2037
76126C-DE-9	RACERS Tr ABS Ser 1998-CCE-1 Cl A1		11/15/2012	Redemption 100.0000		242,155	242,155	237,384	240,017		2,138		2,138		242,155				12,097	05/15/2018
76126C-GB-2	RACERS Tr ABS Ser 1999-24-S-CCE Cl A1		11/15/2012	Redemption 100.0000		287,281	287,281	266,714	278,433		8,847		8,847		287,281				17,449	05/15/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76168J-AD-8	RBS Global (Rexnord) Term Ln B Nt 22		03/15/2012	Redemption 100.0000		1,685,361	1,685,361	1,685,361	1,685,361						1,685,361				9,963	07/19/2013
76168J-AD-8	RBS Global (Rexnord) Term Ln B Nt 10		03/15/2012	Redemption 100.0000		3,117,918	3,117,918	3,113,688	3,116,681		1,237		1,237		3,117,918				37,994	07/19/2013
762009-BJ-6	Residential Funding Mtg Sec I RMBS Ser 2		12/01/2012	Paydown		2,446,634	3,031,969	2,624,567	2,623,751						2,623,751		(177,117)	(177,117)	99,398	06/25/2037
781182-B#-6	Ruby Tuesday Inc Sr Nt Ser B		05/14/2012	Call 104.1642		5,742,746	5,513,167	5,440,002	5,490,916		251,830		251,830		5,742,746				244,863	04/01/2013
78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2		12/01/2012	Various		569,335	569,335	597,400	588,335		(19,001)		(19,001)		569,335				21,645	11/10/2028
78490A-AA-8	SFA CABS II Prin Protected Tr Ser 2001-1		03/07/2012	Various		8,934,919	8,912,679	7,286,115	8,442,216		51,941		51,941		8,494,157		440,762	440,762		07/16/2013
78490F-NQ-8	SLM Corporation MT Nt 5.000% 12/15/12		12/15/2012	Maturity		500,000	500,000	501,680	500,262		(262)		(262)		500,000				25,000	12/15/2012
785778-HD-6	SACO I Tr RMBS Ser 2005-6 Cl A		12/26/2012	Paydown		720,462	720,462	695,780	695,780		24,683		24,683		720,462				3,289	09/25/2035
79548K-ZJ-0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		12/01/2012	Paydown		15,330	15,330	15,464	15,270		60		60		15,330				469	06/25/2028
805564-HJ-3	Saxon Asset Securities Tr RMBS Ser 2000-		12/01/2012	Paydown		234,114	234,114	238,174	233,407		148		148		233,555		558	558	6,487	01/25/2032
805564-NM-9	Saxon Asset Securities Tr RMBS Ser 2003-		12/01/2012	Paydown		1,924,306	1,924,306	1,924,206	1,920,843		3,274		3,274		1,924,117		189	189	44,433	06/25/2032
805901-AQ-8	Scana Corp MT Nt 6.250% 02/01/12		02/01/2012	Various		2,500,000	2,500,000	2,777,320	2,503,227		(3,227)		(3,227)		2,500,000				78,125	02/01/2012
80689*-AL-4	Schnuck Markets Inc Sr Nt		10/10/2012	Various		1,636,364	1,636,364	1,636,364	1,636,364						1,636,364				100,800	10/10/2021
808626-AC-9	Science Applications Intl Corp Nt		07/01/2012	Various		12,000,000	12,000,000	12,509,678	12,033,907		(33,907)		(33,907)		12,000,000				750,000	07/01/2012
81441P-CE-9	Security Natl Mtg Loan Tr RMBS Ser 2005-		12/01/2012	Paydown		595,833	595,833	595,751	593,799		2,035		2,035		595,833				3,064	02/25/2035
81683R-AJ-3	Seminole Tribe of Florida Sub Nt Ser 200		10/01/2012	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				93,648	10/01/2020
81744H-AD-5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2		12/01/2012	Paydown		1,704,038	1,704,038	1,631,357	1,709,664		73,420	79,045	(5,625)		1,704,038				23,443	02/20/2047
81775#-AA-7	SES Global Americas Gtd Sr Nt Ser A		09/30/2012	Various		5,428,571	5,428,571	5,500,952	5,443,089		(14,517)		(14,517)		5,428,571				287,171	09/30/2013
82454N-AA-6	Shiloh Texas Properties Ltd CTL		08/15/2012	Various		496,135	496,135	525,833	514,538		(18,404)		(18,404)		496,135				23,308	02/15/2020
82454N-AB-4	Shiloh Texas Properties Ltd CTL Ser B		08/15/2012	Various		129,989	129,989	129,989	129,989						129,989				5,140	02/15/2020
82669J-AC-2	Signature 6 Ltd CBO Nt Ser 6A Cl B HY		09/27/2012	Paydown		5,586,371	5,586,371	5,418,780	5,514,444		71,927		71,927		5,586,371				324,457	09/27/2016
82894*-AR-8	Simplot J R Co Sr Nt 7.920% 04/03/12		04/03/2012	Maturity		8,000,000	8,000,000	7,966,247	7,998,715		1,285		1,285		8,000,000				316,800	04/03/2012
83611P-AP-6	Soundview Home Eq Loan Tr RMBS Ser 2001-		12/01/2012	Paydown		279,038	279,038	282,436	280,991		(1,766)		(1,766)		279,225		(187)	(187)	10,778	03/25/2030
83615T-AB-5	Source One Mtg Service Corp Deb		06/01/2012	Maturity		1,625,000	1,625,000	1,627,031	1,625,092		(92)		(92)		1,625,000				73,125	06/01/2012
844741-AG-3	Southwest Airlines Co PTC Ser 1993-B ABS		09/24/2012	Various		972,051	972,051	1,014,943	979,044		(6,993)		(6,993)		972,051				60,850	09/24/2012
844741-AM-0	Southwest Airlines Co ABS PTC Ser A4		07/01/2012	Redemption 100.0000		91,920	91,920	115,497	98,080		(6,160)		(6,160)		91,920				6,709	07/01/2016
844741-AV-0	Southwest Airlines Co Nt		03/01/2012	Maturity		1,000,000	1,000,000	1,112,900	1,002,644		(2,644)		(2,644)		1,000,000				32,500	03/01/2012
84474W-AA-8	Southwest Airlines Co ABS PTC Ser 1998-A		01/02/2012	Redemption 100.0000		163,242	163,242	175,894	168,311		(5,069)		(5,069)		163,242				5,330	07/02/2019
84751P-LP-2	Specialty Underw & Residen Fin RMBS Ser		12/01/2012	Paydown		303,368	303,368	259,386	269,310		31,247	9,924	21,323		290,633		12,735	12,735	9,456	02/25/2037
84986*-AC-6	Spring Mtn Rd Assoc ABS Sec Nt		07/01/2012	Redemption 100.0000		43,882	43,882	47,141	45,211		(1,329)		(1,329)		43,882				2,800	07/01/2017
852212-AA-7	Square Butte Elec Coop 1st Mtg Bd Ser 19		01/01/2012	Redemption 100.0000		435,697	435,697	435,697	435,697						435,697				14,204	01/01/2014
85231C-AA-3	St Louis Fed Office Bldg Tr CTL GSA Gtd		07/15/2012	Redemption 100.0000		179,904	179,904	179,904	179,904						179,904				9,372	01/15/2019
85231C-AB-1	St Louis Fed Office Bldg Tr CTL GSA Gtd		12/15/2012	Redemption 100.0000		339,062	339,062	339,062	339,062						339,062				9,760	01/13/2019
858119-AN-0	Steel Dynamics Inc Sr Nt		08/31/2012	Call 103.8750		15,581,250	15,000,000	15,543,750	15,310,212		271,038		271,038		15,581,250				1,020,417	04/15/2016
861832-A#-0	Stonehenge Cap Fund NY LLC ABS Sr Struct		12/15/2012	Redemption 100.0000		30,006	30,006	30,006	30,006						30,006				1,596	12/15/2016
86187#-AA-8	Stonehenge Cap Fd TX LP ABS Sr Structure		08/01/2012	Redemption 100.0000		10,224	10,224	10,224	10,224						10,224				684	08/01/2015
863576-AC-8	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2012	Paydown		425,060	425,060	428,198	427,176		(2,116)		(2,116)		425,060				14,002	04/25/2035
863576-BF-0	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2012	Paydown		2,906,719	2,906,719	2,924,432	2,920,021		(13,303)		(13,303)		2,906,719				(554,791)	05/25/2035
863576-CJ-1	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2012	Paydown		4,127,612	4,127,612	4,030,915	4,025,038		102,574		102,574		4,127,612				(560,574)	05/25/2035
863576-CQ-5	Structured Asset Sec Corp Ser 2005-6 Cl		10/01/2012	Paydown		8,025,000	8,025,000	7,843,184	7,963,865		61,135		61,135		8,025,000				214,680	05/25/2035
863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004		12/01/2012	Paydown		78,320	78,320	78,993	78,785		(465)		(465)		78,320				1,467	10/25/2034
86358Y-20-1	Stuctured Fin Adv ABS CDO III Principal		03/07/2012	Direct		5,735,012	5,777,732	4,050,768	3,996,155		123,400		123,400		4,119,555		1,615,458	1,615,458		07/02/2037
86359A-QK-2	Structured Asset Sec Corp RMBS Ser 2003-		12/01/2012	Paydown		594,123	594,123	593,752	593,344		723		723		594,067		56	56	15,457	04/25/2033
86359B-5U-1	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2012	Paydown		134,090	134,090	119,779	106,791		27,299		27,299		134,090				(99,129)	03/25/2035
86359B-E7-2	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2012	Paydown		3,663,295	3,663,295	3,617,763	3,649,831		13,464		13,464		3,663,295				90,251	10/25/2034
86359B-G3-9	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2012	Paydown		3,335,736	3,335,736	3,334,172	3,329,012		6,724		6,724		3,335,736				78,142	10/25/2034
86359B-JU-6	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2012	Paydown		369,874	369,874	369,816	369,370		504		504		369,874				9,971	03/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86359B-MK-4	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2012	Paydown		215,665	215,665	208,521	100,784	108,663	6,218		114,881		215,665				7,138	03/25/2034
86359B-XL-0	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2012	Paydown		982,770	982,770	960,550	960,814		21,956		21,956		982,770				25,304	08/25/2034
86359B-Y6-2	Structured Asset Sec Corp Ser 2005-NC1 C		05/01/2012	Paydown		339,049	395,699	342,280	392,644		1,813		1,813		394,457		(55,408)	(55,408)	58,844	02/25/2035
86359B-ZG-9	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2012	Paydown		2,112,693	2,112,693	2,112,033	2,108,273		4,420		4,420		2,112,693				51,462	09/25/2034
86359B-ZS-3	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2012	Paydown		1,278,283	1,278,283	1,296,659	1,291,325		(13,041)		(13,041)		1,278,283				39,600	09/25/2034
86359D-FQ-5	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2012	Paydown		354,262	354,262	358,082	356,914		(2,652)		(2,652)		354,262				11,762	06/25/2035
86359D-GQ-4	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2012	Paydown		758,156	758,156	760,377	757,521		635		635		758,156				22,128	12/25/2034
86361Q-AG-9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1		12/01/2012	Paydown			2,492,309	1,731,789	1,731,789						1,731,789		(1,731,789)	(1,731,789)	70,058	11/25/2036
86363A-AA-5	Structured Asset Sec Corp RMBS Ser 2006-		12/25/2012	Paydown		491,643	491,643	97,452	97,452		394,190		394,190		491,643				1,073	01/25/2037
866930-AD-2	Sun America Inc Deb Nt		02/01/2012	Maturity		1,160,000	1,160,000	1,370,155	1,164,391		(4,391)		(4,391)		1,160,000				57,710	02/01/2012
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 1		01/20/2012	Redemption 100.0000		78,363	78,363	78,363	78,363						78,363				186	02/28/2014
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 2		09/26/2012	Tax Free Exchange															3,263	02/28/2014
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 8		01/20/2012	Redemption 100.0000		2,043,139	2,043,139	2,043,139	2,043,139						2,043,139				15,405	02/28/2016
86765B-AB-5	Sunoco Logistics Ptnrs Op LP Nt		02/15/2012	Various		8,000,000	8,000,000	7,977,480	7,999,612		388		388		8,000,000				290,000	02/15/2012
87075R-AC-1	Swift Transportation Term Ln (New) Nt 1		03/06/2012	Various		5,607,477	5,607,477	5,551,402	5,559,693		47,784		47,784		5,607,477				132,290	12/21/2016
87075R-AC-1	Swift Transportation Term Ln (New) Nt 3		03/06/2012	Redemption 100.0000		6,089,562	6,089,562	6,035,570	6,037,699		51,863		51,863		6,089,562				153,254	12/21/2016
87075R-AC-1	Swift Transportation Term Ln (New) Nt 4		03/06/2012	Redemption 100.0000		1,401,869	1,401,869	1,389,180	1,389,908		11,961		11,961		1,401,869				20,619	12/21/2016
879240-AN-9	Tele-Communications Inc Deb Nt		02/01/2012	Various		2,500,000	2,500,000	2,778,040	2,506,519		(6,519)		(6,519)		2,500,000				122,500	02/01/2012
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt		12/30/2012	Various		544,425	544,425	544,425	544,425						544,425				20,841	03/30/2023
881609-AS-0	Tesoro Petroleum Corp Sec Nt		09/27/2012	Various		5,925,000	6,000,000	5,940,000	5,970,054		(45,054)		(45,054)		5,925,000				539,958	11/01/2015
881609-AT-8	Tesoro Petroleum Corp Co Gtd Nt		09/27/2012	Call 100.5000		3,015,000	3,000,000	2,707,500	2,803,075		211,925		211,925		3,015,000				250,333	06/01/2017
882850-CM-0	Texas Utils Elec Co ABS Sec Facility Bd		12/07/2012	Various		1,240,403	1,333,758	1,286,123	1,328,576		1,552		1,552		1,330,128		(89,725)	(89,725)	143,996	01/01/2015
882850-CM-0	Texas Utils Elec Co ABS Sec Facility Bd		07/01/2012	Various		1,662,638	1,662,638	1,603,258	1,656,179		6,460		6,460		1,662,638				66,804	01/01/2015
88731E-AD-2	Time Warner Entertainment Co Nt		10/01/2012	Maturity		2,000,000	2,000,000	2,246,340	2,017,797		(17,797)		(17,797)		2,000,000				177,500	10/01/2012
88732J-AG-3	Time Warner Cable Inc Co Gtd Nt		07/02/2012	Various		5,000,000	5,000,000	5,028,517	5,004,544		(4,544)		(4,544)		5,000,000				270,000	07/02/2012
89222*-AB-1	Townsend Norwalk LLC CTL		12/30/2012	Redemption 100.0000		139,180	139,180	139,180	139,180						139,180				5,344	03/30/2021
89234C-AC-8	TPREF Funding Ltd Fltg Rate ABS Mezz Nt		07/16/2012	Paydown		318,720	318,720	91,285	66,931	24,354	227,435		251,789		318,720				11,233	10/15/2032
89615#-AF-3	Trident Seafoods Corp Sr Sec Nt		03/15/2012	Various		9,000,000	9,000,000	8,970,932	8,999,118		882		882		9,000,000				329,400	03/15/2012
89655M-AA-0	Trinity Rail Leasing I LLC LBASS ETC		02/20/2012	Redemption 100.0000		13,117	13,117	13,117	13,117						13,117				147	04/23/2023
89655V-AA-0	Trinity Rail Leasing I LLC ABS Ser 2003-		12/12/2012	Paydown		380,394	380,394	380,394	380,394						380,394				11,824	10/12/2026
899038-AE-9	Tudor Investment Corp Sr Nt		06/13/2012	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				69,700	06/13/2013
90216#-AA-5	Oakbrook Properties LLC CTL		12/15/2012	Various		208,256	208,256	208,256	208,256						208,256				9,431	09/15/2018
902690-AH-2	UGI Utilities Inc MT Nt		09/25/2012	Various		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				178,573	09/25/2012
903608-AB-9	United States Shipping Restated Term Ln		06/29/2012	Redemption 100.0000		16,836	16,836	7,626	7,626		9,210		9,210		16,836				587	08/07/2013
90781#-AA-0	Union Pacific RR ABS PTC Ser 2006-2		07/01/2012	Redemption 100.0000		3,435,380	3,435,380	3,435,380	3,435,380						3,435,380				112,930	07/01/2015
90781#-AB-8	Union Pacific RR PTC Ser 2006-1 ABS		07/02/2012	Redemption 100.0000		1,055,127	1,055,127	1,055,127	1,055,127						1,055,127				74,576	01/02/2014
90781#-AC-6	Union Pacific RR PTC Ser 2007-2 ABS		01/30/2012	Redemption 100.0000		427,875	427,875	427,875	427,875						427,875				11,788	07/30/2012
90781#-AF-9	Union Pacific RR ABS PTC Ser 2008-3		10/30/2012	Call 108.2615		1,272,276	1,175,188	1,175,188	1,175,188		97,088		97,088		1,272,276				49,358	04/30/2015
90781#-AF-9	Union Pacific RR ABS PTC Ser 2008-3		04/30/2012	Redemption 100.0000		317,564	317,564	317,564	317,564						317,564				6,669	04/30/2015
90781#-AG-7	Union Pacific RR ABS PTC Ser 2008-2		07/16/2012	Various		3,981,328	3,981,328	3,981,328	3,981,328						3,981,328				418,170	01/16/2016
90781#-AH-5	Union Pacific RR ABS PTC Ser 2009-2		08/27/2012	Redemption 100.0000		2,904,278	2,904,278	2,904,278	2,904,278						2,904,278				93,191	08/27/2017
907831-AA-9	Union Pacific RR ABS PTC Ser 2001-1		07/27/2012	Redemption 100.0000		257,503	257,503	261,435	260,089		(2,586)		(2,586)		257,503				17,072	01/27/2022
907833-AH-0	Union Pacific RR ABS PTC Ser 1999-A		01/02/2012	Redemption 100.0000		51,647	51,647	51,647	51,647						51,647				1,963	01/02/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
907833-AJ-6	Union Pacific RR ABS PTC Ser 2000-1		07/10/2012	Redemption 100.0000		173,118	173,118	180,930	178,593		(5,475)		(5,475)		173,118				6,938	01/10/2021
90783V-AA-3	Union Pacific RR ABS PTC Ser 2005-1		07/02/2012	Various		404,516	404,516	400,164	401,142		3,375		3,375		404,516				14,040	01/02/2029
908594-A*-5	Union Tank Car Co ABS Sr Sec Nt		06/01/2012	Redemption 100.0000		361,900	361,900	361,900	361,900						361,900				12,341	06/01/2016
909279-L#-6	United Airlines Inc Sec Loan Ctf		01/01/2012	Various															110,148	05/07/2007
909279-L@-8	United Airlines Inc Sec Loan Ctf		01/01/2012	Various															116,044	05/07/2006
909279-M*-9	United Airlines Inc Sec Loan Ctf		01/01/2012	Various															18,979	05/07/2007
909279-S*-3	United Airlines Inc Mtg Ln N779UA		09/28/2012	Redemption 100.0000		2,471,697	2,471,697	2,344,753	2,435,540		36,158		36,158		2,471,697				10,153	03/31/2013
91303#-AD-1	United Subcontractors Inc Term Ln B Nt 1		05/09/2012	Blackrock Funds		217,223	219,737	219,737	197,764	21,974			21,974		219,737		(2,515)	(2,515)	15,115	12/27/2015
91321*-AG-6	Unimin Corp Sr Nt 5.440% 12/15/12		12/15/2012	Various		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				353,600	12/15/2012
91530#-AA-2	UPenn Building Lease Fin Trust CTL		12/15/2012	Various		329,388	329,388	329,388	329,388						329,388				10,168	10/15/2024
91736#-AA-4	United States of America BIA CTL GSA Gtd		09/15/2012	Various		612,839	612,839	608,590	610,132		2,707		2,707		612,839				26,462	03/15/2024
91736#-AB-2	United States of America BIA CTL GSA Gtd		09/15/2012	Redemption 100.0000		80,752	80,752	80,752	80,752						80,752				3,652	03/15/2024
91737#-AA-3	United States Govt SS Ls FinTr CTL GSA G		12/15/2012	Various		3,938,947	3,938,947	3,927,315	3,932,898		6,050		6,050		3,938,947				101,084	11/15/2018
91740#-AA-8	United States of America BIA-2 CTL Alber		12/15/2012	Redemption 100.0000		1,024,802	1,024,802	1,024,802	1,024,802						1,024,802				32,512	10/15/2025
91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls		12/15/2012	Redemption 100.0000		530,016	530,016	530,016	530,016						530,016				15,631	12/15/2026
91802M-AA-8	Utility Contract Funding LLC Nt		10/01/2012	Redemption 100.0000		760,667	760,667	760,248	760,518		148		148		760,667				41,846	10/01/2016
91821*-AA-4	Veteran Affairs Crown Point CTL Ls Fin T		12/15/2012	Redemption 100.0000		408,959	408,959	408,959	408,959						408,959				12,556	07/15/2031
91847*-AA-4	VA Evansville IN CTL Ls Fin Tr		12/14/2012	Redemption 100.0000		681,590	681,590	681,590	681,590						681,590				18,413	10/14/2031
91914C-AA-5	Valero Logistics Operations LP Nt		07/15/2012	Various		5,000,000	5,000,000	5,122,270	5,015,917		(15,917)		(15,917)		5,000,000				343,750	07/15/2012
921796-HP-6	Vanderbilt Mtg Fin Ser 1999-D Cl 1A4 ABS		11/01/2012	Paydown		162,687	162,687	162,687	162,687						162,687				8,686	09/07/2025
921796-LN-6	Vanderbilt Mtg Fin ABS Ser 2001-C Cl A4		12/01/2012	Paydown		546,158	546,158	546,146	545,643		516		516		546,158				17,806	01/07/2027
92553P-AH-5	Viacom Inc Sr Nt 2.500% 12/15/16		02/28/2012	Morgan Stanley & Co Inc		10,322,700	10,000,000	9,936,600	9,937,242		1,997		1,997		9,939,238		383,462	383,462	55,556	12/15/2016
92851@-AA-3	Vivendi SPC Tr CTL 6.630% 04/15/22		12/15/2012	Redemption 100.0000		143,527	143,527	143,527	143,527						143,527				5,207	04/15/2022
92922T-N8-5	Washington Mutual Mtg RMBS Ser 2003-S2 C		12/01/2012	Paydown		871,072	871,072	847,118	861,271		7,986		7,986		869,257		1,815	1,815	21,210	05/25/2018
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10		12/01/2012	Paydown		3,030,989	3,030,989	2,986,234	3,005,285		25,703		25,703		3,030,989				41,883	10/25/2033
92922F-RF-7	Washington Mutual Mtg RMBS Ser 2004-CB1		12/01/2012	Paydown		698,988	698,988	667,533	676,482		22,505		22,505		698,988				21,752	06/25/2034
92922F-VA-3	Washington Mutual Mtg Ser 2004-S3 Cl 2A5		03/01/2012	Paydown		2,664,599	2,664,599	2,702,903	2,657,127		7,472		7,472		2,664,599				22,507	07/25/2034
92923W-AA-8	WHC-IRS Tr ABS PTC Ser 1993		11/15/2012	Paydown		130,954	130,954	130,954	130,954						130,954				6,895	05/15/2015
92926U-AD-3	Washington Mutual Mtg RMBS Ser 2007-HY2		12/01/2012	Paydown		1,330,598	1,330,598	1,257,695	1,257,695		72,903		72,903		1,330,598				20,827	11/25/2036
92931B-AB-2	WPS Resources Corp Sr Nt		12/01/2012	Various		6,000,000	6,000,000	5,951,820	5,994,448		5,552		5,552		6,000,000				322,500	12/01/2012
92933#-AA-3	WRG III LP CTL 7.295% 01/15/14		12/15/2012	Redemption 100.0000		164,691	164,691	167,287	165,203		(512)		(512)		164,691				6,605	01/15/2014
933634-AJ-6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl		12/01/2012	Paydown		868,379	868,379	823,105	823,105		45,274		45,274		868,379				13,240	03/25/2037
93363P-AA-8	Washington Mutual Mtg RMBS Ser 2006-AR14		12/01/2012	Paydown		192,734	231,170	220,165	228,772		2,416	8,607	(6,191)		222,581		(29,847)	(29,847)	3,183	11/25/2036
939336-2H-5	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2012	Paydown		1,449,350	1,449,350	1,459,542	1,457,097		(7,747)		(7,747)		1,449,350				43,972	03/25/2035
939336-2U-6	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2012	Paydown		108,191	108,191	109,137	108,614		(423)		(423)		108,191				2,532	03/25/2035
939336-3H-4	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2012	Paydown		2,021,086	2,021,086	2,019,563	2,019,563		1,523		1,523		2,021,086				70,765	04/25/2035
939336-4Y-6	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2012	Paydown		2,197,929	2,197,929	2,180,518	2,180,518		17,411		17,411		2,197,929				67,578	05/25/2035
939336-6F-5	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2012	Paydown		2,323,172	2,323,172	2,331,136	2,324,307		(1,135)		(1,135)		2,323,172				78,437	06/25/2035
939336-6U-2	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2012	Paydown		1,071,377	1,071,377	1,074,223	1,069,198		2,179		2,179		1,071,377				34,446	06/25/2035
939344-AR-8	Washington Mutual Alt Ln Tr RMBS Ser 200		12/01/2012	Paydown		234,117	586,545	497,500	497,500						497,500		(263,383)	(263,383)	16,351	05/25/2036
93934F-BQ-4	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2012	Paydown		403,660	403,660	359,227	359,227		44,433		44,433		403,660				18,696	08/25/2035
93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2012	Paydown		1,172,060	1,189,754	1,199,421	1,187,582		(3,525)		(3,525)		1,184,057		(11,997)	(11,997)	24,197	10/25/2035
93934F-HW-5	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2012	Paydown		189,234	189,234	186,721	187,859		1,375		1,375		189,234				5,861	01/25/2036
93934F-KZ-4	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2012	Paydown		2,060,615	3,029,996	2,536,864	2,536,864						2,536,864		(476,248)	(476,248)	96,531	02/25/2036
93935G-AG-4	Washington Mutual Alt Ln Tr RMBS Ser 200		12/01/2012	Paydown		455,616	455,616	439,670	439,499		16,117		16,117		455,616				22,080	11/25/2034
93935H-AJ-6	Washington Mutual Alt Ln Tr RMBS Ser 200		12/01/2012	Paydown		805,494	805,494	604,539	619,948		200,954	15,409	185,545		805,494				24,742	09/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94403*-AW-6	WaWa Inc Sr Nt 8.010% 06/14/13		06/14/2012	Various		1,390,625	1,390,625	1,390,625	1,390,625						1,390,625				55,695	06/14/2013
949483-AB-7	WellesStreetLP USPostalCtf GSA CTL Parti		11/15/2012	Redemption 100.0000		95,313	95,313	95,313	95,313						95,313				5,163	11/15/2019
94976O-AC-6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2012	Paydown		334,264	334,264	332,801	332,883		965		965		333,848		415	415	8,274	08/25/2033
94976O-AP-7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2012	Paydown		928,370	928,370	916,475	920,949		5,087		5,087		926,036		2,334	2,334	24,538	08/25/2033
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 20		12/01/2012	Redemption 100.0000		44,955	44,955	44,955	44,955						44,955				1,636	08/01/2027
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA L		12/15/2012	Various		277,379	277,379	290,413	287,523		(10,145)		(10,145)		277,379				11,213	05/15/2032
94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Co		12/10/2012	Redemption 100.0000		76,313	76,313	76,313	76,313						76,313				2,773	10/10/2024
94978#-BC-0	Wells Fargo Bank Northwest NA CTL		12/01/2012	Redemption 100.0000		414,001	414,001	414,001	414,001						414,001				16,322	11/01/2022
94978#-CA-3	Wells Fargo Bank Northwest NA Sr Nt		01/02/2012	Redemption 100.0000		390,237	390,237	390,237	390,237						390,237				12,117	01/02/2020
94978#-CB-1	Wells Fargo Bank Northwest NA Sr Nt		01/02/2012	Redemption 100.0000		387,325	387,325	387,325	387,325						387,325				12,026	01/02/2020
94978R-AZ-4	Wells Fargo Mtg Backed Sec Tr Ser 2003-4		01/01/2012	Paydown		2,264,013	2,264,013	2,241,373	2,250,872		13,141		13,141		2,264,013				10,377	06/25/2033
94980G-AK-7	Wells Fargo Home Equity Tr RMBS Ser 2004		12/01/2012	Paydown		7,648,687	7,648,687	7,470,076	7,488,103		160,584		160,584		7,648,687				173,214	05/25/2034
94982C-AF-5	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2012	Paydown		3,848,410	3,848,410	3,836,985	3,841,525		6,886		6,886		3,848,410				59,316	01/25/2035
94982F-AE-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2012	Paydown		2,683,948	2,683,948	2,679,755	2,677,256		6,692		6,692		2,683,948				76,806	04/25/2035
94982G-AC-3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2012	Paydown		1,102,681	1,102,681	1,119,221	1,109,154		(5,179)		(5,179)		1,103,976		(1,295)	(1,295)	32,461	05/25/2035
94983B-AM-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2012	Paydown		1,833,525	1,833,525	1,742,995	1,743,244		67,609		67,609		1,810,853		22,673	22,673	58,653	04/25/2036
952355-B@-3	West Corp Term Ln B-5 Nt 3		06/29/2012	Redemption 100.0000		7,305	7,305	7,305	7,305						7,305				125	07/15/2016
95235L-AF-7	West Corp Term Ln B-2 Nt 16		08/15/2012	Redemption 100.0000		206,390	206,390	206,390	206,390						206,390				4,539	10/24/2013
95235L-AF-7	West Corp Term Ln B-2 Nt 13		08/15/2012	Redemption 100.0000		277,102	277,102	277,102	277,102						277,102				4,718	10/24/2013
95235L-AF-7	West Corp Term Ln B-2 Nt 17		08/15/2012	Redemption 100.0000		87,202	87,202	87,202	87,202						87,202				1,787	10/24/2013
96106@-AE-9	Westmoreland Mining LLC Sr Sec Nt		12/31/2012	Redemption 100.0000		1,120,000	1,120,000	1,120,000	1,120,000						1,120,000				56,140	03/31/2018
96928#-AC-7	William Blair CTL CTL PTC Ser 2004-1		12/25/2012	Various		753,014	490,779	554,940	606,281		146,733		146,733		753,014				31,608	01/25/2023
96928*-EA-1	William Blair CTL CTL PTC Ser 2011-G		12/15/2012	Redemption 100.0000		97,589	97,589	97,589	97,589						97,589				3,421	01/15/2032
97180*-VN-5	Wilmington Tr Co Sec Nt Ser B ABS		01/29/2012	Redemption 100.0000		60,407	60,407	60,407	60,407						60,407				2,326	01/29/2012
97180*-YY-8	Wilmington Tr Co ABS Lease Nt-Solvay Pol		01/14/2012	Redemption 100.0000		36,022	36,022	36,022	36,022						36,022				1,366	01/14/2014
97181#-BU-6	Wilmington Tr Co ABS Nt Ser A-Minerals P		01/01/2012	Redemption 100.0000		6,918	6,918	6,918	6,918						6,918				260	07/01/2017
97181#-CE-1	Wilmington Tr Co ABS Lease Nt-Minerals		01/01/2012	Redemption 100.0000		10,144	10,144	10,144	10,144						10,144				381	07/01/2017
97181#-CF-8	Wilmington Tr Co ABS Ser B-Minerals		01/01/2012	Redemption 100.0000		15,049	15,049	15,049	15,049						15,049				566	01/01/2018
97181#-CS-0	Wilmington Tr Co ABS Lease Nt Ser B-Poly		01/01/2012	Redemption 100.0000		57,624	57,624	57,624	57,624						57,624				2,296	01/01/2017
97181#-CY-7	Wilmington Tr Co ABS Lease Nt-Polymers		01/01/2012	Redemption 100.0000		66,782	66,782	66,782	66,782						66,782				2,675	07/01/2018
976843-BC-5	Wisconsin Public Service Corp Sr Nt		12/01/2012	Maturity		4,000,000	4,000,000	3,991,800	3,999,080		920		920		4,000,000				195,000	12/01/2012
981468-AA-9	World Finl Ppty Fin Corp CMBS Tower Ser		12/01/2012	Paydown		1,467,184	1,467,184	1,500,725	1,472,296		(5,112)		(5,112)		1,467,184				55,494	09/01/2013
98881@-AA-4	ZC Specialty Ins Co CTL Ser 2002-31		07/25/2012	Redemption 100.0000		267,641	267,641	267,641	267,641						267,641				14,818	12/23/2022
98883#-AB-8	ZLB Holdings Inc Sr Nt Ser B		12/19/2012	Maturity		6,600,000	6,600,000	6,600,000	6,600,000						6,600,000				389,400	12/19/2012
G9270#-AA-1	Village Roadshow Films Ltd Term Ln A2		11/21/2012	Redemption 100.0000		9,950,000	9,950,000	9,800,750	9,843,325		106,675		106,675		9,950,000				628,432	05/27/2015
000000-00-0	Drake Beam Morin Mezzanine Facility Nt 1		01/01/2012	Various															1,878	02/18/2011
136385-AR-2	Canadian Natural Resources Sr Nt	A	07/12/2012	Various		34,496,700	34,000,000	33,891,090	33,892,241		2,697		2,697		33,894,937		601,763	601,763	507,342	11/15/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9	I	01/13/2012	Various		1,413,502	1,413,502	1,716,271	1,463,336		(49,834)		(49,834)		1,413,502				105,730	01/13/2014
46294*-AB-4	Iron Ore Company of Canada Sr Sec Nt	I	10/31/2012	Redemption 100.0000		1,777,778	1,777,778	1,777,778	1,777,778						1,777,778				88,000	10/31/2017
496902-AF-4	Kinross Gold Corp Sr Nt	A	06/22/2012	Tax Free Exchange		39,679,318	40,000,000	39,656,400	39,666,177		13,140		13,140		39,679,318				1,708,333	09/01/2021
496902-AG-2	Kinross Gold Corp Sr Nt	A	06/22/2012	Tax Free Exchange		14,878,659	15,000,000	14,877,150	14,877,893		766		766		14,878,659				859,375	09/01/2041
655422-AS-2	Xstrata Canada Corp Sr Nt	A	07/15/2012	Maturity		6,450,000	6,450,000	5,466,375	6,258,813		191,187		191,187		6,450,000				467,625	07/15/2012
669771-AR-8	Nova Gas Transmission Ltd Deb	A	12/15/2012	Various		3,245,000	3,245,000	3,732,839	3,295,905		(50,905)		(50,905)		3,245,000				275,825	12/15/2012
80102#-AA-3	Sanimax GP Sr Nt 5.100% 06/29/12	A	02/17/2012	Various		18,295,695	18,000,000	18,000,000	18,000,000		295,695		295,695		18,295,695				122,400	06/29/2012
878742-AV-7	Teck Cominco Ltd Co Gtd Nt	I	02/06/2012	Credit Suisse First Boston		9,886,320	9,000,000	9,457,020	9,442,700		(3,907)		(3,907)		9,438,794		447,526	447,526	254,125	01/15/2022
89346D-AA-5	Transalta Corp Nt 6.750% 07/15/12	A	07/15/2012	Various		9,000,000	9,000,000	8,972,950	8,998,094		1,906		1,906		9,000,000				607,500	07/15/2012
893526-CC-5	TransCanada Pipelines Ltd Deb	A	05/15/2012	Various		6,500,000	6,500,000	7,682,373	6,571,013		(71,013)		(71,013)		6,500,000				280,313	05/15/2012
C8629#-AB-3	Superior Plus Inc Sr Nt	A	10/29/2012	Various		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				182,880	10/29/2015
05279#-AA-7	Autoliv Inc Sr Nt 5.560% 11/08/12	F	11/08/2012	Maturity		34,000,000	34,000,000	34,000,000	34,000,000						34,000,000				1,890,400	11/08/2012
22303Q-AF-7	Covidien International Fin SA Gtd Nt	F	06/21/2012	Various		34,347,560	33,800,000	34,276,241	33,911,416		436,144		436,144		34,347,560				1,258,768	10/15/2012
29358Q-AB-5	Ensco Plc Sr Nt 3.250% 03/15/16	R	04/12/2012	Merrill Lynch		5,237,800	5,000,000	5,108,750	5,106,099		(6,951)		(6,951)		5,099,147		138,653	138,653	95,694	03/15/2016
44984N-AA-5	I-Preferred Term Sec Ltd ABS Nt PTP	R	11/05/2012	Redemption 3.4900		1,960	56,149	1,960	1,960						1,960					11/05/2033
44984N-AA-5	I-Preferred Term Sec Ltd ABS Nt PTP	R	11/05/2012	Capital Distribution		54,189		54,189	54,189						54,189					11/05/2033
44984Q-AC-4	I-Preferred Term Sec Ltd ABS Sr Nt FxToF	R	11/22/2012	Paydown		1,781,461	1,781,461	1,754,460	1,754,460		27,002		27,002		1,781,461				15,615	05/22/2033
44984S-AA-4	I-Preferred Term Sec Ltd ABS Sr Nt Ser A	R	11/05/2012	Paydown		1,872,330	1,872,330	1,888,712	1,885,517		(13,187)		(13,187)		1,872,330				24,495	11/05/2033
45074G-AB-6	Iberdrola Fin Ireland Co Gtd Nt	F	12/13/2012	UBS Warburg London		6,186,540	6,000,000	5,961,780	5,968,985		3,261		3,261		5,972,246		214,294	214,294	380,833	09/11/2019
456866-AL-6	Ingersoll-Rand Co Deb 7.200% 06/01/25	R	06/01/2012	Redemption 100.0000		151,000	151,000	148,749	149,833		1,167		1,167		151,000				5,436	06/01/2025
5006EP-AB-7	Korea East-West Power Co Sr Nt	F	11/15/2012	Maturity		4,000,000	4,000,000	3,949,160	3,992,592		7,408		7,408		4,000,000				210,000	11/15/2012
654902-AB-1	Nokia Corp Sr Nt 5.375% 05/15/19	F	08/23/2012	Presspich R W		9,043,125	11,000,000	11,562,580	11,485,661		(36,769)		(36,769)		11,448,892		(2,405,767)	(2,405,767)	463,453	05/15/2019
740408-AA-7	Preferred Term Sec Ltd ABS Sr Nt PTP	R	09/15/2012	Redemption 100.0000		3,330,017	3,330,017	3,330,017	3,330,017						3,330,017				271,395	09/15/2030
740417-AB-6	Preferred Term Sec Ltd VI Mezz Nt PTP AB	R	07/03/2012	Paydown		1,332,048	1,332,048	693,807	373,906	319,901	638,241		958,142		1,332,048				21,298	07/03/2032
74041P-AA-8	Preferred Term Sec VIII ABS Sr Nt Cl A-1	R	10/03/2012	Paydown		690,214	690,214	666,057	670,287		19,928		19,928		690,214				8,291	01/03/2033
74042C-AA-6	Preferred Term Sec Ltd XXVIII ABS Sr Nt	R	12/24/2012	Paydown		426,799	426,799	426,799	426,799						426,799				5,255	03/22/2038
74042J-AA-1	Preferred Term Sec Ltd ABS XXI Nt Ser A-	R	12/24/2012	Redemption 100.0000		171,799	171,799	171,799	171,799						171,799				952	03/22/2038
74042M-AA-4	Preferred Term Sec Ltd ABS XXII Nt Cl A-	R	12/24/2012	Paydown		468,471	468,471	468,471	468,471						468,471				2,247	09/22/2036
74042W-AB-0	Preferred Term Sec Ltd XVIII ABS Nt Cl A	R	06/25/2012	Paydown																09/23/2035
74043A-AD-3	Preferred Term Sec Ltd ABS XXIII Nt Cl A	R	12/24/2012	Paydown		393,281	393,281	374,903	377,259		16,021		16,021		393,281				2,566	12/22/2036
741382-AA-3	Preferred Term Sec Ltd XV ABS Combo Nt P	R	12/26/2012	Paydown		502,448	502,448	287,724	286,965		215,483		215,483		502,448				(28,967)	09/26/2034
74138K-AA-3	Preferred Term Sec Ltd VI Combo Flt Rt Nt	R	01/01/2012	Various															1,074,910	01/13/2028
75405U-AB-2	Ras Laffan LNG III Bd Ser C	F	05/11/2012	Seaport Group		15,259,545	14,222,000	14,086,571	14,154,056		3,237		3,237		14,157,293		1,102,251	1,102,251	515,671	09/30/2016
75405U-AB-2	Ras Laffan LNG III Bd Ser C	F	03/31/2012	Redemption 100.0000		1,294,000	1,294,000	1,281,678	1,287,818		6,182		6,182		1,294,000				37,733	09/30/2016
75405U-AD-8	Ras Laffan LNG III Sr Sec Nt	F	06/07/2012	Various		22,418,000	20,000,000	20,358,563	20,301,793		(6,313)		(6,313)		20,295,480		2,122,520	2,122,520	842,860	09/30/2027
775371-AG-2	Rohm & Haas Co Amortzg Deb	R	10/15/2012	Redemption 100.0000		657,500	657,500	668,366	661,567		(4,067)		(4,067)		657,500				48,326	04/15/2020
81180W-AB-7	Seagate Tech HDD Holding Co Gtd Nt	F	01/19/2012	Tax Free Exchange		997,773	1,000,000	997,500	997,760		12		12		997,773				7,319	12/15/2018
81180W-AC-5	Seagate Tech HDD Holding Co Gtd Nt	F	05/21/2012	Various		22,504,768	23,680,000	22,440,200	22,472,242		32,527		32,527		22,504,768				1,671,413	11/01/2021
83363R-AA-5	Sociedad Concesionaria Auto Sr Nt	R	12/15/2012	Redemption 100.0000		50,000	50,000	50,000	50,000						50,000				2,334	12/15/2026
83415H-AB-3	Solar Investment Grade CBO II CDO Cl IIA	R	07/24/2012	Paydown		2,326,041	2,326,041	2,326,041	2,326,041						2,326,041				28,418	07/24/2013
858051-AA-3	Stedman Loan Fund Ltd Ser 2008-1A Cl A1	F	01/16/2012	Paydown		297,354	297,354	297,354	297,354						297,354				1,826	05/15/2015
89653Q-C*-4	Trinity Mirror Plc Sr Nt Ser A	F	06/20/2012	Maturity		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				161,325	06/20/2012
902118-BL-1	Tyco Intl Group SA Co Gtd Nt	F	07/12/2012	Call 138.0370		9,300,933	6,738,000	8,949,007	8,846,661		454,272		454,272		9,300,933				567,957	01/15/2019
902118-BM-9	Tyco Intl Group SA Co Gtd Nt	F	08/15/2012	Call 107.6680		20,650,722	19,180,000	19,211,106	19,198,305		1,452,418		1,452,418		20,650,722				659,313	10/15/2014
902133-AE-7	Tyco Electronics Group Co Gtd Nt	F	10/01/2012	Maturity		4,050,000	4,050,000	4,390,727	4,147,887		(97,887)		(97,887)		4,050,000				243,000	10/01/2012
922501-AA-9	Vega Container Vessel PLC ABS Ser 2006-1	R	11/10/2012	Paydown		2,808,303	2,808,303	1,390,447	1,390,447		1,417,856		1,417,856		2,808,303				97,624	02/10/2021
92719U-AA-0	Vinacasa CLO Ltd Ser 2008-1A Cl A1 Mix C	F	07/16/2012	Paydown		5,121,820	5,121,820	5,049,961	5,102,701		19,119		19,119		5,121,820				42,508	10/14/2015
92719U-AB-8	Vinacasa CLO Ltd Ser 2008-1A Cl A2 Mix C	F	10/15/2012	Paydown		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				123,865	10/14/2015
92719U-AC-6	Vinacasa CLO Ltd CLO Ser 2008-1A Cl B Mi	R	10/15/2012	Paydown		3,008,274	3,008,274	3,008,274	3,008,274						3,008,274				167,794	10/14/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
983730-AA-0	XL Cap Fin PLC Nt 6.500% 01/15/12	F	01/15/2012	Maturity		3,000,000	3,000,000	3,001,210	3,000,006		(6)		(6)		3,000,000				97,500	01/15/2012
A8417*-AA-7	Steinhoff Europe AG Sr Nt	F	03/15/2012	Various		38,000,000	38,000,000	38,000,000	38,000,000						38,000,000				953,800	03/15/2012
C6573#-AC-1	Vitol Finance Ltd Sr Nt	R	08/12/2012	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				80,400	08/12/2014
G1820*-AA-7	Candover Investments Plc Sr Nt	F	04/12/2012	Call 100.0000		3,500,675	3,500,675	3,500,675	3,500,675						3,500,675				122,874	10/12/2014
G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt	F	12/01/2012	Redemption 100.0000		1,157,601	1,157,601	1,157,601	1,157,601						1,157,601				35,328	03/01/2019
G3651#-AA-3	Quinn Group Limited Sr Nt	F	01/01/2012	Various															83,226	10/13/2012
G3651#-AB-1	Quinn Group Limited Sr Nt	F	01/01/2012	Various															3,398	10/13/2012
G3651#-AC-9	Quinn Group Limited Sr Nt	F	01/01/2012	Various															4,247	10/13/2015
G3651#-AG-0	Quinn Group Limited Sr Nt	F	01/01/2012	Various															2,124	04/03/2012
G3651@-AA-5	Quinn Group Ltd Ser A Sr Nt	F	09/20/2012	Barclays Capital		5,954,798	24,811,656	4,064,147	4,252,244		(188,098)		(188,098)		4,064,147		1,890,651	1,890,651	67,863	12/02/2016
G3651@-AA-5	Quinn Group Ltd Ser A Sr Nt	F	02/22/2012	Redemption 100.0000		45,425	45,425	7,560	7,906		37,519		37,519		45,425				41	12/02/2016
G3652@-AA-4	Quinn Mfg Group Ltd Sr Nt	F	11/14/2012	Goldman Sachs & Company		12,508,364	13,596,048	10,988,750	11,018,929		(26,171)		(26,171)		10,992,757		1,515,607	1,515,607	923,937	12/02/2016
G3652@-AA-4	Quinn Mfg Group Ltd Sr Nt	F	11/14/2012	Redemption 100.0000		583,597	583,597	479,544	480,763		102,834		102,834		583,597				44,508	12/02/2016
G4939@-AA-7	Irish Food Processors Sr Nt Ser A	F	12/22/2012	Various		2,285,714	2,285,714	2,285,714	2,285,714						2,285,714				136,914	12/22/2015
G9881#-AB-0	Yule Catto & Co plc Sr Nt Ser 2004-1A	F	09/02/2012	Various		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				279,042	09/02/2012
N4345#-AE-7	Iberdrola Intl BV Sr Nt	F	02/09/2012	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				112,000	02/09/2012
N5224#-AB-6	Lekkerland Finance BV Sr Nt	F	11/16/2012	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				393,400	11/16/2012
N6777#-AE-9	Overseas Assistance Fin BV Sr Nt	F	10/29/2012	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				48,000	10/29/2014
N9039*-AA-9	Uralita BV Sr Nt 5.110% 01/11/13	F	07/31/2012	Various		7,814,689	8,000,000	8,000,000	8,000,000						8,000,000		(185,311)	(185,311)	255,107	01/11/2013
N9039*-AC-5	Uralita BV Sr Nt	F	01/01/2012	Various															57,786	01/11/2013
Q1297#-AD-0	CSL Finance Pty Ltd Sr Nt	D	12/19/2012	Maturity		8,424,841	8,424,841	7,961,270	8,248,683		6,523		6,523	(255,206)	8,424,841	424,841		424,841	387,855	12/19/2012
Q2688#-AA-1	Commonwealth Managed Inv Ltd Sr Nt	F	12/22/2012	Various		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				485,100	12/22/2012
Q2233@-AF-2	CPT Manager LTD Sr Nt Fac E	F	01/01/2012	Various															2,149	01/01/2012
Q2759#-AJ-6	Consolidated Press Fin Ltd Gtd Sr Nt Ser	F	04/29/2012	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				98,600	04/29/2012
Q8277*-AC-5	Santos Fin Ltd Sr Nt 8.290% 08/17/12	F	08/17/2012	Various		12,000,000	12,000,000	13,088,093	12,089,972		(89,972)		(89,972)		12,000,000				994,800	08/17/2012
Q8513#-AB-7	SKYCITY Auckland Holdings Ltd Sr Nt Ser	D	03/15/2012	Maturity		14,421,075	14,421,075	12,500,000	13,683,383					(1,183,383)	14,421,075	1,921,075		1,921,075	133,840	03/15/2012
Q8696*-AA-2	Spotless Group Ltd Sr Nt Ser A	F	12/13/2012	Call 102.6825		12,321,898	12,000,000	11,554,464	11,913,925		407,973		407,973		12,321,898				882,227	07/15/2013
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,088,996,067	2,122,178,949	2,065,799,802	2,052,285,017	2,722,602	24,647,612	478,764	26,891,450	(1,512,484)	2,092,385,201	2,418,299	11,090,150	13,508,449	78,668,166	XXX
05529M-AA-0	BB&T Corp Trust I Nt ABS		07/18/2012	Various		5,000,000	5,000,000	4,985,950	4,987,290		12,710		12,710		5,000,000				268,125	08/18/2035
05530A-AA-3	BB&T Capital Tr II Trust Preferreds ABS		07/18/2012	Call 100.0000		25,000,000	25,000,000	26,358,721	26,266,718		(1,266,718)		(1,266,718)		25,000,000				1,035,938	06/07/2036
19075Q-20-1	Cobank ACB Cum Pfd Ser A		10/01/2012	Call 50.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				195,350	01/01/2049
25153R-AA-0	Deutsche Bk Cap Funding Tr Fx-to-Flt Nt	E	07/26/2012	Morgan Stanley & Co Inc		14,981,250	17,000,000	16,796,170	16,803,554		876		876		16,804,430		(1,823,180)	(1,823,180)	988,652	12/31/2049
481227-AA-4	JPMorgan Chase Capital XVIII Fx-to-Flt G		07/12/2012	Call 100.0000		10,000,000	10,000,000	10,746,163	10,699,776		(699,776)		(699,776)		10,000,000				627,431	08/17/2036
90264A-AA-7	UBS Preferred Funding Tr V Fx-to-Flt Sub		08/07/2012	Deutsche Bank Securities		1,967,500	2,000,000	2,000,000	2,000,000						2,000,000		(32,500)	(32,500)	91,911	12/31/2049
12526Y-AA-3	Cemex SAB C5 Cap SPV Ltd Fix to Float Bd		12/31/2012																688	12/31/2049
4899999. Subtotal - Bonds - Hybrid Securities						59,448,750	61,500,000	63,387,004	63,257,338		(1,952,908)		(1,952,908)		61,304,430		(1,855,680)	(1,855,680)	3,208,095	XXX
638738-AD-2	Nationwide Advantage Mtg Nt		11/16/2012	Redemption 100.0000		3,571,429	3,571,429	3,571,429	3,571,429						3,571,429				198,929	11/16/2017
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						3,571,429	3,571,429	3,571,429	3,571,429						3,571,429				198,929	XXX
8399997. Total - Bonds - Part 4						2,782,117,533	2,812,513,381	2,746,030,924	2,744,075,376	2,722,602	24,021,064	478,764	26,264,902	(1,512,484)	2,783,549,021	2,418,299	13,047,796	15,466,095	101,140,972	XXX
8399998. Total - Bonds - Part 5						234,075,387	251,605,984	242,268,851			416,218	1,820,914	(1,404,696)		231,050,774		3,024,730	3,024,730	5,231,086	XXX
8399999. Total - Bonds						3,016,192,920	3,064,119,365	2,988,299,775	2,744,075,376	2,722,602	24,437,282	2,299,678	24,860,206	(1,512,484)	3,014,599,795	2,418,299	16,072,526	18,490,825	106,372,058	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
25247X-10-7	Dial Global Inc Com		05/10/2012	State Street Global Mkts	159,309.000	426,925		372,508	508,196	(135,687)			(135,687)		372,508		54,417	54,417		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
903578-12-4	United Subcontractors Inc Com		09/01/2012	Direct	9,173.390														16,512	
974280-30-7	Winn-Dixie Stores Inc Com		03/12/2012	Direct	2,702.000	25,669			25,345	(25,345)			(25,345)				25,669	25,669		
G36518-10-7	Quinn Group Ltd Euro B Shares	F	10/01/2012	Barclays Capital	165,031.000															
Q2226X-10-3	Centro Properties Group Com (AUD) Staple	D	01/03/2012	Various	1,628,140.000	85,011			83,607	(83,607)			(83,607)				85,011	85,011		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						537,605	XXX	372,508	617,148	(244,639)			(244,639)		372,508		165,097	165,097	16,512	XXX
9799997. Total - Common Stocks - Part 4						537,605	XXX	372,508	617,148	(244,639)			(244,639)		372,508		165,097	165,097	16,512	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						537,605	XXX	372,508	617,148	(244,639)			(244,639)		372,508		165,097	165,097	16,512	XXX
9899999. Total - Preferred and Common Stocks						537,605	XXX	372,508	617,148	(244,639)			(244,639)		372,508		165,097	165,097	16,512	XXX
9999999 - Totals						3,016,730,525	XXX	2,988,672,283	2,744,692,524	2,477,963	24,437,282	2,299,678	24,615,567	(1,512,484)	3,014,972,303	2,418,299	16,237,623	18,655,922	106,388,570	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3128MJ-G3-7	FHLMC Giant Pool #G08473		01/05/2012	Barclays Capital	12/01/2012	Paydown	1,906,909	1,956,816	1,906,909	1,906,909		(49,907)		(49,907)					46,046	2,039
3138E7-H7-2	FNMA Pool #AK2953 3.000% 04/25/42		08/02/2012	Nomura Securities Int'l Inc	12/27/2012	Nomura Securities Int'l Inc	11,074,195	11,524,085	11,608,871	11,518,854		(5,230)		(5,230)			90,017	90,017	134,736	11,074
3138E7-H7-2	FNMA Pool #AK2953 3.000% 04/25/42		08/02/2012	Nomura Securities Int'l Inc	12/01/2012	Paydown	580,516	604,100	580,516	580,516		(23,583)		(23,583)					4,581	581
3138LU-XW-0	FNMA Pool #A04292 3.000% 07/25/42		08/02/2012	Nomura Securities Int'l Inc	12/01/2012	Paydown	77,651	80,806	77,651	77,651		(3,155)		(3,155)					457	78
3138LX-5M-7	FNMA Pool #A07151 3.000% 08/25/42		08/02/2012	Nomura Securities Int'l Inc	12/27/2012	Nomura Securities Int'l Inc	27,948,462	29,083,868	29,297,849	29,071,601		(12,267)		(12,267)			226,247	226,247	340,040	27,948
3138LX-5M-7	FNMA Pool #A07151 3.000% 08/25/42		08/02/2012	Nomura Securities Int'l Inc	12/01/2012	Paydown	1,051,538	1,094,257	1,051,538	1,051,538		(42,719)		(42,719)					8,514	1,052
3138LX-PL-7	FNMA Pool #A06726 3.000% 06/25/42		08/02/2012	Nomura Securities Int'l Inc	12/01/2012	Paydown	1,348,640	1,403,429	1,348,640	1,348,640		(54,789)		(54,789)					8,988	1,349
3138MO-JU-5	FNMA Pool #A08374 3.000% 07/25/42		08/02/2012	Nomura Securities Int'l Inc	12/01/2012	Paydown	66,620	69,327	66,620	66,620		(2,706)		(2,706)					419	67
3138MO-ZD-5	FNMA Pool #A08839 3.000% 07/25/42		08/02/2012	Nomura Securities Int'l Inc	12/27/2012	Nomura Securities Int'l Inc	9,113,579	9,483,818	9,553,594	9,479,373		(4,445)		(4,445)			74,221	74,221	110,882	9,114
3138MO-ZD-5	FNMA Pool #A08839 3.000% 07/25/42		08/02/2012	Nomura Securities Int'l Inc	12/01/2012	Paydown	589,126	613,059	589,126	589,126		(23,933)		(23,933)					5,067	589
3138M1-SG-4	FNMA Pool #A09518 3.000% 07/25/42		08/02/2012	Nomura Securities Int'l Inc	12/27/2012	Nomura Securities Int'l Inc	9,848,436	10,248,528	10,323,930	10,243,699		(4,829)		(4,829)			80,231	80,231	119,823	9,848
3138M1-SG-4	FNMA Pool #A09518 3.000% 07/25/42		08/02/2012	Nomura Securities Int'l Inc	12/01/2012	Paydown	483,864	503,521	483,864	483,864		(19,657)		(19,657)					4,578	484
3138M3-SM-7	FNMA Pool #AP0523 3.000% 08/25/42		08/02/2012	Nomura Securities Int'l Inc	12/01/2012	Paydown	217,339	226,168	217,339	217,339		(8,829)		(8,829)					1,551	217
3138M4-TG-7	FNMA Pool #AP1450 3.000% 08/25/42		08/02/2012	Nomura Securities Int'l Inc	12/27/2012	Nomura Securities Int'l Inc	10,798,376	11,237,060	11,319,735	11,231,793		(5,267)		(5,267)			87,942	87,942	131,380	10,798
3138M4-TG-7	FNMA Pool #AP1450 3.000% 08/25/42		08/02/2012	Nomura Securities Int'l Inc	12/01/2012	Paydown	488,506	508,352	488,506	488,506		(19,846)		(19,846)					4,609	489
3138M6-QU-4	FNMA Pool #AP3166 3.000% 08/25/42		08/02/2012	Nomura Securities Int'l Inc	12/01/2012	Paydown	24,930	25,943	24,930	24,930		(1,013)		(1,013)					156	25
3138M7-R5-6	FNMA Pool #AP4107 3.000% 08/25/42		08/02/2012	Nomura Securities Int'l Inc	12/01/2012	Paydown	81,061	84,354	81,061	81,061		(3,293)		(3,293)					510	81
31396F-G3-1	FHLMC Ser 3068 Cl Z 5.500% 11/15/35		09/01/2012	Interest Capitalization	12/01/2012	Paydown	113,460	113,460	113,460	113,460									3,280	
31418A-JV-1	FNMA Pool #MA1175 3.000% 08/25/42		08/02/2012	Nomura Securities Int'l Inc	12/01/2012	Paydown	315,051	327,850	315,051	315,051		(12,799)		(12,799)					2,527	315
3199999. Subtotal - Bonds - U.S. Special Revenues							76,128,260	79,188,801	79,449,190	78,890,531		(298,267)		(298,267)			558,658	558,658	928,144	76,148
00764M-BT-3	Aesis ABS Trust ABS Ser 2004-2 Cl M1		11/06/2012	Goldman Sachs & Company	12/26/2012	Paydown	859,823	780,289	859,823	859,823		79,534		79,534					849	290
023775-AA-7	American Airlines Inc PTC Ser 2005-1 Cl		07/30/2012	NW Life Sep Acct Mult Maturity	09/29/2012	Redemption 100.0000	2,952,737	2,962,125	2,952,737	2,952,737		(9,388)		(9,388)					75,442	50,714
040104-PB-1	Argent Securities Inc RMBS Ser 2005-W3 C		08/09/2012	Morgan Stanley & Co Inc	12/26/2012	Paydown	1,243,280	1,058,342	1,243,280	1,243,280		184,938		184,938					1,846	405
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 5		03/13/2012	Credit Suisse First Boston	03/30/2012	Tax Free Exchange	900,000	900,000	900,000	900,000									7,741	
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2		03/30/2012	Tax Free Exchange	05/18/2012	Redemption 100.0000	900,000	900,000	900,000	900,000									6,215	150
12543K-AE-4	Community Health Systems Inc Extended Te		02/29/2012	Tax Free Exchange	09/26/2012	Tax Free Exchange	7,506,927	7,506,927											225,629	87,018
12543K-AE-4	Community Health Systems Inc Extended Te		02/02/2012	Tax Free Exchange	03/06/2012	Redemption 100.0000	267,853	267,853											775	669
12543K-AE-4	Community Health Systems Inc Extended Te		02/02/2012	Tax Free Exchange	09/26/2012	Tax Free Exchange	1,575,822	1,575,822	1,575,822	1,575,822									25,508	4,665
14155#-AB-6	Cardinals Ballpark LLC Sr Nt		02/29/2012	Tax Free Exchange	09/30/2012	Redemption 100.0000	719,897	721,928	719,897	719,897		(2,031)		(2,031)					31,151	17,308
17275R-AF-9	Cisco Sys Inc Nt 5.500% 01/15/40		08/03/2012	Various	10/25/2012	Various	17,000,000	21,388,880	22,114,230	21,361,187		(27,693)		(27,693)			753,043	753,043	547,708	227,028
181593-AG-9	Clarke American Term Ln B Nt 3 (Harland		09/26/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	122,601	117,733	122,601	122,601		4,868		4,868					1,749	37
181593-AG-9	Clarke American Term Ln B Nt 1 (Harland		09/26/2012	Tax Free Exchange	09/28/2012	Tax Free Exchange	814,427		778,892	778,892		105		105					21,958	5,962
225410-J2-9	CS First Boston Mtg Sec Corp CMBS Ser 20		07/30/2012	NW Life Sep Acct Mult Maturity	12/01/2012	Paydown	304,698	315,973	304,698	304,698		(11,275)		(11,275)					3,282	1,203
225458-DL-9	CS First Boston Mtg Sec Corp CMBS Ser 20		07/30/2012	NW Life Sep Acct Mult Maturity	12/01/2012	Paydown	531,883	539,846	531,883	531,883		(7,962)		(7,962)					6,448	2,063
22942G-AH-2	Cablevision (CSC Holdings) Incremental T		09/26/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	5,019,961		5,019,961	5,019,961		28,838		28,838					524,265	10,624
22942G-AH-2	Cablevision (CSC Holdings) Incremental T		09/26/2012	Tax Free Exchange	09/28/2012	Tax Free Exchange	2,690,438		2,682,841	2,682,841		12		12					12,125	1,630
22942G-AH-2	Cablevision (CSC Holdings) Incremental T		09/28/2012	Tax Free Exchange	09/28/2012	Redemption 100.0000	2,690,438	2,682,841	2,690,438	2,690,438		7,596		7,596						1,924

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		09/26/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	79,960		79,960	79,960									347,723	9,471
30216X-AB-0	Expert Global Inc (NCO) Term Ln B Nt 1		04/27/2012	Barclays Capital	06/29/2012	Redemption 100.0000	20,000	19,600	20,000	20,000		400		400					285	
30216X-AB-0	Expert Global Inc (NCO) Term Ln B Nt 1		04/27/2012	Barclays Capital	09/26/2012	Tax Free Exchange	7,980,000	7,820,400				8,735		8,735					280,081	
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt		10/09/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	57,203		57,203	57,203		1,080		1,080					1,167	97,298
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt		09/26/2012	Tax Free Exchange	10/09/2012	Tax Free Exchange	40,000	39,236	39,245	39,245		9		9					533	267
32007U-AT-6	First Data Corp New Extended Term Ln B N		03/26/2012	Tax Free Exchange	09/26/2012	Tax Free Exchange	479,271	479,271											13,118	650
32007U-AL-3	First Data Corp Extended Term Ln B Nt 1		09/26/2012	Tax Free Exchange	09/26/2012	Tax Free Exchange						84		84					213,617	4,454
32027N-WN-7	First Franklin Mtg Ln RMBS Ser 2005-FF10		11/30/2012	Morgan Stanley & Co Inc	12/26/2012	Paydown	107,598	103,025	107,598	107,598		4,573		4,573					47	14
369550-AU-2	General Dynamics Corp Sr Nt		11/01/2012	Merrill Lynch	11/01/2012	Various	22,500,000	22,272,075	22,299,200	22,272,075							27,125	27,125		
370488-AB-0	General Parts Intl Gtd Sr Nt Ser B		01/01/2012	Taxable Exchange	11/01/2012	Redemption 100.0000	1,100,000	1,176,806	1,100,000	1,100,000		(76,806)		(76,806)					65,377	11,329
370488-AG-9	General Parts Intl Gtd Sr Nt		03/28/2012	Taxable Exchange	07/01/2012	Redemption 100.0000	450,000	531,661	450,000	450,000		(81,661)		(81,661)					21,533	10,407
38141G-GS-7	Goldman Sachs Group Inc Sr Nt		08/30/2012	BNP Paribas Securities	10/02/2012	Deutsche Bank Securities	4,000,000	4,396,520	4,638,480	4,393,698		(2,822)		(2,822)			244,782	244,782	45,361	26,194
404122-AJ-2	HCA Inc Term Ln B2 Nt 1		03/26/2012	Tax Free Exchange	09/26/2012	Tax Free Exchange						910		910					137,904	44,774
404122-AL-7	HCA Inc Term Ln B3 Nt 1		03/26/2012	Tax Free Exchange	09/26/2012	Tax Free Exchange						2,819		2,819					54,023	5,512
46625Y-P6-4	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		07/20/2012	UBS Warburg London	11/01/2012	Paydown	34,951	39,438	34,951	34,951		(4,488)		(4,488)					638	128
487836-BJ-6	Kellogg Co Sr Nt 3.125% 05/17/22		05/17/2012	Morgan/JP/Securities - Bonds	07/12/2012	Wachovia Capital Markets Inc	7,000,000	6,970,180	7,289,730	6,970,576		396		396			319,154	319,154	36,458	3,038
51783Q-AG-3	Las Vegas Sands (Venetian Cas) Term Ln B		09/26/2012	Tax Free Exchange	11/16/2012	Credit Suisse First Boston	6,708,102		6,708,102	6,548,344		5,071		5,071			159,759	159,759	56,057	50,086
51783Q-AG-3	Las Vegas Sands (Venetian Cas) Term Ln B		09/26/2012	Tax Free Exchange	09/28/2012	Redemption 100.0000	16,855		16,855	16,855		414		414					78	126
559080-AE-6	Magellan Midstream Partn Sr Nt		01/19/2012	Morgan Stanley & Co Inc	04/18/2012	Citigroup	12,000,000	14,103,240	14,382,240	14,042,648		(60,592)		(60,592)			339,592	339,592	213,967	19,650
563553-AS-5	Manitowoc Co Inc Term Ln B (New) Nt 1		09/26/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	1,343,750		1,343,750	1,343,750		5,491		5,491					14,436	2,839
563553-AS-5	Manitowoc Co Inc Term Ln B (New) Nt 1		09/26/2012	Tax Free Exchange	10/17/2012	Tax Free Exchange	225,000		224,091	224,091		10		10					903	345
563553-AS-5	Manitowoc Co Inc Term Ln B (New) Nt 3		10/17/2012	Tax Free Exchange	10/19/2012	Redemption 100.0000	225,000	224,091	225,000	225,000		909		909					65	106
65409Y-AM-7	Nielsen Finance LLC (VNU) Non-Extended T		09/26/2012	Tax Free Exchange	09/26/2012	Tax Free Exchange														71
659421-AD-3	North Fork Bankcorp Inc Sub Bk Nt		07/30/2012	NW Life Sep Acct Mult Maturity	08/15/2012	Maturity	2,000,000	2,003,530	2,000,000	2,000,000		(3,530)		(3,530)					58,750	53,854
67073E-AG-5	Nuveen Investments Inc New Extended Term		03/09/2012	Tax Free Exchange	09/26/2012	Tax Free Exchange	530,203	530,203											157,105	37,419
67073E-AG-5	Nuveen Investments Inc New Extended Term		03/09/2012	Tax Free Exchange	09/26/2012	Tax Free Exchange	717,139	717,139											24,506	20,314
67073E-AH-3	Nuveen Investments Inc Extended Revolver		02/29/2012	Deutsche Bank Securities	09/19/2012	Redemption 100.0000	1,111,399	1,111,399	1,111,399	1,111,399									27,332	
67073E-AH-3	Nuveen Investments Inc Extended Revolver		02/10/2012	Deutsche Bank Securities	09/19/2012	Redemption 100.0000	2,137,306	2,137,306	2,137,306	2,137,306									72,225	
69353C-A*-2	PRA International Term Ln Nt 2		09/26/2012	Tax Free Exchange	12/10/2012	Redemption 100.0000	541,023		541,023	541,023		3,759		3,759					4,540	724
69353C-A*-2	PRA International Term Ln Nt 2		03/01/2012	Tax Free Exchange	09/26/2012	Tax Free Exchange	68,182	67,591	67,591	67,708		117		117					1,377	568
78532*-AD-5	Sabine Mining Co Sec Nt		02/21/2012	PNC Capital Markets	08/21/2012	Redemption 100.0000	500,000	500,000	500,000	500,000									11,450	
78573A-AC-4	SABMiller Holdings Inc Nt		01/10/2012	Barclays Capital	02/16/2012	Barclays Capital	4,000,000	3,973,400	4,133,360	3,973,438		38		38			159,922	159,922	20,350	
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 2		09/26/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	36,735		36,735	36,735									188	234

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 4		09/26/2012	Tax Free Exchange	09/26/2012	Tax Free Exchange													180,397	11,434
89233P-6D-3	Toyota Motor Credit Corp Sr Nt		05/17/2012	HSBC Securities	07/09/2012	Deutsche Bank Securities	12,000,000	11,956,080	12,162,900	11,957,179		1,099		1,099			205,721	205,721	27,417	
903608-AA-1	United States Shipping Subordinated Term		09/26/2012	Tax Free Exchange	09/26/2012	Tax Free Exchange													15,794	5,226
903608-AB-9	United States Shipping Restated Term Ln		09/26/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	16,836		16,836	16,836		9,210		9,210					195,888	64,619
91303#-AD-1	United Subcontractors Inc Term Ln B Nt 1		03/30/2012	Interest Capitalization	05/09/2012	Blackrock Funds	15,115	15,115	14,942	15,115							(173)	(173)		
91849B-AA-0	VA Wash Diener Bldg US Gov CTL Nt		06/07/2012	CTL Capital	12/15/2012	Redemption 100.0000	12,567	12,567	12,567	12,567									112	
933634-AJ-6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl		06/07/2012	Various	12/01/2012	Paydown	1,162,690	913,755	1,162,690	1,162,690		248,934		248,934					9,044	894
94981Q-AJ-7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		02/22/2012	Amherst Securities	12/01/2012	Paydown	1,540,509	1,326,282	1,540,509	1,540,509		214,227		214,227					24,061	3,030
952355-B@-3	West Corp Term Ln B-5 Nt 1		08/30/2012	Tax Free Exchange	09/26/2012	Tax Free Exchange	1,066,161	1,066,161	1,066,161	1,066,161									62,449	1,199
95235L-AE-0	West Corp Term Ln B-5 Nt 1		09/26/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	7,305		7,305	7,305									69	6,117
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln B		08/03/2012	UBS Warburg London	09/26/2012	Tax Free Exchange	10,000,000	9,800,000				3,352		3,352					97,500	
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln B		09/26/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	25,000		25,000	25,000		492		492					677	97,500
067901-AG-3	Barrick Gold Corp Sr Nt	A	03/29/2012	Citigroup	06/14/2012	Tax Free Exchange	12,500,000	12,477,500	12,477,544	12,477,544		44		44					129,427	
000000-00-0	FMG (Fortescue Metals) Resrcs Term Ln B	R	12/13/2012	Credit Suisse First Boston	12/31/2012	Redemption 100.0000	20,000	20,025	20,000	20,000		(25)		(25)					91	
12657B-AA-7	Calittum I CTL Priv Pl Nt	R	03/30/2012	Morgan/JP/Securities - Bonds	10/01/2012	Redemption 100.0000	493,982	493,982	493,982	493,982									7,834	
377373-AD-7	Glaxosmithkline Cap Inc Co Gtd Nt	R	05/02/2012	Citigroup	09/27/2012	Bank of America BISD Dealer	6,000,000	5,959,200	6,217,740	5,960,593		1,393		1,393			257,147	257,147	67,450	
740417-AB-6	Preferred Term Sec Ltd VI Mezz Nt PTP AB	R	01/03/2012	Interest Capitalization	07/03/2012	Paydown	4,443	4,443	4,443	4,443									47	
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se	R	12/11/2012	Bank of America BISD Dealer	12/24/2012	Paydown	109,070	84,529	109,070	109,070		24,541		24,541					259	230
74042C-AA-6	Preferred Term Sec Ltd XXVIII ABS Sr Nt	R	10/02/2012	Citigroup	12/24/2012	Paydown	248,747	168,837	248,747	248,747		79,910		79,910					810	98
74042H-AA-5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt	R	06/27/2012	Guggenheim Securities LLC	12/22/2012	Paydown	144,839	86,904	144,839	144,839		57,936		57,936					371	33
N9039*-AC-5	Uralita BV Sr Nt 13.360% 03/31/14	F	07/31/2012	Taxable Exchange	09/28/2012	Barclays Capital	8,000,000	7,760,000	5,960,000	5,960,000		20,914	1,820,914	(1,800,000)					109,360	77,400
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							175,477,724	163,080,050	154,626,197	152,160,243		714,485	1,820,914	(1,106,429)			2,466,072	2,466,072	4,302,942	1,079,342
8399999. Total - Bonds							251,605,984	242,268,851	234,075,387	231,050,774		416,218	1,820,914	(1,404,696)			3,024,730	3,024,730	5,231,086	1,155,490
8999998. Total - Preferred Stocks																				
903578-12-4	United Subcontractors Inc Com		06/25/2012	Direct	09/01/2012	Direct	507.570													
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								242,268,851	234,075,387	231,050,774		416,218	1,820,914	(1,404,696)			3,024,730	3,024,730	5,231,086	1,155,490

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
63866#-10-7	Nationwide Life and Annuity		92657	2CIB1	NO		310,995,146	66,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							310,995,146	XXX	XXX
63866@-10-9	Nationwide Investment Services Corp		00000	2CIB3	NO		1,338,720	5,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							1,338,720	XXX	XXX
1899999. Total Common Stocks							312,333,866	XXX	XXX
1999999 - Totals							312,333,866	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 3,456,028,884

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
	Nationwide Cash Mgmt Partn			12/31/2012	Various	12/31/2013	765,728,243					765,728,243	765,728,243			0.021	0.022	MON	43,538	
9099999. Subtotal - Other Short-Term Invested Assets							765,728,243					XXX	765,728,243			XXX	XXX	XXX	43,538	
9199999 - Totals							765,728,243					XXX	765,728,243			XXX	XXX	XXX	43,538	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index.	DER-Deutsche Bank	04/17/2012	03/28/2013		1,029,752	1287.61 - 1417.99		57,394		72,135		72,135	14,741				57,394		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index.	DER-Deutsche Bank	04/17/2012	03/28/2013		1,283,186	1347.59 - 1446.52		48,666		58,807		58,807	10,140				48,666		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index.	DER-Deutsche Bank	04/17/2012	03/28/2013		49,404,491	1408.47 - 1474.95		1,091,881		1,169,229		1,169,229	77,348				1,091,881		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index.	DER-Barclays	07/17/2012	06/28/2013		1,983,702	1310.65 - 1441.17		96,237		119,950		119,950	23,713				96,237		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index.	DER-Barclays	07/17/2012	06/28/2013		52,697,036	1362.16 - 1430.74		1,268,847		1,582,752		1,582,752	313,905				1,268,847		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index.	DER-Deutsche Bank	10/16/2012	09/30/2013		2,161,263	1357.73 - 1498.56		123,415		115,518		115,518	(7,897)				123,415		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index.	DER-Deutsche Bank	10/16/2012	09/30/2013		47,495,849	1440.67 - 1507.36		1,131,290		1,003,079		1,003,079	(128,211)				1,131,290		003
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											3,817,729		4,121,469	XXX	4,121,469	303,740				3,817,729	XXX	XXX
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Barclays	02/02/2010	12/31/2013		55,936,661	1,133.19	3,219,975			69,542		69,542	(1,420,772)				3,219,975		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Barclays	02/02/2010	12/31/2013		79,447,280	1,057.08	3,170,178			28,219		28,219	(1,256,636)				3,170,178		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Barclays	02/02/2010	12/31/2015		14,079,796	1,135.85	1,374,535			497,437		497,437	(753,343)				1,374,535		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Barclays	02/02/2010	12/31/2015		20,325,704	1,021.74	1,432,956			421,261		421,261	(851,896)				1,432,956		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	03/15/2011	03/31/2016		69,242,972	1,054.22	3,860,500			1,107,606		1,107,606	(3,130,895)				3,860,500		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	03/15/2011	03/31/2016		10,386,446	1,355.43	1,149,525			591,967		591,967	(740,021)				1,149,525		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	03/15/2011	03/31/2016		13,848,594	1,656.63	2,603,900			1,879,566		1,879,566	(1,251,903)				2,603,900		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	03/15/2011	03/31/2016		13,848,594	1,957.84	3,996,200			3,533,804		3,533,804	(1,353,444)				3,996,200		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	03/15/2011	03/31/2016		17,310,743	2,259.05	7,078,500			6,969,357		6,969,357	(1,677,979)				7,078,500		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Barclays	04/04/2011	03/31/2021		397,500,000	Various	34,105,075			40,336,538		40,336,538	(12,491,235)				34,105,075		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Bank of America	04/27/2011	03/31/2021		768,780,273	Various	44,995,715			52,102,838		52,102,838	(17,274,894)				44,995,715		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Bank of America	05/13/2011	03/31/2021		541,020,000	Various	44,555,987			54,342,198		54,342,198	(13,237,970)				44,555,987		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Citibank NA	06/02/2011	03/31/2021		468,452,173	Various	54,014,430			71,242,992		71,242,992	(10,227,927)				54,014,430		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Goldman Sachs Intl	06/22/2011	03/31/2021		165,043,424	Various	24,550,040			27,007,123		27,007,123	(6,915,170)				24,550,040		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Citibank NA	06/22/2011	03/31/2021		165,043,424	Various	24,363,214			26,936,168		26,936,168	(5,907,351)				24,363,214		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Barclays	07/19/2011	06/30/2021		154,848,531	Various	28,319,494			33,140,772		33,140,772	(6,013,514)				28,319,494		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Citibank NA	07/19/2011	06/30/2021		154,848,531	Various	28,322,626			33,054,253		33,054,253	(4,935,125)				28,322,626		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Goldman Sachs Intl	08/17/2011	06/30/2021		312,651,792	Various	47,927,979			39,028,959		39,028,959	(10,781,305)				47,927,979		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Citibank NA	08/31/2011	06/30/2021		347,818,389	Various	57,301,556			52,995,747		52,995,747	(8,727,443)				57,301,556		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	09/09/2011	06/30/2021		169,154,517	Various	39,940,499			36,344,960		36,344,960	(4,354,001)				39,940,499		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Barclays	09/21/2011	06/30/2021		169,154,517	Various	43,579,969			36,256,979		36,256,979	(6,040,158)				43,579,969		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Barclays	09/21/2011	06/30/2021		74,998,750	Various	19,322,234			16,075,410		16,075,410	(2,678,050)				19,322,234		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Goldman Sachs Intl	01/31/2012	01/31/2013		499,166,500	1,315.00		80,712,900		49,841,490		49,841,490	(30,871,410)				80,712,900		003
S&P500 Index PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	02/10/2012	02/15/2013		570,476,000	1,350.00		97,268,000		65,719,880		65,719,880	(31,548,120)				97,268,000		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Barclays	09/17/2012	09/18/2017		427,527,550	1,460.00		73,619,500		75,030,038		75,030,038	1,410,538				73,619,500		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-Barclays	12/10/2012	04/10/2013		379,366,540	1,415.00		14,483,700		12,509,160		12,509,160	(1,974,540)				14,483,700		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/15/2004	12/31/2013		1,642,700	1,080.79	71,069			29,858		29,858	(113,051)				71,069		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/15/2004	12/31/2013		2,693,617	713.95	38,997			5,304		5,304	(66,356)				38,997		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	01/15/2004	12/31/2013		2,752,653	728.84	53,340			2,354		2,354	(56,890)				53,340		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	01/15/2004	12/31/2013		1,365,016	908.65	42,728			4,955		4,955	(49,819)				42,728		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	01/15/2004	12/31/2013		1,363,954	1,144.35	73,212			18,378		18,378	(89,723)				73,212		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	01/15/2004	12/31/2013		1,014,195	1,206.39	62,790			18,322		18,322	(75,508)				62,790		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/29/2004	01/15/2014		3,073,582	1,182.79	180,405			94,150		94,150	(260,648)				180,405		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	04/16/2004	03/31/2014		1,597,418	1,274.22	134,036			53,286		53,286	(135,311)				134,036		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	04/16/2004	03/31/2014		3,210,526	1,221.88	246,101			86,522		86,522	(251,048)				246,101		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	04/16/2004	03/31/2014		4,073,206	998.02	205,933			40,261		40,261	(200,345)				205,933		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	04/16/2004	03/31/2014		5,828,931	796.04	192,735			18,612		18,612	(164,360)				192,735		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	04/16/2004	03/31/2014		3,421,130	769.27	103,840			17,373		17,373	(113,807)				103,840		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	04/16/2004	03/31/2014		1,159,492	769.27	35,193			5,888		5,888	(38,571)				35,193		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	04/16/2004	03/31/2014		2,361,229	1,148.97	167,675			78,785		78,785	(190,619)				167,675		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	04/16/2004	03/31/2014		797,240	1,148.97	56,613			26,601		26,601	(64,360)				56,613		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/09/2004	06/30/2014		3,181,972	782.51	101,508			14,913		14,913	(93,237)				101,508		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/09/2004	06/30/2014		3,698,655	981.05	182,661			46,420		46,420	(183,221)				182,661		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/09/2004	06/30/2014		3,406,084	1,173.94	245,269			98,471		98,471	(244,199)				245,269		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/09/2004	06/30/2014		3,290,616	1,253.72	273,589			127,776		127,776	(269,917)				273,589		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/09/2004	06/30/2014		1,622,919	810.27	57,811			15,464		15,464	(65,806)				57,811		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/09/2004	06/30/2014		2,688,539	1,118.22	188,496			100,220		100,220	(208,842)				188,496		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/09/2004	06/30/2014		417,250	782.51	13,311			1,939		1,939	(12,227)				13,311		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/09/2004	06/30/2014		58,499	981.05	2,889			782		782	(2,857)				2,889		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/09/2004	06/30/2014		572,872	1,173.94	41,252			16,565		16,565	(41,309)				41,252		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/09/2004	06/30/2014		88,909	810.27	3,167			847		847	(3,605)				3,167		003

SCHEDULE DB - PART A - SECTION 1

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S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/09/2004	06/30/2014		116,249	1,118.22	8,151			4,333		4,333	(9,030)				8,151		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	10/12/2004	09/30/2014		2,330,486	789.32	85,353			16,209		16,209	(74,447)				85,353		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	10/12/2004	09/30/2014		2,657,810	989.60	147,607			45,689		45,689	(136,763)				147,607		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	10/12/2004	09/30/2014		2,245,681	1,238.05	196,010			99,102		99,102	(181,319)				196,010		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	10/12/2004	09/30/2014		2,570,819	1,167.71	198,536			89,027		89,027	(185,170)				198,536		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	10/12/2004	09/30/2014		1,626,612	816.83	65,694			21,400		21,400	(71,546)				65,694		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	10/12/2004	09/30/2014		2,663,039	1,065.80	189,166			99,307		99,307	(192,788)				189,166		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	10/12/2004	09/30/2014		131,782	789.32	4,867			881		881	(4,175)				4,867		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	10/12/2004	09/30/2014		38,500	989.60	2,156			682		682	(2,009)				2,156		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	10/12/2004	09/30/2014		165,473	1,167.71	12,887			5,642		5,642	(11,892)				12,887		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	10/12/2004	09/30/2014		20,873	1,238.05	1,838			923		923	(1,678)				1,838		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	10/12/2004	09/30/2014		58,303	816.83	2,374			767		767	(2,564)				2,374		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	10/12/2004	09/30/2014		76,658	1,065.80	5,491			2,859		2,859	(5,549)				5,491		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/12/2005	12/31/2014		5,080,922	837.53	184,507			57,593		57,593	(192,680)				184,507		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/12/2005	12/31/2014		3,039,152	1,050.04	163,882			81,373		81,373	(179,645)				163,882		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/12/2005	12/31/2014		2,667,505	1,259.94	204,730			145,009		145,009	(219,544)				204,730		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/12/2005	12/31/2014		2,726,862	1,313.84	228,059			177,255		177,255	(240,751)				228,059		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/12/2005	12/31/2014		3,825,241	855.28	175,436			75,798		75,798	(192,923)				175,436		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/12/2005	12/31/2014		3,129,489	1,157.52	265,810			187,444		187,444	(263,187)				265,810		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/12/2005	12/31/2014		1,328,218	837.53	48,232			14,678		14,678	(50,214)				48,232		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/12/2005	12/31/2014		42,840	1,050.04	2,310			1,148		1,148	(2,547)				2,310		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/12/2005	12/31/2014		44,057	1,259.94	3,381			2,438		2,438	(3,645)				3,381		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/12/2005	12/31/2014		596,524	1,313.84	49,890			38,633		38,633	(52,731)				49,890		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/12/2005	12/31/2014		93,758	855.28	4,300			1,858		1,858	(4,728)				4,300		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/12/2005	12/31/2014		63,851	1,157.52	5,423			3,824		3,824	(5,370)				5,423		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	04/08/2005	03/31/2015		2,187,775	1,160.88	159,306			149,176		149,176	(178,308)				159,306		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	04/08/2005	03/31/2015		2,692,647	844.50	104,180			61,299		61,299	(132,473)				104,180		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	04/08/2005	03/31/2015		112,669	1,160.88	8,204			7,682		7,682	(9,183)				8,204		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	04/08/2005	03/31/2015		186,831	844.50	7,229			4,253		4,253	(9,192)				7,229		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	04/11/2005	03/31/2015		2,721,195	1,366.60	259,062			231,057		231,057	(249,778)				259,062		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	04/11/2005	03/31/2015		3,136,478	1,289.10	264,123			212,790		212,790	(264,697)				264,123		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	04/11/2005	03/31/2015		3,063,101	1,056.50	171,714			100,682		100,682	(184,159)				171,714		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	04/11/2005	03/31/2015		5,678,133	842.70	205,090			79,861		79,861	(224,112)				205,090		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	04/11/2005	03/31/2015		15,612	1,366.60	1,486			1,326		1,326	(1,423)				1,486		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	04/11/2005	03/31/2015		26,541	1,289.10	2,235			1,794		1,794	(2,244)				2,235		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	04/11/2005	03/31/2015		24,979	1,056.50	1,400			815		815	(1,496)				1,400		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	04/11/2005	03/31/2015		23,418	842.70	846			330		330	(930)				846		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/15/2005	06/30/2015		7,785,178	859.97	340,868			147,517		147,517	(332,149)				340,868		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/15/2005	06/30/2015		4,147,067	1,078.17	272,987			167,598		167,598	(260,451)				272,987		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/15/2005	06/30/2015		4,069,194	1,324.04	398,103			339,340		339,340	(350,473)				398,103		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/15/2005	06/30/2015		3,596,848	1,376.98	380,863			345,034		345,034	(324,033)				380,863		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/15/2005	06/30/2015		3,289,821	862.47	159,671			95,560		95,560	(179,774)				159,671		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/15/2005	06/30/2015		2,808,867	1,130.47	230,815			196,813		196,813	(228,991)				230,815		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	10/12/2005	09/30/2015		3,565,475	1,221.74	396,050			351,765		351,765	(301,960)				396,050		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	10/12/2005	09/30/2015		4,275,718	854.88	240,260			138,997		138,997	(221,001)				240,260		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	10/12/2005	09/30/2015		3,779,698	1,097.96	245,320			183,617		183,617	(242,161)				245,320		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	10/12/2005	09/30/2015		7,556,273	875.75	337,203			175,284		175,284	(333,713)				337,203		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	10/12/2005	09/30/2015		4,031,053	1,380.62	406,407			424,451		424,451	(355,115)				406,407		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	10/12/2005	09/30/2015		3,273,865	1,463.03	375,782			419,243		419,243	(308,180)				375,782		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	02/28/2006	03/28/2013		11,332,180	1,310.81	963,011			109,588		109,588	(1,182,302)				963,011		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	02/28/2006	06/28/2013		21,544,120	1,301.63	1,831,526			393,482		393,482	(2,120,995)				1,831,526		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	02/28/2006	03/28/2013		13,390,206	1,271.02	1,045,412			71,082		71,082	(1,248,855)				1,045,412		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	05/26/2006	09/30/2013		35,090,690	1,347.13	2,606,740			1,320,924		1,320,924	(3,693,344)				2,606,740		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/27/2006	06/30/2013		5,204,766	1,113.68	371,687			37,749		37,749	(358,154)				371,687		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/27/2006	06/30/2016		2,534,696	1,264.39	263,778			339,799		339,799	(228,607)				263,778		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/27/2006	06/30/2013		654,632	1,413.30	57,897			14,486		14,486	(72,052)				57,897		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/27/2006	06/30/2016		1,773,538	1,609.32	218,828			355,472		355,472	(166,734)				218,828		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/27/2006	06/30/2013		18,374,801	1,274.76	934,840			101,180		101,180	(1,188,766)				934,840		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/27/2006	06/30/2013		20,356,049	1,323.64	1,686,563			459,090		459,090	(2,122,173)				1,686,563		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/27/2006	06/30/2016		3,836,061	1,425.95	344,920			522,705		522,705	(320,743)				344,920		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	08/30/2006	12/30/2013		29,984,450	1,436.10	2,616,087			2,310,741		2,310,741	(3,370,844)				2,616,087		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	10/16/2006	09/30/2013		4,311,515	1,102.61	219,258			60,495		60,495	(295,653)				219,258		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	10/16/2006	09/30/2016		2,304,110	1,259.31	197,039			315,893		315,893	(192,540)				197,039		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	10/16/2006	09/30/2013		766,806	1,426.39	60,408			27,586		27,586	(84,719)				60,408		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	10/16/2006	09/30/2016		1,826,604	1,633.25	206,599			394,517		394,517	(167,455)				206,599		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	10/16/2006	09/30/2013		16,797,301	1,279.85	732,551			178,159		178,159	(1,112,100)				732,551		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	10/16/2006	09/30/2013		11,790,693	1,280.57	764,472			273,385		273,385	(1,083,967)				764,472		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	10/16/2006	09/30/2016		2,307,176	1,440.10	189,774			334,810		334,810	(188,933)				189,774		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/23/2007	12/30/2013		4,433,697	1,204.85	272,390			143,326		143,326	(390,139)				272,390		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/23/2007	12/30/2016		1,731,780	1,354.75	166,355			308,759		308,759	(160,301)				166,355		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/23/2007	12/30/2016		897,932	1,724.98	112,033			232,467		232,467	(81,407)				112,033		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/23/2007	12/30/2013		17,743,116	1,355.30	819,981			556,474		556,474	(1,401,698)				819,981		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/23/2007	12/30/2013		19,927,490	1,369.19	1,340,530			1,079,675		1,079,675	(2,071,098)				1,340,530		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	01/23/2007	12/30/2016		2,874,567	1,523.33	241,592			519,323		519,323	(240,058)				241,592		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	05/04/2007	03/31/2014		3,584,557	1,245.76	222,283			177,198		177,198	(335,949)				222,283		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	05/04/2007	03/31/2017		2,082,166	1,468.96	220,949			474,149		474,149	(178,062)				220,949		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	05/04/2007	03/31/2014		980,008	1,371.20	30,890			32,312		32,312	(66,211)				30,890		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	05/04/2007	03/31/2014		16,083,692	1,394.66	858,414			787,318		787,318	(1,320,351)				858,414		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	05/04/2007	03/31/2014		20,629,678	1,434.45	1,179,480			1,505,327		1,505,327	(2,013,338)				1,179,480		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	05/04/2007	03/31/2014		21,898,478	1,452.13	1,503,954			2,035,035		2,035,035	(2,398,041)				1,503,954		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	05/04/2007	03/31/2017		2,664,802	1,606.56	324,369			582,109		582,109	(222,695)				324,369		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Morgan Stanley Intl Ltd	06/19/2007	03/31/2014		2,794,773	1,434.45	145,754			223,616		223,616	(265,315)				145,754		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Citibank NA	07/26/2007	06/30/2014		3,150,924	1,295.05	321,589			225,950		225,950	(307,059)				321,589		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Citibank NA	07/26/2007	06/30/2017		2,267,314	1,548.91	352,136			601,589		601,589	(188,152)				352,136		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Citibank NA	07/26/2007	06/30/2014		6,676,736	1,426.50	289,157			373,666		373,666	(484,737)				289,157		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Citibank NA	07/26/2007	06/30/2014		21,612,970	1,452.40	1,274,671			1,634,208		1,634,208	(1,856,346)				1,274,671		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Citibank NA	07/26/2007	06/30/2014		58,350,469	1,490.87	4,465,690			6,014,591		6,014,591	(5,793,406)				4,465,690		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Citibank NA	07/26/2007	06/30/2014		1,300,120	1,524.25	123,935			171,150		171,150	(145,491)				123,935		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Citibank NA	07/26/2007	06/30/2014		2,687,818	1,395.88	195,822			212,674		212,674	(272,000)				195,822		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Citibank NA	07/26/2007	06/30/2017		3,110,921	1,691.86	312,565			812,273		812,273	(253,225)				312,565		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Citibank NA	11/05/2007	09/30/2014		35,499,562	1,496.18	3,517,997			3,943,157		3,943,157	(3,470,746)				3,517,997		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Citibank NA	01/30/2008	12/31/2014		29,194,047	1,530.14	4,322,076			3,840,153		3,840,153	(2,827,612)				4,322,076		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Merrill Lynch Intl	04/07/2008	03/28/2013		47,217,726	1,364.97	4,415,021			345,975		345,975	(3,669,817)				4,415,021		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Merrill Lynch Intl	04/07/2008	03/31/2015		12,875,017	1,427.25	1,433,337			1,037,188		1,037,188	(989,525)				1,433,337		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Merrill Lynch Intl	04/07/2008	03/31/2015		21,111,637	1,438.08	2,718,176			2,063,855		2,063,855	(1,872,274)				2,718,176		003
Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	12/31/2008	03/31/2038		201,281,040	1,233.18	14,450,000			20,256,529		20,256,529	(5,358,683)				14,450,000		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	05/08/2008	06/28/2013		16,581,864	1,363.97	1,292,733			233,690		233,690	(1,228,026)				1,292,733		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	12/16/2010	06/28/2013		17,729,918	1,393.65	1,464,532			386,376		386,376	(1,423,155)				1,464,532		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	12/16/2010	06/30/2015		4,830,155	1,492.19	586,408			602,485		602,485	(431,171)				586,408		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-Deutsche Bank	05/08/2008	06/30/2015		7,902,668	1,437.30	908,205			819,111		819,111	(672,040)				908,205		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	05/16/2008	03/31/2015		8,142,062	1,386.28	554,193			439,536		439,536	(515,605)				554,193		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	05/16/2008	03/31/2015		5,569,284	1,445.81	446,030			414,854		414,854	(382,142)				446,030		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	05/16/2008	03/31/2013		14,170,486	1,413.45	1,208,715			300,040		300,040	(1,247,399)				1,208,715		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	05/16/2008	03/31/2013		33,882,274	1,322.36	2,145,894			77,788		77,788	(2,167,257)				2,145,894		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	05/16/2008	03/31/2015		21,558,816	1,428.01	2,362,610			2,039,392		2,039,392	(1,886,830)				2,362,610		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/15/2008	06/28/2013		16,873,309	1,414.46	1,940,001			487,716		487,716	(1,409,045)				1,940,001		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/15/2008	06/28/2013		12,343,523	1,357.53	1,204,362			155,404		155,404	(898,664)				1,204,362		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/15/2008	06/30/2015		5,239,348	1,413.63	719,681			499,498		499,498	(434,767)				719,681		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	07/15/2008	06/30/2015		5,822,803	1,493.15	925,305			730,061		730,061	(519,090)				925,305		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	12/31/2008	09/28/2018		96,940,161	1,375.00	11,041,100			8,456,570		8,456,570	(5,684,605)				11,041,100		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	DER-JP Morgan Chase Bank	09/15/2008	09/28/2018		27,697,189	1,265.00	2,458,400			1,323,805		1,323,805	(1,430,596)				2,458,400		003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										619,385,709	266,084,100		817,775,979	XXX	817,775,979	(273,146,150)				885,469,809	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										619,385,709	269,901,829		821,897,448	XXX	821,897,448	(272,842,410)				889,287,538	XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants											3,817,729		4,121,469	XXX	4,121,469	303,740				3,817,729	XXX	XXX
0379999. Total Purchased Options - Put Options										619,385,709	266,084,100		817,775,979	XXX	817,775,979	(273,146,150)				885,469,809	XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										619,385,709	269,901,829		821,897,448	XXX	821,897,448	(272,842,410)				889,287,538	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1001293	B 1-1	Interest	Citigroup Fin Products Inc	02/13/2003	05/01/2013		3,000,000	USDLIBBBA3M (4.341 USD)			(116,449)			(40,220)					8,696		100 / 99.861
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- C6573#AC1	D 1-1	Interest	Credit Suisse Intl	07/07/2004	07/30/2014		2,000,000	USDLIBBBA3M (4.7575 USD)			(110,627)			(95,119)					12,649		99.59 / 99.749
Pay Floating USD Receive Fixed USD Interest Rate Swap	AFS Bond -- Medium Term Note	D 1-1	Interest	Credit Suisse Intl	03/18/2005	03/16/2015		3,000,000	4.925 USD (USDLIBBBA1M)			140,458			298,866					22,430		99.6 / 98.689
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101033	B 1-1	Interest	Citigroup Fin Products Inc	11/23/2005	02/01/2016		6,797,227	USDLIBBBA1M (4.9725 USD)			(325,905)			(887,748)					60,133		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101035	B 1-1	Interest	Merrill Lynch Capital Services	11/30/2005	05/01/2016		5,350,000	USDLIBBBA3M (5.0525 USD)			(245,733)			(800,034)					49,183		100 / 99.865
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- D3141#AA4	D 1-1	Interest	JPMorgan Chase & Co	04/07/2006	05/08/2013		15,000,000	USDLIBBBA3M (5.445 USD)			(748,507)			(270,890)					44,721		100 / 99.914
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- Q4877#AB6	D 1-1	Interest	Credit Suisse Intl	09/12/2006	06/12/2013		10,000,000	USDLIBBBA3M (5.272 USD)			(480,548)			(221,504)					33,644		100 / 99.994
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- Medium Term Note	B 1-1	Interest	Credit Suisse Intl	09/21/2006	03/01/2022		6,750,000	USDLIBBBA3M (5.3135 USD)			(327,262)			(2,124,423)					102,908		100 / 99.942

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101351	B 1-1	Interest	UBS AG	10/25/2006	11/01/2013		9,200,000	USDLIBBBA3M (5.283 USD)			(443,775)			(379,377)					42,341		100 / 99.843
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- Medium Term Note	B 1-1	Interest	Citigroup Fin Products Inc	10/25/2006	01/01/2014		7,000,000	USDLIBBBA3M (5.245 USD)			(333,960)			(344,504)					35,290		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G4588#AT8	D 1-1	Interest	Citigroup Fin Products Inc	01/24/2007	02/26/2014		10,000,000	USDLIBBBA3M (5.2455 USD)			(478,324)			(564,431)					54,135		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G0977#AA6	D 1-1	Interest	Citigroup Fin Products Inc	03/15/2007	04/16/2014		6,000,000	USDLIBBBA3M (4.99 USD)			(271,475)			(359,553)					34,315		100 / 99.757
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 29364PAH6	D 1-1	Interest	JPMorgan Chase & Co	06/15/2007	08/01/2013		5,000,000	USDLIBBBA3M (5.632 USD)			(258,632)			(154,755)					19,230		100 / 99.833
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(4,000,738)		XXX	(5,943,690)					519,676	XXX	XXX
Pay Fixed EUR Receive Floating USD Currency Swap	AFS Bond -- 438499AB1	D 1-1	Currency	Deutsche Bank AG	10/18/2002	08/03/2015		1,188,756	USDLIBBBA1M (6.1 EUR)			(80,223)	(424,748)		(541,710)					45,521		9,630		100 / 99.518
Pay Fixed EUR Receive Floating USD Currency Swap	AFS Bond -- 7535033	D 1-1	Currency	Credit Suisse Intl	04/03/2003	01/28/2013		6,438,000	USDLIBBBA3M (7.25 EUR)			(448,866)	(1,477,800)		(1,510,192)					(139,200)		8,977		100 / 98.987
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 7535033	D 1-1	Currency	Credit Suisse Intl	04/03/2003	01/28/2013		3,219,000	6.13 USD (7.25 EUR)			(94,949)	(738,900)		(744,977)					(69,600)		4,489		100 / 99.999
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		750,638	5.81 USD (4.08 CHF)			461	(341,781)		(347,139)					(26,434)		3,669		100 / 100
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		9,236,601	5.81 USD (4.08 CHF)			5,674	(4,205,610)		(4,271,547)					(325,273)		45,145		100 / 100
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		3,002,552	5.81 USD (4.08 CHF)			1,844	(1,367,122)		(1,388,557)					(105,737)		14,675		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			19,274	(36,600)		(11,878)					(46,400)		45,679		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			19,274	(36,600)		(11,878)					(46,400)		45,679		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			49,322	(96,500)		(20,924)					(116,000)		114,111		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			49,322	(96,500)		(20,924)					(116,000)		114,111		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG	03/03/2005	02/24/2025		5,248,000	6.669 USD (5.5 EUR)			51,317	(29,200)		151,196					(92,800)		92,131		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG	03/03/2005	02/24/2025		7,872,000	6.669 USD (5.5 EUR)			76,975	(43,800)		226,794					(139,200)		138,197		100 / 99.999
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc	05/05/2005	05/05/2015		2,000,000	5.5 USD (AUDBBLB06M)			(21,102)	(697,638)		(490,907)					(48,015)		15,411		100 / 96.817
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc	05/05/2005	05/05/2015		2,294,000	5.5 USD (AUDBBLB06M)			(24,204)	(800,191)		(563,070)					(55,073)		17,676		100 / 96.817
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc	05/05/2005	05/05/2015		2,311,800	5.5 USD (AUDBBLB06M)			(24,392)	(806,400)		(567,440)					(55,500)		17,814		100 / 96.817
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc	05/05/2005	05/05/2015		2,311,800	5.5 USD (AUDBBLB06M)			(24,392)	(806,400)		(567,440)					(55,500)		17,814		100 / 96.817
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc	05/05/2005	05/05/2015		1,082,400	5.5 USD (AUDBBLB06M)			(11,420)	(377,562)		(265,679)					(25,985)		8,340		100 / 96.817
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		8,830,500	6.22 USD (4.7625 EUR)			129,808	(404,600)		(184,061)					(162,400)		83,547		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		9,077,500	6.22 USD (4.7625 EUR)			133,439	(415,917)		(189,210)					(166,943)		85,884		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		1,261,500	6.22 USD (4.7625 EUR)			18,544	(57,800)		(26,294)					(23,200)		11,935		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		2,523,000	6.22 USD (4.7625 EUR)			37,088	(115,600)		(52,589)					(46,400)		23,871		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		6,307,500	6.22 USD (4.7625 EUR)			92,720	(289,000)		(131,472)					(116,000)		59,676		100 / 99.999

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC	07/13/2006	08/15/2016		3,816,000	6.08 USD (4.694 EUR)			51,634	(141,900)		(49,910)		(69,600)			36,577		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC	07/13/2006	08/15/2016		12,363,840	6.08 USD (4.694 EUR)			167,296	(459,756)		(161,709)		(225,504)			118,509		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC	07/13/2006	08/15/2016		3,816,000	6.08 USD (4.694 EUR)			51,634	(141,900)		(49,910)		(69,600)			36,577		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AA2	D 1-1	Currency	Deutsche Bank AG	03/31/2011	05/06/2021		47,506,350	5.85 USD (5.736 EUR)			286,614	3,309,800		2,392,696		(777,200)			691,159		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AB0	D 1-1	Currency	Deutsche Bank AG	03/31/2011	05/06/2023		12,053,850	5.955 USD (5.78 EUR)			80,548	839,800		485,683		(197,200)			195,243		100 / 99.908
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												593,239	(10,260,225)	XXX	(8,913,048)		(3,271,641)			2,056,526	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(3,407,499)	(10,260,225)	XXX	(14,856,738)		(3,271,641)			2,576,202	XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/12/2010	03/18/2013		9,400,000	USDLIBBBA3M (1.7632 USD)			(121,686)	(29,293)		(29,293)	92,149				21,737		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Deutsche Bank AG	02/07/2003	05/01/2013		3,000,000	USDLIBBBA3M (4.42 USD)			(118,819)	(41,009)		(41,009)	(41,009)				8,696		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPMorgan Chase & Co	02/11/2003	02/28/2013		428,571	USDLIBBBA3M (3.95 USD)			(17,274)	(2,462)		(2,462)	16,026				868		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Citigroup Fin Products Inc	02/23/2006	03/01/2013		22,214,504	USDLIBBBA1M (4.993 USD)			(1,084,999)	(172,114)		(172,114)	(172,114)				45,345		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Credit Suisse Intl	05/22/2006	06/07/2013		3,000,000	USDLIBBBA3M (5.479 USD)			(150,454)	(67,028)		(67,028)	(67,028)				9,937		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPMorgan Chase & Co	10/11/2007	06/01/2013		5,000,000	USDLIBBBA3M (5.488 USD)			(251,141)	(108,990)		(108,990)	228,798				16,245		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	11/19/2007	11/21/2017		54,480,000	4.8675 USD (USDLIBBBA3M)			2,402,831	10,528,960		10,528,960	(136,209)				606,732		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/19/2007	11/21/2022		137,460,000	5.06 USD (USDLIBBBA3M)			6,327,260	41,330,672		41,330,672	1,265,306				2,177,053		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/19/2007	11/21/2027		111,420,000	5.13 USD (USDLIBBBA3M)			5,206,638	41,151,230		41,151,230	388,023				2,165,217		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	11/19/2007	11/21/2037		19,570,000	5.176 USD (USDLIBBBA3M)			923,505	9,070,710		9,070,710	(719,489)				491,717		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/17/2007	12/19/2022		4,070,000	5.09 USD (USDLIBBBA3M)			188,068	1,239,014		1,239,014	36,121				64,709		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/07/2008	01/09/2018		14,730,000	4.48 USD (USDLIBBBA3M)			590,047	2,626,798		2,626,798	34,069				166,280		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/07/2008	01/09/2023		25,220,000	4.7363 USD (USDLIBBBA3M)			1,074,626	6,854,432		6,854,432	277,326				402,127		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/07/2008	01/09/2028		9,760,000	4.845 USD (USDLIBBBA3M)			426,585	3,255,268		3,255,268	44,445				190,518		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/29/2008	01/31/2013		100,540,000	3.55 USD (USDLIBBBA3M)			3,116,107	261,014		261,014	(2,842,970)				147,516		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/29/2008	01/31/2015		82,340,000	3.895 USD (USDLIBBBA3M)			2,836,884	5,981,380		5,981,380	(1,684,880)				598,580		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/29/2008	01/31/2018		17,150,000	4.25 USD (USDLIBBBA3M)			651,925	2,884,166		2,884,166	80,556				194,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/29/2008	01/31/2028		42,540,000	4.71 USD (USDLIBBBA3M)			1,813,307	13,453,992		13,453,992	204,660				832,056		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2013		6,720,000	USDLIBBBA3M (3.745 USD)			(220,952)	(31,946)		(31,946)	200,377				12,770		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2015		14,320,000	USDLIBBBA3M (4.161 USD)			(530,410)	(1,151,519)		(1,151,519)	320,032				105,527		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2023		9,100,000	USDLIBBBA3M (4.918 USD)			(405,949)	(2,637,768)		(2,637,768)	(87,601)				145,947		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2038		8,190,000	USDLIBBBA3M (5.138 USD)			(383,373)	(3,752,624)		(3,752,624)	306,211				206,821		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	03/05/2008	03/07/2018		15,480,000	4.3375 USD (USDLIBBBA3M)			599,636	2,704,765		2,704,765	75,749				177,439		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	03/05/2008	03/07/2023		24,650,000	4.71 USD (USDLIBBBA3M)			1,046,668	6,673,014		6,673,014	269,350				396,087		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	03/05/2008	03/07/2028		8,470,000	4.86 USD (USDLIBBBA3M)			372,351	2,851,791		2,851,791	32,244				166,208		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	03/11/2008	03/13/2013		15,500,000	3.57 USD (USDLIBBBA3M)			481,111	101,066		101,066	(431,190)				34,659		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Fin Products Inc	03/24/2008	03/26/2028		7,530,000	4.5425 USD (USDLIBBBA3M)			306,463	2,220,795		2,220,795	38,070				148,016		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc	03/24/2008	03/26/2028		12,410,000	4.5425 USD (USDLIBBBA3M)			505,073	3,660,035		3,660,035	62,742				243,941		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	03/24/2008	03/26/2018		3,400,000	4.1 USD (USDLIBBBA3M)			123,331	556,470		556,470	25,113				39,168		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Fin Products Inc	03/24/2008	03/26/2023		5,270,000	4.43 USD (USDLIBBBA3M)			208,554	1,288,077		1,288,077	66,469				84,897		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc	03/24/2008	03/26/2023		37,270,000	4.43 USD (USDLIBBBA3M)			1,474,918	9,109,418		9,109,418	470,077				600,399		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Fin Products Inc	03/24/2008	03/26/2015		5,000,000	USDLIBBBA3M (3.785 USD)			(165,619)	(376,944)		(376,944)	89,027				37,616		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Fin Products Inc	03/24/2008	03/26/2013		10,090,000	USDLIBBBA3M (3.4625 USD)			(301,680)	(75,079)		(75,079)	268,405				24,514		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	03/31/2008	04/02/2013		51,010,000	3.302 USD (USDLIBBBA3M)			1,442,570	385,398		385,398	(1,271,561)				128,934		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	03/31/2008	04/02/2015		31,890,000	3.692 USD (USDLIBBBA3M)			1,026,225	2,354,146		2,354,146	(532,878)				240,940		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc	04/02/2008	04/04/2018		8,220,000	USDLIBBBA3M (4.265 USD)			(311,656)	(1,418,678)		(1,418,678)	(50,399)				94,916		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc	04/02/2008	04/04/2023		8,260,000	USDLIBBBA3M (4.5775 USD)			(338,985)	(2,136,168)		(2,136,168)	(95,738)				133,224		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc	04/07/2008	04/09/2018		16,710,000	USDLIBBBA3M (4.1525 USD)			(614,635)	(2,791,244)		(2,791,244)	(119,214)				193,202		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc	04/07/2008	04/09/2023		14,770,000	USDLIBBBA3M (4.48125 USD)			(591,834)	(3,685,160)		(3,685,160)	(178,707)				238,382		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	04/07/2008	04/09/2013		30,690,000	USDLIBBBA3M (3.496 USD)			(927,375)	(266,582)		(266,582)	823,117				80,470		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	04/07/2008	04/09/2013		7,270,000	USDLIBBBA3M (3.496 USD)			(219,681)	(63,149)		(63,149)	194,984				19,062		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2018		3,100,000	USDLIBBBA3M (4.386 USD)			(121,630)	(557,795)		(557,795)	(16,853)				35,972		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2023		8,170,000	USDLIBBBA3M (4.676 USD)			(344,248)	(2,193,328)		(2,193,328)	(88,277)				132,106		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2028		3,160,000	USDLIBBBA3M (4.8 USD)			(137,067)	(1,041,594)		(1,041,594)	(10,641)				62,272		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2038		2,150,000	4.861 USD (USDLIBBBA3M)			94,569	874,965		874,965	(78,901)				54,474		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/22/2008	04/24/2013		10,200,000	USDLIBBBA3M (3.78 USD)			(338,421)	(110,883)		(110,883)	300,171				28,699		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	04/22/2008	04/24/2018		16,840,000	USDLIBBBA3M (4.35 USD)			(654,715)	(2,999,395)		(2,999,395)	(97,256)				195,462		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	05/05/2008	05/07/2013		20,250,000	USDLIBBBA3M (3.929 USD)			(703,366)	(255,525)		(255,525)	621,955				60,138		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/05/2008	05/07/2018		39,070,000	USDLIBBBA3M (4.481 USD)			(1,572,729)	(7,258,824)		(7,258,824)	(194,560)				455,002		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	05/05/2008	05/07/2023		84,900,000	USDLIBBBA3M (4.755 USD)			(3,650,203)	(23,463,309)		(23,463,309)	(870,646)				1,375,355		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	05/05/2008	05/07/2028		10,000,000	4.85 USD (USDLIBBBA3M)			439,441	3,365,401		3,365,401	29,697				197,308		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	05/05/2008	05/07/2028		10,000,000	USDLIBBBA3M (4.8515 USD)			(439,591)	(3,367,407)		(3,367,407)	(29,626)				197,308		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/12/2008	05/14/2013		20,070,000	USDLIBBBA3M (3.746 USD)			(660,673)	(253,863)		(253,863)	578,289				61,224		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/12/2008	05/14/2015		7,100,000	USDLIBBBA3M (4.0475 USD)			(255,127)	(608,699)		(608,699)	132,113				54,996		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	05/19/2008	05/21/2013		15,900,000	USDLIBBBA3M (3.8822 USD)			(544,604)	(220,116)		(220,116)	478,006				49,754		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/19/2008	05/21/2015		12,800,000	USDLIBBBA3M (4.1562 USD)			(473,495)	(1,138,893)		(1,138,893)	248,142				99,549		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	05/05/2008	05/07/2038		134,870,000	4.892 USD (USDLIBBBA3M)			5,983,392	55,701,572		55,701,572	(4,977,419)				3,419,737		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2013		9,120,000	USDLIBBBA3M (4.1235 USD)			(333,775)	(148,288)		(148,288)	293,746				30,018		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2018		9,810,000	USDLIBBBA3M (4.6435 USD)			(410,040)	(1,923,546)		(1,923,546)	(41,500)				115,091		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2023		7,730,000	USDLIBBBA3M (4.9 USD)			(342,927)	(2,249,777)		(2,249,777)	(71,269)				125,703		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2038		5,330,000	USDLIBBBA3M (5.0885 USD)			(246,503)	(2,404,396)		(2,404,396)	202,748				135,358		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	06/16/2008	06/18/2013		19,500,000	4.6458 USD (USDLIBBBA3M)			814,320	391,937		391,937	(726,311)				66,803		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	06/16/2008	06/18/2015		9,900,000	4.8038 USD (USDLIBBBA3M)			429,066	1,064,408		1,064,408	(243,315)				78,223		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	07/02/2008	07/07/2013		32,700,000	4.2628 USD (USDLIBBBA3M)			1,238,910	671,685		671,685	(1,087,253)				118,153		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	07/02/2008	07/07/2018		15,500,000	4.6918 USD (USDLIBBBA3M)			653,746	3,115,920		3,115,920	69,395				183,307		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	07/02/2008	07/07/2015		14,600,000	4.4858 USD (USDLIBBBA3M)			585,710	1,485,535		1,485,535	(305,295)				116,572		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	07/02/2008	07/07/2023		20,300,000	4.8628 USD (USDLIBBBA3M)			890,909	5,853,412		5,853,412	186,499				331,498		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/02/2008	07/07/2028		25,400,000	4.9368 USD (USDLIBBBA3M)			1,133,530	8,877,429		8,877,429	43,488				503,882		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	07/14/2008	07/16/2028		9,200,000	4.8678 USD (USDLIBBBA3M)			405,019	3,131,819		3,131,819	17,748				182,653		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/21/2008	07/23/2013		6,600,000	4.4188 USD (USDLIBBBA3M)			261,120	151,863		151,863	(228,317)				24,842		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	07/28/2008	07/30/2013		12,100,000	4.2288 USD (USDLIBBBA3M)			455,888	274,494		274,494	(394,580)				46,318		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	08/11/2008	08/13/2013		8,300,000	4.2218 USD (USDLIBBBA3M)			312,644	199,424		199,424	(268,508)				32,809		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	08/25/2008	08/27/2028		11,400,000	4.7848 USD (USDLIBBBA3M)			492,733	3,760,508		3,760,508	18,921				227,167		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/08/2008	09/10/2013		30,000,000	3.8268 USD (USDLIBBBA3M)			1,008,041	726,647		726,647	(841,660)				125,748		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	09/08/2008	09/10/2015		16,200,000	4.0718 USD (USDLIBBBA3M)			584,032	1,574,503		1,574,503	(236,826)				133,848		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/08/2008	09/10/2018		17,100,000	4.3008 USD (USDLIBBBA3M)			655,638	3,133,337		3,133,337	158,275				205,467		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	09/08/2008	09/10/2023		21,200,000	4.4975 USD (USDLIBBBA3M)			854,538	5,375,296		5,375,296	236,786				349,112		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	09/08/2008	09/10/2028		18,000,000	4.6098 USD (USDLIBBBA3M)			745,765	5,513,170		5,513,170	43,892				359,124		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	09/08/2008	09/10/2038		16,600,000	4.6628 USD (USDLIBBBA3M)			696,559	6,161,060		6,161,060	(612,159)				423,761		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	09/16/2008	09/18/2013		36,600,000	3.4028 USD (USDLIBBBA3M)			1,073,478	805,227		805,227	(869,709)				155,819		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	09/22/2008	09/24/2013		20,000,000	4.1498 USD (USDLIBBBA3M)			735,046	559,098		559,098	(621,239)				86,120		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	09/22/2008	09/24/2023		10,000,000	4.7508 USD (USDLIBBBA3M)			427,623	2,790,684		2,790,684	95,231				164,971		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/22/2008	09/24/2038		10,000,000	4.8668 USD (USDLIBBBA3M)			439,223	4,106,812		4,106,812	(379,519)				255,468		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	10/02/2008	10/06/2013		27,500,000	3.9028 USD (USDLIBBBA3M)			942,473	755,339		755,339	(784,443)				121,047		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	10/02/2008	10/06/2015		28,000,000	4.1228 USD (USDLIBBBA3M)			1,021,209	2,828,855		2,828,855	(400,425)				234,381		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/02/2008	10/06/2023		10,800,000	4.4858 USD (USDLIBBBA3M)			433,099	2,730,982		2,730,982	118,876				178,441		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	10/06/2008	10/08/2013		38,600,000	3.6148 USD (USDLIBBBA3M)			1,212,252	978,506		978,506	(990,438)				170,514		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/06/2008	10/08/2018		21,200,000	4.1298 USD (USDLIBBBA3M)			774,976	3,714,813		3,714,813	238,253				256,441		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	10/06/2008	10/08/2023		16,600,000	4.2658 USD (USDLIBBBA3M)			629,397	3,833,452		3,833,452	205,318				274,340		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/06/2008	10/08/2028		25,100,000	4.2898 USD (USDLIBBBA3M)			957,703	6,603,001		6,603,001	87,195				502,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	10/06/2008	10/08/2038		13,600,000	4.2698 USD (USDLIBBBA3M)			516,195	4,023,691		4,023,691	(480,741)				347,695		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	10/06/2008	10/08/2015		16,600,000	3.8798 USD (USDLIBBBA3M)			565,321	1,569,153		1,569,153	(197,776)				139,092		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	10/08/2008	10/10/2013		30,000,000	3.5798 USD (USDLIBBBA3M)			932,024	757,555		757,555	(758,774)				132,994		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	10/08/2008	10/10/2013		12,300,000	3.5798 USD (USDLIBBBA3M)			382,130	310,598		310,598	(311,097)				54,528		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	10/08/2008	10/10/2023		22,400,000	4.2608 USD (USDLIBBBA3M)			848,455	5,161,535		5,161,535	277,577				370,288		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/08/2008	10/10/2028		22,500,000	4.3028 USD (USDLIBBBA3M)			861,693	5,958,596		5,958,596	76,248				450,078		005

SCHEDULE DB - PART A - SECTION 1

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	10/08/2008	10/10/2018		10,300,000	4.1398 USD (USDLIBBBA3M)			377,675	1,811,751		1,811,751	115,449				124,651		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	10/08/2008	10/10/2018		19,800,000	4.1398 USD (USDLIBBBA3M)			726,016	3,482,783		3,482,783	221,931				239,620		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/20/2008	10/22/2038		16,100,000	4.5418 USD (USDLIBBBA3M)			656,790	5,610,295		5,610,295	(591,224)				411,916		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/20/2008	10/22/2018		10,900,000	4.4378 USD (USDLIBBBA3M)			433,323	2,108,377		2,108,377	97,731				132,287		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	10/20/2008	10/22/2013		41,000,000	3.8268 USD (USDLIBBBA3M)			1,379,421	1,160,008		1,160,008	(1,129,942)				185,573		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	10/27/2008	10/29/2013		28,600,000	3.6658 USD (USDLIBBBA3M)			916,642	789,997		789,997	(742,699)				130,975		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/27/2008	10/29/2018		27,000,000	4.1238 USD (USDLIBBBA3M)			989,022	4,753,618		4,753,618	314,575				328,222		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/27/2008	10/29/2023		24,500,000	4.1388 USD (USDLIBBBA3M)			901,121	5,356,142		5,356,142	316,990				405,979		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/27/2008	10/29/2028		27,400,000	4.0718 USD (USDLIBBBA3M)			989,426	6,400,500		6,400,500	112,723				548,998		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/27/2008	10/29/2038		26,700,000	3.9868 USD (USDLIBBBA3M)			941,454	6,453,061		6,453,061	(915,150)				683,368		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	10/27/2008	10/29/2015		18,100,000	3.9318 USD (USDLIBBBA3M)			628,259	1,769,149		1,769,149	(213,632)				153,228		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/04/2008	11/06/2018		24,400,000	USDLIBBBA3M (4.4152 USD)			(965,814)	(4,706,495)		(4,706,495)	(231,483)				297,173		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/04/2008	11/06/2023		20,500,000	USDLIBBBA3M (4.4722 USD)			(823,127)	(5,163,304)		(5,163,304)	(224,548)				340,040		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/04/2008	11/06/2013		7,000,000	USDLIBBBA3M (3.7822 USD)			(232,768)	(204,570)		(204,570)	188,302				32,479		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/04/2008	11/06/2013		16,500,000	USDLIBBBA3M (3.7822 USD)			(548,667)	(482,201)		(482,201)	443,855				76,557		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/04/2008	11/06/2015		9,900,000	USDLIBBBA3M (4.1582 USD)			(366,424)	(1,036,744)		(1,036,744)	134,348				84,134		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/10/2008	11/12/2013		32,800,000	3.5898 USD (USDLIBBBA3M)			1,028,212	922,965		922,965	(817,718)				153,651		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/10/2008	11/12/2013		12,200,000	3.5898 USD (USDLIBBBA3M)			382,445	343,298		343,298	(304,151)				57,151		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/10/2008	11/12/2018		23,200,000	4.2178 USD (USDLIBBBA3M)			872,968	4,221,314		4,221,314	261,648				282,954		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/10/2008	11/12/2028		25,800,000	4.2748 USD (USDLIBBBA3M)			985,506	6,739,726		6,739,726	79,945				517,565		005

SCHEDULE DB - PART A - SECTION 1

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	11/10/2008	11/12/2038		24,800,000	4.2598 USD (USDLIBBBA3M)			943,588	7,295,607		7,295,607	(881,828)				635,210		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/10/2008	11/12/2015		18,900,000	3.9628 USD (USDLIBBBA3M)			662,973	1,884,826		1,884,826	(217,795)				161,082		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/24/2008	11/26/2023		30,100,000	3.5038 USD (USDLIBBBA3M)			915,536	4,648,754		4,648,754	505,292				500,537		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	11/24/2008	11/26/2013		29,800,000	3.1368 USD (USDLIBBBA3M)			797,012	754,339		754,339	(603,231)				142,657		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	11/24/2008	11/26/2015		21,200,000	3.3988 USD (USDLIBBBA3M)			622,546	1,797,099		1,797,099	(119,617)				181,889		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/24/2008	11/26/2018		11,700,000	3.5358 USD (USDLIBBBA3M)			359,617	1,677,595		1,677,595	202,479				143,162		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/24/2008	11/26/2018		38,000,000	3.5358 USD (USDLIBBBA3M)			1,167,987	5,448,598		5,448,598	657,623				464,972		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/24/2008	11/26/2028		39,700,000	3.4538 USD (USDLIBBBA3M)			1,187,685	5,896,005		5,896,005	266,599				797,370		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/24/2008	11/26/2038		17,500,000	3.3898 USD (USDLIBBBA3M)			512,339	2,206,568		2,206,568	(552,256)				448,565		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/24/2008	11/26/2038		39,900,000	3.3898 USD (USDLIBBBA3M)			1,168,132	5,030,975		5,030,975	(1,259,144)				1,022,728		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/26/2008	12/01/2018		14,600,000	3.188 USD (USDLIBBBA3M)			397,532	1,803,508		1,803,508	297,412				178,854		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/26/2008	12/01/2028		14,200,000	3.16 USD (USDLIBBBA3M)			382,665	1,534,593		1,534,593	113,826				285,328		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	11/26/2008	11/28/2023		8,000,000	3.1948 USD (USDLIBBBA3M)			218,547	986,451		986,451	149,282				133,066		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/02/2008	12/04/2018		38,000,000	2.9868 USD (USDLIBBBA3M)			958,601	4,252,578		4,252,578	838,124				465,834		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/02/2008	12/04/2023		10,000,000	2.9828 USD (USDLIBBBA3M)			251,863	1,017,048		1,017,048	199,216				166,458		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	12/02/2008	12/04/2028		10,000,000	2.9348 USD (USDLIBBBA3M)			247,056	770,602		770,602	90,074				200,987		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	12/02/2008	12/04/2028		10,000,000	2.9348 USD (USDLIBBBA3M)			247,056	770,602		770,602	90,074				200,987		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2013		12,400,000	2.6738 USD (USDLIBBBA3M)			273,685	273,637		273,637	(192,348)				60,607		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2018		50,800,000	2.9288 USD (USDLIBBBA3M)			1,250,766	5,522,135		5,522,135	1,150,436				623,609		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2018		87,100,000	2.9288 USD (USDLIBBBA3M)			2,144,522	9,468,070		9,468,070	1,972,499				1,069,219		005

SCHEDULE DB - PART A - SECTION 1

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2023		13,200,000	2.9638 USD (USDLIBBBA3M)			329,622	1,316,135		1,316,135	263,709				219,890		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2023		18,700,000	2.9638 USD (USDLIBBBA3M)			466,965	1,864,524		1,864,524	373,587				311,511		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2028		29,300,000	2.8878 USD (USDLIBBBA3M)			709,393	2,066,186		2,066,186	267,050				589,196		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2015		11,600,000	2.8518 USD (USDLIBBBA3M)			276,676	809,153		809,153	(616)				100,180		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/15/2008	12/17/2038		26,300,000	2.7558 USD (USDLIBBBA3M)			601,102	88,265		88,265	(756,077)				674,877		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/15/2008	12/17/2038		33,600,000	2.7558 USD (USDLIBBBA3M)			767,948	112,764		112,764	(965,938)				862,200		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/15/2008	12/18/2028		11,500,000	USDLIBBBA3M (2.8242 USD)			(270,799)	(709,216)		(709,216)	(106,947)				231,413		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	12/15/2008	12/17/2018		66,400,000	USDLIBBBA3M (2.7662 USD)			(1,524,517)	(6,601,045)		(6,601,045)	(1,602,252)				816,425		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/15/2008	12/17/2018		96,500,000	USDLIBBBA3M (2.7662 USD)			(2,215,601)	(9,593,386)		(9,593,386)	(2,328,574)				1,186,521		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/19/2008	12/23/2028		8,300,000	2.5348 USD (USDLIBBBA3M)			171,105	179,042		179,042	87,067				167,092		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/19/2008	12/23/2028		15,000,000	2.5348 USD (USDLIBBBA3M)			309,225	323,570		323,570	157,350				301,973		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/05/2009	01/07/2014		21,300,000	USDLIBBBA3M (2.3242 USD)			(394,075)	(432,271)		(432,271)	250,530				108,260		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2009	01/07/2019		9,900,000	USDLIBBBA3M (2.8482 USD)			(235,045)	(1,034,049)		(1,034,049)	(234,697)				122,312		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2009	01/07/2029		13,500,000	USDLIBBBA3M (3.0922 USD)			(353,457)	(1,327,162)		(1,327,162)	(103,765)				272,124		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2009	01/07/2029		8,200,000	USDLIBBBA3M (3.0922 USD)			(214,692)	(806,128)		(806,128)	(63,028)				165,290		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2009	01/07/2039		18,200,000	USDLIBBBA3M (3.0582 USD)			(470,324)	(1,124,076)		(1,124,076)	553,581				467,542		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2009	01/07/2039		12,900,000	USDLIBBBA3M (3.0582 USD)			(333,361)	(796,735)		(796,735)	392,373				331,390		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2009	01/07/2024		16,400,000	USDLIBBBA3M (3.0792 USD)			(427,252)	(1,820,309)		(1,820,309)	(311,060)				274,152		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	01/09/2009	01/13/2014		15,900,000	2.0098 USD (USDLIBBBA3M)			244,788	275,906		275,906	(136,644)				81,463		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/09/2009	01/13/2019		14,800,000	USDLIBBBA3M (2.5172 USD)			(302,948)	(1,257,329)		(1,257,329)	(392,053)				183,099		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/20/2009	01/22/2019		19,700,000	2.5168 USD (USDLIBBBA3M)			404,725	1,671,531		1,671,531	523,113				244,217		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/20/2009	01/22/2024		23,900,000	2.7738 USD (USDLIBBBA3M)			552,435	1,901,723		1,901,723	494,972				400,271		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/20/2009	01/22/2029		28,500,000	2.8247 USD (USDLIBBBA3M)			673,267	1,740,728		1,740,728	249,233				575,221		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/20/2009	01/22/2039		24,300,000	2.7907 USD (USDLIBBBA3M)			565,787	236,413		236,413	(710,713)				624,738		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	01/20/2009	01/22/2016		15,000,000	2.3088 USD (USDLIBBBA3M)			276,966	833,739		833,739	94,335				132,110		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	01/20/2009	01/22/2014		31,900,000	2.0598 USD (USDLIBBBA3M)			509,584	582,943		582,943	(285,587)				165,373		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/26/2009	01/28/2019		8,600,000	USDLIBBBA3M (2.7952 USD)			(200,785)	(871,053)		(871,053)	(208,689)				106,757		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/26/2009	01/28/2019		41,900,000	USDLIBBBA3M (2.7952 USD)			(978,245)	(4,243,850)		(4,243,850)	(1,016,752)				520,129		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/26/2009	01/28/2024		9,300,000	USDLIBBBA3M (3.0933 USD)			(244,852)	(1,042,696)		(1,042,696)	(173,894)				155,869		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/26/2009	01/28/2024		36,400,000	USDLIBBBA3M (3.0933 USD)			(958,344)	(4,081,090)		(4,081,090)	(680,617)				610,070		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	01/26/2009	01/28/2029		7,500,000	USDLIBBBA3M (3.1503 USD)			(201,736)	(795,532)		(795,532)	(53,629)				151,451		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/26/2009	01/28/2029		26,600,000	USDLIBBBA3M (3.1503 USD)			(715,490)	(2,821,486)		(2,821,486)	(190,204)				537,147		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	01/26/2009	01/28/2014		20,300,000	2.2408 USD (USDLIBBBA3M)			361,403	415,779		415,779	(216,055)				106,050		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	02/03/2009	02/05/2019		6,500,000	USDLIBBBA3M (2.9842 USD)			(164,283)	(730,855)		(730,855)	(148,068)				80,834		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	02/03/2009	02/05/2019		8,700,000	USDLIBBBA3M (2.9842 USD)			(219,887)	(978,221)		(978,221)	(198,183)				108,193		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/03/2009	02/05/2024		8,800,000	USDLIBBBA3M (3.2633 USD)			(246,991)	(1,138,359)		(1,138,359)	(155,231)				147,635		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/03/2009	02/05/2024		6,200,000	USDLIBBBA3M (3.2633 USD)			(174,016)	(802,026)		(802,026)	(109,367)				104,016		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	02/03/2009	02/05/2029		9,100,000	USDLIBBBA3M (3.3143 USD)			(260,035)	(1,170,699)		(1,170,699)	(57,711)				183,886		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	02/03/2009	02/05/2029		10,900,000	USDLIBBBA3M (3.3143 USD)			(311,471)	(1,402,266)		(1,402,266)	(69,126)				220,259		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	02/03/2009	02/05/2039		11,000,000	USDLIBBBA3M (3.3072 USD)			(313,547)	(1,208,317)		(1,208,317)	349,430				283,011		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	02/03/2009	02/05/2039		13,400,000	USDLIBBBA3M (3.3072 USD)			(381,958)	(1,471,950)		(1,471,950)	425,669				344,759		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	02/05/2009	02/09/2014		61,500,000	USDLIBBBA3M (2.5882 USD)			(1,312,286)	(1,532,411)		(1,532,411)	853,667				326,153		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	02/05/2009	02/09/2016		17,700,000	USDLIBBBA3M (2.9102 USD)			(434,676)	(1,323,035)		(1,323,035)	(20,579)				157,141		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/23/2009	02/25/2019		12,700,000	3.0767 USD (USDLIBBBA3M)			332,179	1,499,560		1,499,560	280,888				158,644		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/23/2009	02/25/2029		23,100,000	3.2947 USD (USDLIBBBA3M)			654,558	2,904,402		2,904,402	141,537				467,581		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/23/2009	02/25/2039		24,300,000	3.2767 USD (USDLIBBBA3M)			684,187	2,523,810		2,523,810	(771,922)				625,853		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/23/2009	02/25/2014		19,800,000	2.5168 USD (USDLIBBBA3M)			407,025	495,231		495,231	(256,553)				107,059		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	03/03/2009	03/05/2014		17,900,000	2.5997 USD (USDLIBBBA3M)			382,347	476,197		476,197	(244,069)				97,701		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	03/03/2009	03/05/2016		13,200,000	2.9737 USD (USDLIBBBA3M)			331,322	1,034,342		1,034,342	18,531				118,474		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/03/2009	03/05/2029		10,700,000	3.4517 USD (USDLIBBBA3M)			319,718	1,580,592		1,580,592	57,333				216,732		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/03/2009	03/05/2039		11,300,000	3.4297 USD (USDLIBBBA3M)			335,160	1,511,636		1,511,636	(367,651)				291,156		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Merrill Lynch Capital Services	03/06/2009	03/10/2039		45,000,000	USDLIBBBA3M (3.1875 USD)			(1,224,377)	(3,898,877)		(3,898,877)	1,413,443				1,159,775		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	03/06/2009	03/10/2039		50,000,000	USDLIBBBA3M (3.1913 USD)			(1,362,319)	(4,369,083)		(4,369,083)	1,571,392				1,288,639		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	03/09/2009	03/11/2039		50,000,000	USDLIBBBA3M (3.2993 USD)			(1,416,130)	(5,420,317)		(5,420,317)	1,597,928				1,288,706		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/09/2009	03/11/2039		50,000,000	USDLIBBBA3M (3.2633 USD)			(1,398,130)	(5,069,793)		(5,069,793)	1,589,406				1,288,706		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3373 USD)			(1,435,392)	(5,790,080)		(5,790,080)	1,608,621				1,288,774		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3333 USD)			(1,433,392)	(5,751,126)		(5,751,126)	1,607,674				1,288,774		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3453 USD)			(1,439,392)	(5,867,990)		(5,867,990)	1,610,516				1,288,774		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	03/11/2009	03/13/2039		50,000,000	USDLIBBBA3M (3.3793 USD)			(1,456,620)	(6,199,747)		(6,199,747)	1,618,054				1,288,841		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/12/2009	03/16/2039		16,000,000	USDLIBBBA3M (3.2752 USD)			(449,044)	(1,659,617)		(1,659,617)	509,943				412,494		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/29/2009	05/01/2029		12,100,000	3.4647 USD (USDLIBBBA3M)			363,647	1,804,997		1,804,997	54,199				246,269		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/29/2009	05/01/2039		14,000,000	3.5007 USD (USDLIBBBA3M)			425,788	2,065,891		2,065,891	(466,869)				361,798		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2009	05/20/2024		13,100,000	3.5398 USD (USDLIBBBA3M)			403,935	2,062,003		2,062,003	195,994				222,604		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2009	05/20/2029		24,700,000	3.6238 USD (USDLIBBBA3M)			782,365	4,235,073		4,235,073	85,793				503,514		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2009	05/20/2039		28,400,000	3.6728 USD (USDLIBBBA3M)			913,478	5,147,568		5,147,568	(974,497)				734,658		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/01/2009	06/03/2019		28,200,000	USDLIBBBA3M (4.0202 USD)			(1,002,886)	(5,012,741)		(5,012,741)	(423,009)				359,865		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2009	06/03/2024		28,100,000	USDLIBBBA3M (4.3272 USD)			(1,085,577)	(6,745,011)		(6,745,011)	(288,108)				478,297		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/01/2009	06/03/2029		26,500,000	USDLIBBBA3M (4.3682 USD)			(1,034,648)	(7,320,955)		(7,320,955)	(571)				540,839		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/01/2009	06/03/2014		16,100,000	USDLIBBBA3M (3.0622 USD)			(418,320)	(619,908)		(619,908)	271,573				96,656		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2009	06/03/2014		14,700,000	USDLIBBBA3M (3.0622 USD)			(381,945)	(566,003)		(566,003)	247,958				88,251		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/01/2009	06/03/2039		28,700,000	USDLIBBBA3M (4.3972 USD)			(1,128,867)	(9,272,140)		(9,272,140)	1,084,833				742,958		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/01/2009	06/03/2016		14,400,000	USDLIBBBA3M (3.5972 USD)			(451,200)	(1,483,175)		(1,483,175)	47,677				134,164		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	07/14/2010	07/16/2013		31,200,000	USDLIBBBA3M (1.3252 USD)			(268,252)	(171,533)		(171,533)	126,478				115,400		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/14/2010	07/16/2025		25,100,000	USDLIBBBA3M (3.5622 USD)			(777,292)	(4,018,961)		(4,018,961)	(318,056)				447,636		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	07/14/2010	07/16/2015		15,100,000	USDLIBBBA3M (2.1052 USD)			(247,607)	(641,753)		(641,753)	(33,479)				121,153		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	07/14/2010	07/16/2015		33,000,000	USDLIBBBA3M (2.1052 USD)			(541,128)	(1,402,507)		(1,402,507)	(73,165)				264,772		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	07/14/2010	07/16/2020		35,700,000	USDLIBBBA3M (3.1272 USD)			(950,256)	(4,466,550)		(4,466,550)	(877,539)				493,707		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	07/14/2010	07/16/2030		23,500,000	USDLIBBBA3M (3.7332 USD)			(767,929)	(4,383,102)		(4,383,102)	62,922				495,656		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/16/2010	07/20/2020		17,300,000	2.9538 USD (USDLIBBBA3M)			430,933	1,946,817		1,946,817	448,612				239,421		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/16/2010	07/20/2015		7,400,000	1.9148 USD (USDLIBBBA3M)			107,444	279,817		279,817	30,907				59,501		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/16/2010	07/22/2030		16,600,000	3.5788 USD (USDLIBBBA3M)			517,247	2,716,169		2,716,169	(34,774)				350,287		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/23/2010	07/28/2025		10,000,000	3.4498 USD (USDLIBBBA3M)			298,816	1,473,678		1,473,678	133,031				178,575		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/23/2010	07/29/2030		14,900,000	3.6318 USD (USDLIBBBA3M)			472,354	2,554,572		2,554,572	(35,858)				314,586		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/23/2010	07/27/2040		14,300,000	3.7678 USD (USDLIBBBA3M)			472,781	2,877,612		2,877,612	(545,353)				378,155		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/03/2010	08/05/2013		35,600,000	USDLIBBBA3M (1.0132 USD)			(198,089)	(146,677)		(146,677)	24,502				138,197		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/11/2010	08/13/2040		13,100,000	3.5947 USD (USDLIBBBA3M)			411,237	2,179,185		2,179,185	(489,768)				346,714		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/11/2010	08/13/2025		9,100,000	3.2147 USD (USDLIBBBA3M)			251,088	1,096,280		1,096,280	132,985				162,786		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/11/2010	08/13/2015		7,800,000	1.6337 USD (USDLIBBBA3M)			91,900	243,710		243,710	60,017				63,521		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/11/2010	08/13/2015		10,600,000	1.6337 USD (USDLIBBBA3M)			124,890	331,195		331,195	81,561				86,323		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	08/12/2010	08/17/2015		10,200,000	1.6707 USD (USDLIBBBA3M)			124,158	329,643		329,643	76,246				83,239		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/12/2010	08/17/2015		22,000,000	1.6707 USD (USDLIBBBA3M)			267,793	710,994		710,994	164,453				179,536		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/12/2010	08/18/2025		22,400,000	3.1907 USD (USDLIBBBA3M)			613,142	2,637,639		2,637,639	330,483				400,921		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/12/2010	08/16/2013		11,400,000	1.0397 USD (USDLIBBBA3M)			66,831	51,289		51,289	(9,409)				45,362		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/12/2010	08/17/2020		28,300,000	2.7207 USD (USDLIBBBA3M)			641,629	2,701,482		2,701,482	790,158				393,637		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/12/2010	08/16/2030		25,600,000	3.3937 USD (USDLIBBBA3M)			752,701	3,480,117		3,480,117	(40,810)				541,253		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/12/2010	08/16/2040		24,800,000	3.5417 USD (USDLIBBBA3M)			765,883	3,862,017		3,862,017	(920,945)				656,472		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/16/2010	08/19/2030		46,800,000	USDLIBBBA3M (3.1953 USD)			(1,282,679)	(4,980,659)		(4,980,659)	37,627				989,709		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/16/2010	08/20/2040		40,800,000	USDLIBBBA3M (3.3293 USD)			(1,172,905)	(4,609,593)		(4,609,593)	1,473,988				1,080,216		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/20/2010	08/24/2020		23,500,000	2.5787 USD (USDLIBBBA3M)			497,343	1,997,146		1,997,146	683,550				327,282		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/20/2010	08/24/2015		9,100,000	1.6217 USD (USDLIBBBA3M)			105,501	284,093		284,093	74,756				74,533		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/20/2010	08/24/2025		15,600,000	2.9747 USD (USDLIBBBA3M)			391,927	1,450,867		1,450,867	249,530				279,394		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/20/2010	08/24/2030		21,100,000	3.1377 USD (USDLIBBBA3M)			564,500	2,062,970		2,062,970	(12,321)				446,388		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/20/2010	08/24/2040		18,400,000	3.2527 USD (USDLIBBBA3M)			513,425	1,794,895		1,794,895	(656,791)				487,253		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2015		10,500,000	1.5568 USD (USDLIBBBA3M)			114,838	310,640		310,640	93,340				86,133		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2025		31,000,000	2.8928 USD (USDLIBBBA3M)			753,205	2,592,162		2,592,162	506,428				555,387		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2040		32,900,000	3.1638 USD (USDLIBBBA3M)			888,528	2,620,026		2,620,026	(1,164,630)				871,358		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/25/2010	08/28/2017		7,900,000	2.0468 USD (USDLIBBBA3M)			125,112	446,265		446,265	157,386				85,861		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/25/2010	08/27/2020		41,500,000	2.4978 USD (USDLIBBBA3M)			844,615	3,278,943		3,278,943	1,229,209				578,276		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/25/2010	08/27/2030		36,000,000	3.0538 USD (USDLIBBBA3M)			932,649	3,070,205		3,070,205	(12,226)				761,787		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/31/2010	09/02/2040		10,700,000	3.1697 USD (USDLIBBBA3M)			289,399	864,440		864,440	(378,401)				283,474		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/31/2010	09/02/2030		10,900,000	3.0477 USD (USDLIBBBA3M)			281,510	918,415		918,415	(3,259)				230,760		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/01/2010	09/03/2020		60,300,000	2.5408 USD (USDLIBBBA3M)			1,252,348	4,950,351		4,950,351	1,775,560				841,294		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	09/02/2010	09/07/2040		33,200,000	USDLIBBBA3M (3.3513 USD)			(958,623)	(3,897,455)		(3,897,455)	1,204,744				879,783		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/02/2010	09/07/2020		29,700,000	USDLIBBBA3M (2.6273 USD)			(642,536)	(2,627,598)		(2,627,598)	(855,784)				414,664		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/02/2010	09/07/2030		38,100,000	USDLIBBBA3M (3.2203 USD)			(1,050,196)	(4,188,468)		(4,188,468)	42,386				806,912		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/02/2010	09/07/2020		19,300,000	USDLIBBBA3M (2.6313 USD)			(418,312)	(1,713,203)		(1,713,203)	(555,537)				269,462		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/02/2010	09/07/2013		16,900,000	USDLIBBBA3M (1.0033 USD)			(91,162)	(79,416)		(79,416)	2,074				70,417		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/02/2010	09/07/2015		8,500,000	USDLIBBBA3M (1.6453 USD)			(100,421)	(273,776)		(273,776)	(72,262)				70,121		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/02/2010	09/07/2015		24,200,000	USDLIBBBA3M (1.6453 USD)			(285,903)	(779,456)		(779,456)	(205,734)				199,640		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/02/2010	09/07/2030		14,100,000	USDLIBBBA3M (3.2243 USD)			(389,219)	(1,558,466)		(1,558,466)	15,929				298,621		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	09/13/2010	09/15/2015		7,500,000	USDLIBBBA3M (1.7403 USD)			(95,528)	(262,354)		(262,354)	(58,495)				62,124		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/13/2010	09/15/2015		32,300,000	USDLIBBBA3M (1.7403 USD)			(411,408)	(1,129,871)		(1,129,871)	(251,917)				267,547		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/13/2010	09/15/2020		9,800,000	USDLIBBBA3M (2.7623 USD)			(224,980)	(965,021)		(965,021)	(272,598)				137,020		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/13/2010	09/16/2013		20,400,000	USDLIBBBA3M (1.0873 USD)			(126,625)	(111,222)		(111,222)	18,274				86,516		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/16/2010	09/20/2013		14,300,000	USDLIBBBA3M (0.9942 USD)			(74,928)	(69,773)		(69,773)	(1,059)				61,113		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/16/2010	09/21/2015		12,500,000	USDLIBBBA3M (1.6862 USD)			(151,997)	(421,117)		(421,117)	(106,748)				103,854		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/20/2010	09/22/2015		10,300,000	USDLIBBBA3M (1.6903 USD)			(125,419)	(348,405)		(348,405)	(87,559)				85,618		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/20/2010	09/23/2030		11,000,000	3.3977 USD (USDLIBBBA3M)			321,757	1,499,380		1,499,380	(23,051)				233,255		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/20/2010	09/22/2015		40,000,000	1.6858 USD (USDLIBBBA3M)			485,266	1,348,153		1,348,153	341,752				332,499		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/20/2010	09/22/2020		37,200,000	USDLIBBBA3M (2.7542 USD)			(848,742)	(3,641,153)		(3,641,153)	(1,039,105)				520,763		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/22/2010	09/24/2013		13,100,000	USDLIBBBA3M (0.8942 USD)			(54,971)	(55,257)		(55,257)	(14,591)				56,409		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/22/2010	09/24/2030		14,800,000	USDLIBBBA3M (3.2372 USD)			(408,869)	(1,662,745)		(1,662,745)	20,921				313,859		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	09/29/2010	10/01/2020		7,500,000	2.5238 USD (USDLIBBBA3M)			153,724	605,088		605,088	222,562				105,160		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/29/2010	10/01/2020		7,900,000	2.5238 USD (USDLIBBBA3M)			161,922	637,359		637,359	234,432				110,768		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/29/2010	10/01/2013		10,800,000	USDLIBBBA3M (0.8622 USD)			(41,910)	(44,139)		(44,139)	(16,216)				47,111		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/04/2010	10/06/2025		10,300,000	3.0327 USD (USDLIBBBA3M)			263,355	1,024,655		1,024,655	160,136				185,328		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/04/2010	10/07/2030		17,800,000	3.2247 USD (USDLIBBBA3M)			489,294	1,964,841		1,964,841	(28,618)				377,857		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/07/2010	10/13/2025		10,000,000	USDLIBBBA3M (2.9802 USD)			(250,833)	(933,810)		(933,810)	(158,436)				180,066		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	10/07/2010	10/14/2013		14,100,000	USDLIBBBA3M (0.7842 USD)			(44,039)	(51,884)		(51,884)	(33,528)				62,948		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	10/07/2010	10/12/2015		5,500,000	USDLIBBBA3M (1.4062 USD)			(51,388)	(145,870)		(145,870)	(64,835)				46,176		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/13/2010	10/15/2015		10,500,000	USDLIBBBA3M (1.3742 USD)			(95,321)	(269,553)		(269,553)	(127,720)				88,284		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/18/2010	10/20/2015		19,200,000	USDLIBBBA3M (1.4052 USD)			(180,930)	(510,879)		(510,879)	(230,841)				161,830		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/18/2010	10/21/2013		10,000,000	USDLIBBBA3M (0.7802 USD)			(31,734)	(37,056)		(37,056)	(24,999)				45,185		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/25/2010	10/27/2020		8,100,000	USDLIBBBA3M (2.5772 USD)			(171,360)	(684,888)		(684,888)	(238,435)				114,093		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/27/2010	10/29/2015		16,800,000	USDLIBBBA3M (1.5533 USD)			(183,547)	(519,442)		(519,442)	(182,635)				142,222		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/29/2010	11/02/2015		21,100,000	1.4227 USD (USDLIBBBA3M)			203,542	575,326		575,326	259,070				178,970		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/01/2010	11/03/2020		9,700,000	2.7137 USD (USDLIBBBA3M)			218,830	918,715		918,715	276,280				136,797		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2010	11/03/2030		10,100,000	3.5047 USD (USDLIBBBA3M)			307,745	1,535,050		1,535,050	(31,718)				214,848		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2010	11/03/2040		9,600,000	3.6887 USD (USDLIBBBA3M)			310,174	1,780,179		1,780,179	(369,522)				255,111		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	11/08/2010	11/11/2013		26,800,000	USDLIBBBA3M (0.7502 USD)			(79,338)	(98,188)		(98,188)	(82,896)				125,346		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	11/08/2010	11/10/2015		11,100,000	USDLIBBBA3M (1.3732 USD)			(102,013)	(288,769)		(288,769)	(144,368)				94,513		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/08/2010	11/10/2015		24,500,000	USDLIBBBA3M (1.3842 USD)			(227,859)	(645,026)		(645,026)	(316,092)				208,610		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/08/2010	11/10/2020		16,300,000	USDLIBBBA3M (2.6792 USD)			(362,681)	(1,501,380)		(1,501,380)	(469,333)				230,156		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/10/2010	11/12/2015		12,500,000	USDLIBBBA3M (1.5522 USD)			(137,089)	(389,285)		(389,285)	(142,049)				106,536		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/10/2010	11/12/2020		7,000,000	USDLIBBBA3M (2.8312 USD)			(166,300)	(725,086)		(725,086)	(193,825)				98,875		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/10/2010	11/12/2030		21,500,000	USDLIBBBA3M (3.6852 USD)			(694,388)	(3,849,572)		(3,849,572)	86,200				457,665		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/10/2010	11/12/2040		31,100,000	USDLIBBBA3M (3.9012 USD)			(1,071,616)	(7,104,447)		(7,104,447)	1,231,813				826,819		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2010	11/17/2020		37,700,000	USDLIBBBA3M (2.9792 USD)			(951,922)	(4,327,970)		(4,327,970)	(1,003,972)				532,973		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2010	11/17/2025		24,200,000	USDLIBBBA3M (3.5282 USD)			(743,906)	(3,792,703)		(3,792,703)	(311,718)				437,389		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2010	11/17/2030		9,300,000	USDLIBBBA3M (3.7642 USD)			(307,829)	(1,775,638)		(1,775,638)	41,108				198,042		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	11/16/2010	11/18/2015		52,400,000	1.7428 USD (USDLIBBBA3M)			675,052	1,924,540		1,924,540	510,029				447,876		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/16/2010	11/18/2020		78,400,000	3.0308 USD (USDLIBBBA3M)			2,019,794	9,306,177		9,306,177	2,056,682				1,108,551		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/16/2010	11/18/2025		46,100,000	3.5708 USD (USDLIBBBA3M)			1,436,599	7,452,942		7,452,942	582,014				833,296		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/17/2010	11/19/2013		14,400,000	0.9758 USD (USDLIBBBA3M)			74,861	82,467		82,467	13,768				68,200		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	11/22/2010	11/25/2013		7,300,000	USDLIBBBA3M (0.9772 USD)			(37,584)	(42,670)		(42,670)	(7,639)				34,893		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/22/2010	11/24/2020		7,200,000	USDLIBBBA3M (2.9722 USD)			(180,710)	(822,906)		(822,906)	(192,852)				101,912		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/29/2010	12/01/2025		10,700,000	3.4837 USD (USDLIBBBA3M)			322,982	1,622,066		1,622,066	140,840				193,679		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/29/2010	12/03/2040		20,200,000	3.8537 USD (USDLIBBBA3M)			684,481	4,422,169		4,422,169	(797,525)				537,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/29/2010	12/01/2020		16,600,000	2.9807 USD (USDLIBBBA3M)			417,577	1,908,409		1,908,409	444,251				235,248		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/29/2010	12/02/2030		20,000,000	3.6967 USD (USDLIBBBA3M)			646,304	3,615,012		3,615,012	(85,434)				426,387		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/30/2010	12/02/2040		13,400,000	3.8427 USD (USDLIBBBA3M)			452,607	2,903,743		2,903,743	(528,222)				356,600		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/30/2010	12/02/2025		14,800,000	3.4797 USD (USDLIBBBA3M)			446,170	2,236,859		2,236,859	195,219				267,920		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/30/2010	12/02/2020		26,800,000	2.9727 USD (USDLIBBBA3M)			672,053	3,065,026		3,065,026	719,163				379,864		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/30/2010	12/02/2030		14,600,000	3.6877 USD (USDLIBBBA3M)			470,509	2,619,274		2,619,274	(61,712)				311,262		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/02/2010	12/06/2015		19,100,000	USDLIBBBA3M (1.9093 USD)			(276,279)	(804,223)		(804,223)	(168,193)				164,643		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/02/2010	12/06/2020		26,500,000	USDLIBBBA3M (3.1363 USD)			(708,475)	(3,361,909)		(3,361,909)	(679,988)				375,871		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/02/2010	12/06/2040		18,100,000	USDLIBBBA3M (3.9813 USD)			(636,846)	(4,430,935)		(4,430,935)	726,665				481,770		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/02/2010	12/06/2025		19,200,000	USDLIBBBA3M (3.6233 USD)			(606,814)	(3,224,170)		(3,224,170)	(238,222)				347,719		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/02/2010	12/06/2030		19,300,000	USDLIBBBA3M (3.8233 USD)			(648,574)	(3,856,668)		(3,856,668)	93,836				411,589		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/15/2015		14,500,000	USDLIBBBA3M (2.2092 USD)			(252,678)	(742,358)		(742,358)	(89,776)				125,516		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/15/2015		24,300,000	USDLIBBBA3M (2.2092 USD)			(423,454)	(1,244,089)		(1,244,089)	(150,452)				210,347		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/15/2020		27,800,000	USDLIBBBA3M (3.4672 USD)			(834,170)	(4,231,622)		(4,231,622)	(646,435)				394,922		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/17/2040		17,700,000	USDLIBBBA3M (4.1762 USD)			(656,601)	(5,033,949)		(5,033,949)	730,103				471,377		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/15/2025		21,100,000	USDLIBBBA3M (3.9062 USD)			(725,758)	(4,241,635)		(4,241,635)	(228,856)				382,493		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	12/13/2010	12/16/2013		17,400,000	USDLIBBBA3M (1.3082 USD)			(146,440)	(163,801)		(163,801)	34,364				85,783		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	12/13/2010	12/16/2030		16,900,000	USDLIBBBA3M (4.0662 USD)			(608,334)	(3,996,329)		(3,996,329)	102,400				360,682		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/15/2010	12/17/2025		28,900,000	USDLIBBBA3M (3.9983 USD)			(1,019,609)	(6,121,717)		(6,121,717)	(299,490)				523,999		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/15/2010	12/17/2020		34,800,000	USDLIBBBA3M (3.5273 USD)			(1,063,857)	(5,458,739)		(5,458,739)	(794,873)				494,533		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	12/15/2010	12/17/2015		18,600,000	USDLIBBBA3M (2.2273 USD)			(326,813)	(963,772)		(963,772)	(113,035)				161,155		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/20/2010	12/23/2030		34,200,000	4.0567 USD (USDLIBBBA3M)			1,225,750	8,040,208		8,040,208	(208,616)				730,290		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/20/2010	12/24/2040		38,100,000	4.1587 USD (USDLIBBBA3M)			1,404,390	10,703,659		10,703,659	(1,569,929)				1,015,007		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	12/20/2010	12/22/2015		8,100,000	2.1537 USD (USDLIBBBA3M)			136,166	403,600		403,600	56,081				70,343		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	12/20/2010	12/22/2020		23,600,000	3.4317 USD (USDLIBBBA3M)			698,339	3,531,416		3,531,416	556,396				335,661		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/05/2009	06/09/2014		14,200,000	USDLIBBBA3M (3.3432 USD)			(408,510)	(610,534)		(610,534)	277,269				85,741		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	06/05/2009	06/09/2019		10,700,000	USDLIBBBA3M (4.2143 USD)			(401,029)	(2,034,616)		(2,034,616)	(143,950)				136,719		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/05/2009	06/09/2019		21,100,000	USDLIBBBA3M (4.2143 USD)			(790,813)	(4,012,187)		(4,012,187)	(283,863)				269,605		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/05/2009	06/09/2039		29,000,000	USDLIBBBA3M (4.5003 USD)			(1,169,840)	(9,957,236)		(9,957,236)	1,112,399				750,958		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/05/2009	06/09/2016		8,800,000	USDLIBBBA3M (3.8433 USD)			(297,170)	(983,379)		(983,379)	48,691				82,186		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/05/2009	06/09/2024		9,900,000	USDLIBBBA3M (4.4823 USD)			(397,577)	(2,539,051)		(2,539,051)	(91,658)				168,631		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/05/2009	06/09/2024		25,000,000	USDLIBBBA3M (4.4823 USD)			(1,003,983)	(6,411,744)		(6,411,744)	(231,459)				425,837		005

SCHEDULE DB - PART A - SECTION 1

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/05/2009	06/09/2029		7,700,000	USDLIBBBA3M (4.5173 USD)			(311,922)	(2,289,869)		(2,289,869)	5,837				157,228		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/05/2009	06/09/2029		26,500,000	USDLIBBBA3M (4.5173 USD)			(1,073,497)	(7,880,718)		(7,880,718)	20,087				541,109		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/19/2009	06/23/2014		10,700,000	3.2338 USD (USDLIBBBA3M)			295,374	455,183		455,183	(195,366)				65,463		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/19/2009	06/23/2024		10,700,000	4.3098 USD (USDLIBBBA3M)			410,506	2,552,505		2,552,505	108,456				182,563		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/19/2009	06/23/2029		15,500,000	4.3678 USD (USDLIBBBA3M)			603,648	4,285,871		4,285,871	(4,538)				316,867		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/19/2009	06/23/2039		15,300,000	4.3788 USD (USDLIBBBA3M)			597,542	4,892,477		4,892,477	(580,044)				396,482		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/26/2009	06/30/2024		17,400,000	3.9807 USD (USDLIBBBA3M)			612,124	3,548,949		3,548,949	205,752				297,126		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/26/2009	06/30/2029		21,300,000	4.0617 USD (USDLIBBBA3M)			766,626	4,971,504		4,971,504	17,169				435,689		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/26/2009	06/30/2039		22,400,000	4.1067 USD (USDLIBBBA3M)			816,325	5,975,001		5,975,001	(826,215)				580,680		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/07/2009	07/09/2014		20,450,000	2.7687 USD (USDLIBBBA3M)			469,215	751,393		751,393	(276,111)				126,958		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/07/2009	07/09/2014		103,550,000	2.7687 USD (USDLIBBBA3M)			2,375,901	3,804,730		3,804,730	(1,398,106)				642,858		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/07/2009	07/09/2019		27,200,000	3.6407 USD (USDLIBBBA3M)			861,274	4,212,890		4,212,890	494,476				349,758		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/07/2009	07/09/2029		21,400,000	USDLIBBBA3M (4.0413 USD)			(763,348)	(4,931,789)		(4,931,789)	(19,664)				438,062		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/07/2009	07/09/2039		29,500,000	USDLIBBBA3M (4.1093 USD)			(1,072,047)	(7,878,954)		(7,878,954)	1,086,378				765,091		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/13/2009	07/15/2014		9,700,000	2.6618 USD (USDLIBBBA3M)			212,955	344,058		344,058	(119,741)				60,544		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2019		12,100,000	3.4948 USD (USDLIBBBA3M)			366,439	1,763,192		1,763,192	234,450				155,787		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2024		10,100,000	3.7978 USD (USDLIBBBA3M)			336,473	1,864,353		1,864,353	130,317				172,778		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2029		12,100,000	3.8968 USD (USDLIBBBA3M)			415,081	2,541,548		2,541,548	17,927				247,812		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/13/2009	07/15/2039		12,500,000	3.9708 USD (USDLIBBBA3M)			438,052	2,999,279		2,999,279	(452,377)				324,291		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	07/13/2009	07/15/2019		54,900,000	USDLIBBBA3M (3.5023 USD)			(1,666,719)	(8,026,114)		(8,026,114)	(1,060,431)				706,834		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/17/2009	07/21/2016		9,200,000	USDLIBBBA3M (3.4912 USD)			(278,675)	(938,464)		(938,464)	17,135				87,346		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/17/2009	07/21/2014		35,100,000	USDLIBBBA3M (2.9972 USD)			(889,813)	(1,439,963)		(1,439,963)	544,516				220,251		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/17/2009	07/21/2014		31,000,000	USDLIBBBA3M (2.9972 USD)			(785,875)	(1,271,762)		(1,271,762)	480,912				194,523		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/17/2009	07/21/2019		25,500,000	USDLIBBBA3M (3.8802 USD)			(871,610)	(4,344,795)		(4,344,795)	(416,112)				328,723		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/17/2009	07/21/2024		22,200,000	USDLIBBBA3M (4.1682 USD)			(822,750)	(4,970,211)		(4,970,211)	(236,688)				380,039		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/17/2009	07/21/2029		23,200,000	USDLIBBBA3M (4.2692 USD)			(883,242)	(6,097,552)		(6,097,552)	6,673				475,380		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/17/2009	07/21/2039		23,200,000	USDLIBBBA3M (4.3482 USD)			(901,570)	(7,286,244)		(7,286,244)	882,928				602,071		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/27/2009	07/29/2014		20,700,000	USDLIBBBA3M (3.0373 USD)			(533,345)	(873,638)		(873,638)	326,090				130,805		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/27/2009	07/29/2014		17,000,000	USDLIBBBA3M (3.0373 USD)			(438,012)	(717,481)		(717,481)	267,804				107,424		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/27/2009	07/29/2024		12,500,000	USDLIBBBA3M (4.2743 USD)			(476,693)	(2,941,508)		(2,941,508)	(125,129)				214,189		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/27/2009	07/29/2029		11,900,000	USDLIBBBA3M (4.3743 USD)			(465,712)	(3,307,984)		(3,307,984)	9,696				243,998		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/27/2009	07/29/2039		11,900,000	USDLIBBBA3M (4.4383 USD)			(473,328)	(3,952,722)		(3,952,722)	458,409				308,948		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	07/27/2009	07/29/2024		34,500,000	4.2817 USD (USDLIBBBA3M)			1,318,226	8,145,702		8,145,702	343,861				591,160		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/27/2009	07/29/2019		39,000,000	3.9927 USD (USDLIBBBA3M)			1,377,458	6,932,407		6,932,407	603,838				503,593		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/10/2009	08/12/2014		17,400,000	USDLIBBBA3M (3.2742 USD)			(490,539)	(816,390)		(816,390)	310,031				111,282		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/10/2009	08/12/2014		17,800,000	USDLIBBBA3M (3.2742 USD)			(501,816)	(835,157)		(835,157)	317,158				113,840		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	08/10/2009	08/12/2016		14,300,000	USDLIBBBA3M (3.7822 USD)			(475,788)	(1,622,705)		(1,622,705)	61,394				136,912		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/10/2009	08/12/2019		12,300,000	USDLIBBBA3M (4.1732 USD)			(457,338)	(2,332,729)		(2,332,729)	(173,757)				159,288		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/10/2009	08/12/2024		10,100,000	USDLIBBBA3M (4.4392 USD)			(402,403)	(2,553,683)		(2,553,683)	(90,129)				173,351		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/17/2009	08/19/2019		9,000,000	USDLIBBBA3M (3.7032 USD)			(292,254)	(1,436,581)		(1,436,581)	(161,363)				116,721		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/17/2009	08/19/2024		6,100,000	USDLIBBBA3M (4.0102 USD)			(216,810)	(1,263,865)		(1,263,865)	(69,380)				104,783		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/17/2009	08/19/2039		5,500,000	USDLIBBBA3M (4.1822 USD)			(204,945)	(1,548,879)		(1,548,879)	206,013				142,946		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/01/2009	09/03/2019		8,300,000	3.5818 USD (USDLIBBBA3M)			258,783	1,261,674		1,261,674	158,020				107,975		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/01/2009	09/03/2024		7,300,000	3.9128 USD (USDLIBBBA3M)			251,767	1,436,619		1,436,619	86,617				125,618		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/01/2009	09/03/2029		13,300,000	4.0178 USD (USDLIBBBA3M)			472,664	3,022,073		3,022,073	4,681				273,514		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/02/2009	09/04/2024		14,000,000	USDLIBBBA3M (3.8852 USD)			(478,935)	(2,713,717)		(2,713,717)	(167,935)				240,939		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/14/2009	09/16/2014		22,000,000	USDLIBBBA3M (2.6782 USD)			(486,096)	(868,189)		(868,189)	249,711				144,822		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/14/2009	09/16/2016		7,800,000	USDLIBBBA3M (3.1582 USD)			(209,783)	(722,666)		(722,666)	(14,919)				75,663		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2014		11,300,000	USDLIBBBA3M (2.8453 USD)			(268,111)	(482,475)		(482,475)	145,466				74,742		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2014		18,200,000	USDLIBBBA3M (2.8453 USD)			(431,825)	(777,084)		(777,084)	234,290				120,382		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2019		8,500,000	USDLIBBBA3M (3.6923 USD)			(273,671)	(1,357,071)		(1,357,071)	(154,906)				111,007		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/18/2009	09/23/2024		8,300,000	USDLIBBBA3M (3.9873 USD)			(291,717)	(1,701,026)		(1,701,026)	(93,042)				143,160		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/21/2009	09/23/2014		48,100,000	2.7868 USD (USDLIBBBA3M)			1,112,795	2,008,404		2,008,404	(590,849)				318,404		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/21/2009	09/23/2014		43,000,000	2.7868 USD (USDLIBBBA3M)			994,806	1,795,455		1,795,455	(528,202)				284,644		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/21/2009	09/23/2016		32,500,000	3.2658 USD (USDLIBBBA3M)			907,563	3,150,168		3,150,168	31,953				316,075		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/21/2009	09/23/2019		69,800,000	3.6428 USD (USDLIBBBA3M)			2,212,313	10,918,546		10,918,546	1,299,754				911,752		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/21/2009	09/23/2024		30,700,000	3.9478 USD (USDLIBBBA3M)			1,066,672	6,161,533		6,161,533	351,269				529,519		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/28/2009	09/30/2014		10,500,000	2.6767 USD (USDLIBBBA3M)			231,304	422,954		422,954	(117,035)				69,891		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/02/2009	10/06/2019		10,900,000	3.2838 USD (USDLIBBBA3M)			306,091	1,451,531		1,451,531	233,936				142,756		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/02/2009	10/06/2024		12,300,000	3.6108 USD (USDLIBBBA3M)			385,626	2,023,147		2,023,147	162,235				212,474		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/02/2009	10/06/2029		12,500,000	3.7158 USD (USDLIBBBA3M)			405,022	2,302,826		2,302,826	14,019				257,757		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/02/2009	10/06/2039		13,000,000	3.7878 USD (USDLIBBBA3M)			430,583	2,655,348		2,655,348	(467,812)				338,704		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	10/19/2009	10/21/2014		22,500,000	USDLIBBBA3M (2.7473 USD)			(514,165)	(963,300)		(963,300)	256,299				152,210		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/19/2009	10/21/2014		19,000,000	USDLIBBBA3M (2.7473 USD)			(434,184)	(813,453)		(813,453)	216,430				128,533		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/19/2009	10/21/2024		13,900,000	USDLIBBBA3M (3.9383 USD)			(483,189)	(2,777,447)		(2,777,447)	(155,520)				240,532		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/19/2009	10/22/2029		13,300,000	USDLIBBBA3M (4.0563 USD)			(478,026)	(3,099,059)		(3,099,059)	7,437				274,612		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/19/2009	10/21/2039		13,100,000	USDLIBBBA3M (4.1433 USD)			(482,235)	(3,596,085)		(3,596,085)	495,312				341,571		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/23/2009	10/27/2019		3,700,000	3.6698 USD (USDLIBBBA3M)			118,702	588,021		588,021	68,606				48,664		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/23/2009	10/27/2024		5,200,000	4.0178 USD (USDLIBBBA3M)			184,920	1,083,916		1,083,916	55,495				90,046		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/23/2009	10/27/2029		8,100,000	4.1348 USD (USDLIBBBA3M)			297,526	1,978,951		1,978,951	(7,999)				167,313		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/02/2009	11/04/2014		14,400,000	2.7018 USD (USDLIBBBA3M)			323,416	615,499		615,499	(153,291)				98,444		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/02/2009	11/04/2029		27,100,000	4.0908 USD (USDLIBBBA3M)			985,070	6,447,540		6,447,540	(23,938)				560,140		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/02/2009	11/04/2039		26,800,000	4.1768 USD (USDLIBBBA3M)			997,213	7,534,359		7,534,359	(1,020,234)				699,287		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/02/2009	11/04/2014		34,000,000	2.7018 USD (USDLIBBBA3M)			763,621	1,453,261		1,453,261	(361,937)				232,437		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	11/06/2009	11/10/2014		16,800,000	USDLIBBBA3M (2.6772 USD)			(373,470)	(716,661)		(716,661)	172,772				115,362		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/06/2009	11/10/2019		17,800,000	USDLIBBBA3M (3.6742 USD)			(573,167)	(2,837,597)		(2,837,597)	(331,142)				234,770		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/06/2009	11/10/2024		13,600,000	USDLIBBBA3M (4.0692 USD)			(491,645)	(2,910,604)		(2,910,604)	(139,702)				235,886		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/06/2009	11/10/2029		13,600,000	USDLIBBBA3M (4.2042 USD)			(510,005)	(3,458,332)		(3,458,332)	19,850				281,240		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/06/2009	11/10/2039		12,800,000	USDLIBBBA3M (4.3012 USD)			(492,421)	(3,914,478)		(3,914,478)	495,391				334,090		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/20/2009	11/24/2019		8,700,000	3.4737 USD (USDLIBBBA3M)			262,040	1,272,988		1,272,988	176,782				115,067		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/20/2009	11/24/2024		8,100,000	3.9077 USD (USDLIBBBA3M)			279,122	1,592,241		1,592,241	90,237				140,718		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/20/2009	11/24/2029		12,900,000	4.0727 USD (USDLIBBBA3M)			465,813	3,037,655		3,037,655	(12,953)				267,068		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/20/2009	11/24/2039		12,300,000	4.1827 USD (USDLIBBBA3M)			457,677	3,475,101		3,475,101	(469,696)				321,268		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/23/2009	11/25/2014		15,900,000	2.5298 USD (USDLIBBBA3M)			328,921	648,256		648,256	(135,606)				110,381		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/01/2009	12/03/2019		12,400,000	3.3767 USD (USDLIBBBA3M)			361,183	1,735,506		1,735,506	262,111				164,297		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2009	12/03/2024		12,600,000	3.8237 USD (USDLIBBBA3M)			423,330	2,362,102		2,362,102	145,723				219,121		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2009	12/03/2029		17,100,000	3.9917 USD (USDLIBBBA3M)			603,247	3,827,752		3,827,752	(12,487)				354,278		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2009	12/03/2039		16,800,000	4.1077 USD (USDLIBBBA3M)			612,152	4,498,321		4,498,321	(636,591)				439,007		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/04/2009	12/08/2024		11,300,000	USDLIBBBA3M (4.0423 USD)			(404,154)	(2,388,014)		(2,388,014)	(115,611)				196,626		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/04/2009	12/08/2039		11,500,000	USDLIBBBA3M (4.2642 USD)			(436,826)	(3,436,100)		(3,436,100)	445,084				300,587		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	12/11/2009	12/15/2014		8,600,000	USDLIBBBA3M (2.6082 USD)			(184,178)	(373,778)		(373,778)	76,469				60,557		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/11/2009	12/15/2014		9,000,000	USDLIBBBA3M (2.6082 USD)			(192,745)	(391,163)		(391,163)	80,026				63,374		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/11/2009	12/15/2024		5,100,000	USDLIBBBA3M (4.0912 USD)			(184,855)	(1,105,472)		(1,105,472)	(50,311)				88,814		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/18/2009	12/22/2019		5,400,000	3.6667 USD (USDLIBBBA3M)			172,479	863,396		863,396	102,190				71,817		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/18/2009	12/22/2024		5,100,000	4.0867 USD (USDLIBBBA3M)			184,317	1,103,355		1,103,355	50,174				88,885		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/18/2009	12/22/2029		4,500,000	4.2147 USD (USDLIBBBA3M)			168,393	1,152,998		1,152,998	(9,133)				93,374		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/18/2009	12/22/2039		4,500,000	4.2927 USD (USDLIBBBA3M)			171,903	1,370,892		1,370,892	(175,360)				117,705		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	12/30/2009	01/04/2015		16,300,000	USDLIBBBA3M (2.9333 USD)			(400,936)	(833,745)		(833,745)	188,223				116,374		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2020		5,000,000	USDLIBBBA3M (3.9353 USD)			(173,087)	(891,936)		(891,936)	(84,611)				66,667		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2020		26,200,000	USDLIBBBA3M (3.9353 USD)			(906,974)	(4,673,743)		(4,673,743)	(443,360)				349,333		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2025		21,200,000	USDLIBBBA3M (4.3323 USD)			(818,051)	(5,159,326)		(5,159,326)	(176,961)				370,031		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2030		22,500,000	USDLIBBBA3M (4.4423 USD)			(892,965)	(6,506,972)		(6,506,972)	71,306				467,360		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	12/30/2009	01/04/2040		6,200,000	USDLIBBBA3M (4.5033 USD)			(249,843)	(2,148,523)		(2,148,523)	248,594				162,278		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/30/2009	01/04/2040		21,400,000	USDLIBBBA3M (4.5033 USD)			(862,363)	(7,415,869)		(7,415,869)	858,049				560,120		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2013		17,400,000	USDLIBBBA3M (2.0273 USD)			(270,349)	(2,423)		(2,423)	232,891				9,171		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2010	01/07/2015		15,500,000	2.8538 USD (USDLIBBBA3M)			368,820	769,947		769,947	(167,632)				110,888		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2010	01/07/2015		36,000,000	2.8538 USD (USDLIBBBA3M)			856,613	1,788,263		1,788,263	(389,338)				257,546		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2010	01/07/2020		7,500,000	3.8778 USD (USDLIBBBA3M)			255,261	1,308,553		1,308,553	129,591				100,059		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2010	01/07/2020		31,500,000	3.8778 USD (USDLIBBBA3M)			1,072,097	5,495,922		5,495,922	544,283				420,246		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	01/05/2010	01/07/2025		16,600,000	4.2798 USD (USDLIBBBA3M)			631,710	3,944,205		3,944,205	142,020				289,841		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2010	01/07/2030		5,800,000	4.3988 USD (USDLIBBBA3M)			227,620	1,640,890		1,640,890	(18,013)				120,504		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2010	01/07/2030		8,200,000	4.3988 USD (USDLIBBBA3M)			321,807	2,319,879		2,319,879	(25,467)				170,368		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	01/05/2010	01/07/2017		13,100,000	3.4148 USD (USDLIBBBA3M)			385,203	1,412,148		1,412,148	10,866				132,267		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/11/2010	01/13/2015		8,700,000	USDLIBBBA3M (2.8502 USD)			(207,055)	(434,626)		(434,626)	92,634				62,493		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/11/2010	01/13/2015		8,700,000	USDLIBBBA3M (2.8502 USD)			(207,055)	(434,626)		(434,626)	92,634				62,493		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/11/2010	01/13/2020		4,500,000	USDLIBBBA3M (3.9162 USD)			(155,068)	(797,670)		(797,670)	(76,698)				60,105		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/11/2010	01/13/2030		5,000,000	USDLIBBBA3M (4.4792 USD)			(200,447)	(1,473,269)		(1,473,269)	17,620				103,933		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/11/2010	01/13/2013		15,400,000	USDLIBBBA3M (1.8882 USD)			(218,364)	(8,598)		(8,598)	183,802				14,632		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	01/22/2010	01/26/2015		16,700,000	2.6608 USD (USDLIBBBA3M)			367,321	782,448		782,448	(141,933)				121,003		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	01/22/2010	01/26/2025		20,100,000	4.1448 USD (USDLIBBBA3M)			740,389	4,485,617		4,485,617	188,494				351,710		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	01/22/2010	01/26/2030		28,700,000	4.2968 USD (USDLIBBBA3M)			1,100,797	7,701,504		7,701,504	(83,074)				597,199		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/22/2010	01/26/2040		27,100,000	4.3978 USD (USDLIBBBA3M)			1,066,799	8,829,847		8,829,847	(1,078,741)				710,101		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	01/22/2010	01/26/2013		16,200,000	1.7288 USD (USDLIBBBA3M)			205,340	17,167		17,167	(163,998)				21,768		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	01/05/2011	01/07/2014		10,900,000	USDLIBBBA3M (1.3913 USD)			(99,951)	(118,074)		(118,074)	28,039				55,401		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/05/2011	01/07/2016		7,300,000	USDLIBBBA3M (2.2803 USD)			(131,837)	(395,424)		(395,424)	(44,671)				63,861		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	01/05/2011	01/07/2013		6,900,000	USDLIBBBA3M (0.9053 USD)			(29,738)	(636)		(636)	15,556				4,811		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/05/2011	01/07/2013		8,200,000	USDLIBBBA3M (0.9053 USD)			(35,340)	(756)		(756)	18,487				5,717		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/05/2011	01/07/2041		14,700,000	4.2697 USD (USDLIBBBA3M)			557,921	4,461,711		4,461,711	(616,802)				391,885		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2011	01/07/2031		17,600,000	4.1457 USD (USDLIBBBA3M)			646,163	4,374,436		4,374,436	(118,908)				376,251		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	01/14/2011	01/18/2016		45,500,000	USDLIBBBA3M (2.1543 USD)			(769,281)	(2,310,887)		(2,310,887)	(348,338)				400,016		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	01/14/2011	01/19/2026		47,100,000	3.8717 USD (USDLIBBBA3M)			1,605,229	9,296,503		9,296,503	516,665				856,963		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	01/14/2011	01/20/2031		31,800,000	4.0647 USD (USDLIBBBA3M)			1,145,159	7,516,673		7,516,673	(209,428)				680,488		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	01/14/2011	01/18/2041		34,200,000	USDLIBBBA3M (4.2103 USD)			(1,281,381)	(9,971,028)		(9,971,028)	1,427,427				912,223		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	01/14/2011	01/20/2031		25,100,000	USDLIBBBA3M (4.0643 USD)			(903,783)	(5,931,452)		(5,931,452)	165,260				537,115		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/18/2013		31,600,000	0.8097 USD (USDLIBBBA3M)			109,377	7,226		7,226	(35,964)				35,330		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/18/2013		26,600,000	0.8097 USD (USDLIBBBA3M)			92,070	6,083		6,083	(30,273)				29,740		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/20/2014		73,900,000	USDLIBBBA3M (1.2753 USD)			(599,867)	(737,233)		(737,233)	92,534				382,115		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/18/2021		26,100,000	USDLIBBBA3M (3.3933 USD)			(764,659)	(3,833,973)		(3,833,973)	(621,675)				372,935		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/19/2026		24,600,000	USDLIBBBA3M (3.8783 USD)			(840,023)	(4,874,563)		(4,874,563)	(268,977)				447,586		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/18/2013		14,400,000	USDLIBBBA3M (0.8053 USD)			(49,209)	(3,263)		(3,263)	15,758				16,100		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/18/2013		35,100,000	USDLIBBBA3M (0.8053 USD)			(119,947)	(7,954)		(7,954)	38,411				39,243		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/19/2026		8,900,000	USDLIBBBA3M (3.8973 USD)			(305,602)	(1,783,417)		(1,783,417)	(96,403)				161,932		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	01/19/2011	01/21/2016		3,000,000	USDLIBBBA3M (2.1552 USD)			(119,193)	(152,645)		(152,645)	(23,128)				26,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/24/2011	01/26/2021		14,100,000	USDLIBBBA3M (3.4793 USD)			(425,542)	(2,165,410)		(2,165,410)	(326,857)				201,744		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	01/24/2011	01/26/2016		12,800,000	USDLIBBBA3M (2.2383 USD)			(227,460)	(685,803)		(685,803)	(90,479)				112,936		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	01/26/2011	01/28/2013		33,000,000	0.8377 USD (USDLIBBBA3M)			124,480	12,963		12,963	(41,055)				46,016		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	01/26/2011	01/28/2021		14,200,000	3.4907 USD (USDLIBBBA3M)			430,290	2,193,202		2,193,202	327,785				203,244		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	01/26/2011	01/28/2026		13,400,000	3.9817 USD (USDLIBBBA3M)			471,842	2,819,287		2,819,287	139,367				244,037		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	01/26/2011	01/28/2016		22,300,000	2.2377 USD (USDLIBBBA3M)			396,318	1,196,143		1,196,143	159,318				196,931		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/26/2011	01/28/2031		13,000,000	4.1657 USD (USDLIBBBA3M)			481,678	3,271,875		3,271,875	(92,131)				278,356		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/26/2011	01/28/2041		28,100,000	4.2937 USD (USDLIBBBA3M)			1,077,133	8,670,717		8,670,717	(1,186,395)				749,882		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	02/03/2011	02/08/2016		16,000,000	USDLIBBBA3M (2.3963 USD)			(310,514)	(941,744)		(941,744)	(95,873)				141,986		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/03/2011	02/07/2013		17,400,000	USDLIBBBA3M (0.9103 USD)			(79,120)	(10,249)		(10,249)	31,601				28,266		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/03/2011	02/09/2026		11,900,000	USDLIBBBA3M (4.1343 USD)			(437,767)	(2,718,305)		(2,718,305)	(114,513)				216,992		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/03/2011	02/08/2021		15,100,000	USDLIBBBA3M (3.6553 USD)			(483,157)	(2,524,887)		(2,524,887)	(330,302)				216,528		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/03/2011	02/07/2031		8,300,000	USDLIBBBA3M (4.3083 USD)			(319,775)	(2,267,814)		(2,267,814)	64,700				177,854		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	02/07/2011	02/09/2016		7,600,000	USDLIBBBA3M (2.5313 USD)			(157,844)	(479,306)		(479,306)	(35,971)				67,473		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/07/2011	02/09/2018		9,000,000	USDLIBBBA3M (3.2033 USD)			(247,401)	(1,044,406)		(1,044,406)	(127,268)				102,451		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/07/2011	02/09/2021		8,700,000	USDLIBBBA3M (3.7813 USD)			(289,440)	(1,540,013)		(1,540,013)	(182,226)				124,776		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/07/2011	02/11/2041		7,900,000	USDLIBBBA3M (4.5073 USD)			(320,179)	(2,780,981)		(2,780,981)	342,735				210,965		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/08/2011	02/10/2021		20,800,000	3.7507 USD (USDLIBBBA3M)			685,680	3,632,562		3,632,562	440,004				298,365		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/08/2011	02/10/2016		32,800,000	2.5267 USD (USDLIBBBA3M)			679,792	2,065,479		2,065,479	157,533				291,328		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/08/2011	02/10/2026		21,300,000	4.1957 USD (USDLIBBBA3M)			796,947	5,020,306		5,020,306	197,746				388,437		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/08/2011	02/10/2031		26,100,000	4.3497 USD (USDLIBBBA3M)			1,016,735	7,296,348		7,296,348	(209,119)				559,402		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/08/2011	02/10/2016		11,500,000	USDLIBBBA3M (2.5283 USD)			(238,526)	(724,745)		(724,745)	(55,059)				102,142		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/08/2011	02/10/2021		9,400,000	USDLIBBBA3M (3.7423 USD)			(309,085)	(1,635,508)		(1,635,508)	(199,423)				134,838		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/08/2011	02/10/2031		14,100,000	USDLIBBBA3M (4.3493 USD)			(549,214)	(3,940,851)		(3,940,851)	112,948				302,206		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/19/2013		100,000,000	USDLIBBBA3M (1.0502 USD)			(596,739)	(97,685)		(97,685)	306,260				186,339		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/16/2016		172,000,000	USDLIBBBA3M (2.5692 USD)			(3,639,071)	(11,105,289)		(11,105,289)	(786,356)				1,531,723		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas	02/14/2011	02/18/2014		75,900,000	USDLIBBBA3M (1.6262 USD)			(890,109)	(1,105,069)		(1,105,069)	327,640				406,968		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/19/2013		185,200,000	USDLIBBBA3M (1.0472 USD)			(1,099,605)	(180,172)		(180,172)	561,671				345,100		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	02/14/2011	02/16/2018		40,100,000	USDLIBBBA3M (3.2032 USD)			(1,102,645)	(4,661,459)		(4,661,459)	(572,632)				457,332		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	02/14/2011	02/19/2013		31,200,000	1.0468 USD (USDLIBBBA3M)			185,122	30,336		30,336	(94,499)				58,138		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1762 USD)			(3,722,739)	(23,354,695)		(23,354,695)	(939,746)				1,824,791		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1762 USD)			(3,722,739)	(23,354,695)		(23,354,695)	(939,746)				1,824,791		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1862 USD)			(3,732,739)	(23,472,660)		(23,472,660)	(934,388)				1,824,791		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1922 USD)			(3,738,739)	(23,543,438)		(23,543,438)	(931,174)				1,824,791		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	02/14/2011	02/16/2026		49,700,000	USDLIBBBA3M (4.1792 USD)			(1,851,692)	(11,624,872)		(11,624,872)	(466,255)				906,921		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1832 USD)			(3,729,739)	(23,437,270)		(23,437,270)	(935,996)				1,824,791		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/18/2026		11,500,000	USDLIBBBA3M (4.1822 USD)			(428,805)	(2,693,929)		(2,693,929)	(107,701)				209,895		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/18/2026		88,500,000	USDLIBBBA3M (4.1822 USD)			(3,299,934)	(20,731,544)		(20,731,544)	(828,830)				1,615,277		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/17/2031		75,000,000	USDLIBBBA3M (4.3382 USD)			(2,913,554)	(20,843,316)		(20,843,316)	604,483				1,608,328		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/14/2011	02/17/2031		75,000,000	USDLIBBBA3M (4.3412 USD)			(2,915,804)	(20,877,451)		(20,877,451)	605,440				1,608,328		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas	02/14/2011	02/17/2031		75,000,000	USDLIBBBA3M (4.3432 USD)			(2,917,304)	(20,900,208)		(20,900,208)	606,079				1,608,328		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/18/2031		32,600,000	USDLIBBBA3M (4.3482 USD)			(1,269,685)	(9,109,353)		(9,109,353)	264,136				699,139		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/14/2011	02/18/2031		2,900,000	USDLIBBBA3M (4.3482 USD)			(112,947)	(810,341)		(810,341)	23,497				62,193		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/14/2011	02/18/2031		72,100,000	USDLIBBBA3M (4.3482 USD)			(2,808,107)	(20,146,759)		(20,146,759)	584,179				1,546,256		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/14/2011	02/18/2041		44,500,000	USDLIBBBA3M (4.4522 USD)			(1,779,439)	(15,171,327)		(15,171,327)	1,921,092				1,188,751		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/16/2021		100,000,000	USDLIBBBA3M (3.7392 USD)			(3,285,739)	(17,385,391)		(17,385,391)	(2,122,476)				1,435,899		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/16/2021		46,500,000	USDLIBBBA3M (3.7352 USD)			(1,526,009)	(8,069,737)		(8,069,737)	(988,305)				667,693		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/16/2021		100,000,000	USDLIBBBA3M (3.7362 USD)			(3,282,739)	(17,362,053)		(17,362,053)	(2,124,660)				1,435,899		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	02/18/2011	02/24/2014		14,700,000	USDLIBBBA3M (1.5402 USD)			(158,986)	(202,552)		(202,552)	49,661				79,389		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	02/18/2011	02/22/2016		8,600,000	USDLIBBBA3M (2.4882 USD)			(174,540)	(535,919)		(535,919)	(47,610)				76,787		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/18/2011	02/22/2013		17,000,000	USDLIBBBA3M (0.9622 USD)			(85,601)	(15,500)		(15,500)	36,264				32,614		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/18/2011	02/22/2013		8,700,000	USDLIBBBA3M (0.9622 USD)			(43,808)	(7,932)		(7,932)	18,559				16,691		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/23/2011	02/25/2013		13,500,000	0.9028 USD (USDLIBBBA3M)			59,546	11,838		11,838	(20,165)				26,622		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/23/2011	02/25/2031		20,800,000	4.2028 USD (USDLIBBBA3M)			778,145	5,353,307		5,353,307	(157,661)				446,312		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/23/2011	02/25/2016		8,400,000	2.3498 USD (USDLIBBBA3M)			158,599	488,258		488,258	58,150				75,099		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/23/2011	02/25/2021		22,500,000	3.5518 USD (USDLIBBBA3M)			695,269	3,585,020		3,585,020	507,657				323,567		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/23/2011	02/25/2041		18,500,000	4.3368 USD (USDLIBBBA3M)			716,890	5,873,226		5,873,226	(788,671)				494,368		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	02/23/2011	02/25/2014		9,000,000	1.4358 USD (USDLIBBBA3M)			87,667	113,518		113,518	(20,943)				48,663		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	03/02/2011	03/04/2026		11,500,000	4.0367 USD (USDLIBBBA3M)			410,833	2,501,199		2,501,199	117,277				210,201		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/02/2011	03/04/2013		13,900,000	USDLIBBBA3M (0.8753 USD)			(57,138)	(13,837)		(13,837)	15,391				29,074		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/02/2011	03/04/2021		11,000,000	3.5807 USD (USDLIBBBA3M)			342,811	1,780,456		1,780,456	246,013				158,374		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/02/2011	03/04/2041		17,200,000	4.3297 USD (USDLIBBBA3M)			664,860	5,440,010		5,440,010	(732,807)				459,785		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	03/03/2011	03/07/2031		51,500,000	USDLIBBBA3M (4.2683 USD)			(1,959,276)	(13,783,604)		(13,783,604)	408,030				1,105,885		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/03/2011	03/08/2021		40,200,000	USDLIBBBA3M (3.6583 USD)			(1,284,157)	(6,753,066)		(6,753,066)	(875,912)				579,172		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/03/2011	03/09/2026		37,800,000	USDLIBBBA3M (4.0953 USD)			(1,372,676)	(8,487,706)		(8,487,706)	(374,225)				691,280		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/03/2011	03/07/2041		49,600,000	USDLIBBBA3M (4.3903 USD)			(1,947,504)	(16,302,323)		(16,302,323)	2,129,284				1,326,085		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/07/2011	03/10/2031		13,100,000	USDLIBBBA3M (4.2513 USD)			(495,826)	(3,472,521)		(3,472,521)	103,494				281,366		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/07/2011	03/11/2041		12,100,000	USDLIBBBA3M (4.3823 USD)			(473,828)	(3,957,729)		(3,957,729)	519,465				323,563		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	03/07/2011	03/09/2016		15,400,000	USDLIBBBA3M (2.3983 USD)			(297,517)	(928,347)		(928,347)	(105,804)				138,457		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/15/2011	03/18/2013		16,400,000	0.7708 USD (USDLIBBBA3M)			49,292	16,344		16,344	593				37,923		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/15/2011	03/17/2014		13,400,000	1.2578 USD (USDLIBBBA3M)			105,533	149,775		149,775	(4,307)				74,155		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/15/2011	03/17/2026		32,100,000	3.9168 USD (USDLIBBBA3M)			1,106,346	6,533,900		6,533,900	347,599				587,526		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/15/2011	03/17/2031		37,400,000	4.1078 USD (USDLIBBBA3M)			1,360,447	9,100,852		9,100,852	(276,588)				803,713		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/15/2011	03/18/2041		35,800,000	4.2538 USD (USDLIBBBA3M)			1,354,872	10,784,001		10,784,001	(1,516,074)				957,645		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/15/2011	03/18/2013		8,800,000	USDLIBBBA3M (0.7972 USD)			(28,772)	(9,266)		(9,266)	1,990				20,349		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/15/2011	03/17/2016		12,300,000	2.1548 USD (USDLIBBBA3M)			207,183	650,286		650,286	114,833				110,965		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/21/2011	03/25/2013		13,800,000	USDLIBBBA3M (0.8432 USD)			(51,047)	(17,256)		(17,256)	8,242				33,330		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/25/2041		17,400,000	4.2258 USD (USDLIBBBA3M)			652,935	5,139,626		5,139,626	(735,318)				465,606		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/23/2016		29,200,000	USDLIBBBA3M (2.2482 USD)			(518,271)	(1,634,076)		(1,634,076)	(248,985)				264,104		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/23/2021		14,800,000	3.4448 USD (USDLIBBBA3M)			439,782	2,240,697		2,240,697	344,077				213,762		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/23/2026		14,100,000	3.9208 USD (USDLIBBBA3M)			486,098	2,877,798		2,877,798	152,333				258,233		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/24/2031		18,400,000	4.0968 USD (USDLIBBBA3M)			666,724	4,447,289		4,447,289	(136,969)				395,618		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/28/2011	04/01/2013		10,800,000	USDLIBBBA3M (0.9713 USD)			(53,730)	(17,297)		(17,297)	20,081				27,150		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/28/2011	03/30/2016		22,200,000	USDLIBBBA3M (2.4293 USD)			(434,121)	(1,374,928)		(1,374,928)	(151,621)				201,387		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/28/2011	03/30/2021		17,500,000	USDLIBBBA3M (3.5843 USD)			(544,337)	(2,842,918)		(2,842,918)	(386,940)				253,053		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	04/01/2013		51,900,000	0.9717 USD (USDLIBBBA3M)			258,409	83,171		83,171	(96,705)				130,469		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/30/2021		26,400,000	USDLIBBBA3M (3.5723 USD)			(818,004)	(4,263,760)		(4,263,760)	(586,023)				381,749		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/30/2026		34,500,000	USDLIBBBA3M (4.0163 USD)			(1,222,162)	(7,436,506)		(7,436,506)	(351,411)				632,304		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/31/2031		55,400,000	USDLIBBBA3M (4.1773 USD)			(2,051,738)	(14,069,061)		(14,069,061)	442,726				1,191,780		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/30/2041		54,500,000	USDLIBBBA3M (4.2933 USD)			(2,081,627)	(16,854,357)		(16,854,357)	2,330,159				1,458,717		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/28/2011	03/30/2016		44,400,000	2.4167 USD (USDLIBBBA3M)			862,647	2,731,831		2,731,831	308,506				402,774		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas	03/31/2011	04/04/2014		7,600,000	USDLIBBBA3M (1.4923 USD)			(77,424)	(110,623)		(110,623)	17,796				42,908		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/31/2011	04/04/2016		8,300,000	USDLIBBBA3M (2.3833 USD)			(158,508)	(502,512)		(502,512)	(61,391)				75,452		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/31/2011	04/04/2016		6,600,000	USDLIBBBA3M (2.3833 USD)			(126,042)	(399,588)		(399,588)	(48,817)				59,998		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/31/2011	04/05/2021		13,500,000	USDLIBBBA3M (3.5173 USD)			(410,904)	(2,121,739)		(2,121,739)	(306,031)				195,407		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/04/2011	04/08/2013		9,800,000	USDLIBBBA3M (0.949 USD)			(46,368)	(17,185)		(17,185)	15,175				25,566		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/04/2011	04/07/2031		33,600,000	USDLIBBBA3M (4.135 USD)			(1,229,471)	(8,317,856)		(8,317,856)	264,071				723,192		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/04/2011	04/06/2021		12,500,000	USDLIBBBA3M (3.52 USD)			(380,518)	(1,967,066)		(1,967,066)	(282,013)				180,962		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/04/2011	04/06/2041		9,900,000	5.254 USD (USDLIBBBA3M)			374,036	2,982,022		2,982,022	(421,592)				265,068		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	04/13/2011	04/15/2013		68,700,000	0.8948 USD (USDLIBBBA3M)			294,323	116,462		116,462	(62,592)				185,511		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	04/13/2011	04/15/2021		25,000,000	3.5478 USD (USDLIBBBA3M)			770,354	3,990,979		3,990,979	558,634				362,464		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	04/13/2011	04/15/2016		18,400,000	2.3628 USD (USDLIBBBA3M)			348,941	1,105,826		1,105,826	140,261				168,038		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	04/13/2011	04/15/2031		37,000,000	4.1838 USD (USDLIBBBA3M)			1,375,444	9,437,519		9,437,519	(301,335)				796,849		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/29/2013		12,500,000	USDLIBBBA3M (0.8163 USD)			(44,333)	(20,548)		(20,548)	(635)				35,934		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/29/2013		14,500,000	USDLIBBBA3M (0.8163 USD)			(51,426)	(23,836)		(23,836)	(737)				41,683		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/27/2021		23,700,000	3.4437 USD (USDLIBBBA3M)			706,748	3,589,057		3,589,057	546,247				344,296		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/27/2026		19,200,000	3.9227 USD (USDLIBBBA3M)			664,524	3,930,267		3,930,267	206,443				352,908		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/29/2041		28,500,000	4.2427 USD (USDLIBBBA3M)			1,077,602	8,523,667		8,523,667	(1,215,934)				763,923		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	04/25/2011	04/29/2013		20,000,000	0.8147 USD (USDLIBBBA3M)			70,612	32,772		32,772	1,334				57,494		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	04/25/2011	04/29/2041		33,400,000	USDLIBBBA3M (4.2383 USD)			(1,261,405)	(9,959,125)		(9,959,125)	1,424,233				895,265		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	04/25/2011	04/27/2021		24,400,000	USDLIBBBA3M (3.4443 USD)			(727,769)	(3,696,228)		(3,696,228)	(562,275)				354,465		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	04/25/2011	04/27/2026		18,500,000	USDLIBBBA3M (3.9223 USD)			(640,222)	(3,786,092)		(3,786,092)	(198,955)				340,041		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	04/25/2011	04/28/2031		20,600,000	USDLIBBBA3M (4.1033 USD)			(750,182)	(5,001,963)		(5,001,963)	164,134				444,083		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	04/27/2011	05/03/2013		8,000,000	USDLIBBBA3M (0.8102 USD)			(28,198)	(13,311)		(13,311)	(1,380)				23,381		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	04/27/2011	05/03/2031		44,700,000	USDLIBBBA3M (4.0802 USD)			(1,619,248)	(10,696,059)		(10,696,059)	355,785				963,976		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	05/03/2011	05/06/2013		12,900,000	USDLIBBBA3M (0.7693 USD)			(40,317)	(20,318)		(20,318)	(8,250)				38,159		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/03/2011	05/05/2016		9,900,000	USDLIBBBA3M (2.1263 USD)			(165,284)	(521,408)		(521,408)	(99,734)				91,162		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/03/2011	05/06/2041		11,800,000	4.1137 USD (USDLIBBBA3M)			431,518	3,218,297		3,218,297	(496,025)				316,398		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	05/03/2011	05/05/2021		26,700,000	3.3267 USD (USDLIBBBA3M)			766,272	3,795,288		3,795,288	637,957				388,388		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	05/03/2011	05/05/2031		45,700,000	3.9877 USD (USDLIBBBA3M)			1,613,636	10,288,359		10,288,359	(345,087)				985,689		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas	05/03/2011	05/06/2013		15,900,000	0.7687 USD (USDLIBBBA3M)			49,597	25,009		25,009	10,264				47,033		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	05/03/2011	05/05/2016		24,900,000	2.1267 USD (USDLIBBBA3M)			415,813	1,311,750		1,311,750	250,754				229,285		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	05/11/2011	05/13/2013		19,700,000	USDLIBBBA3M (0.7413 USD)			(56,305)	(30,579)		(30,579)	(19,388)				59,870		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/11/2011	05/13/2021		15,100,000	3.2777 USD (USDLIBBBA3M)			426,154	2,087,817		2,087,817	365,346				219,939		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	05/11/2011	05/13/2021		25,000,000	USDLIBBBA3M (3.2843 USD)			(707,203)	(3,469,834)		(3,469,834)	(603,695)				364,137		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	05/11/2011	05/13/2026		24,700,000	USDLIBBBA3M (3.7633 USD)			(817,029)	(4,589,320)		(4,589,320)	(286,891)				454,747		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	05/11/2011	05/13/2031		30,600,000	USDLIBBBA3M (3.9473 USD)			(1,068,494)	(6,700,496)		(6,700,496)	228,997				660,396		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	05/11/2011	05/13/2041		35,400,000	USDLIBBBA3M (4.0863 USD)			(1,285,307)	(9,458,498)		(9,458,498)	1,485,113				949,515		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	05/13/2011	05/17/2013		7,200,000	0.7178 USD (USDLIBBBA3M)			18,979	10,887		10,887	9,127				22,208		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/13/2011	05/19/2014		12,400,000	1.1768 USD (USDLIBBBA3M)			89,602	142,414		142,414	16,595				73,359		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/13/2011	05/19/2031		60,700,000	USDLIBBBA3M (3.9052 USD)			(2,094,753)	(12,903,077)		(12,903,077)	447,326				1,310,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	05/16/2011	05/20/2041		15,900,000	4.0597 USD (USDLIBBBA3M)			573,222	4,163,067		4,163,067	(665,922)				426,621		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/16/2011	05/19/2031		7,900,000	3.9237 USD (USDLIBBBA3M)			274,064	1,701,662		1,701,662	(59,027)				170,571		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2013		12,900,000	USDLIBBBA3M (0.7402 USD)			(36,619)	(21,036)		(21,036)	(14,025)				40,223		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2016		14,100,000	2.0538 USD (USDLIBBBA3M)			225,243	711,586		711,586	153,489				130,631		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2021		27,800,000	3.2408 USD (USDLIBBBA3M)			774,083	3,762,118		3,762,118	678,875				405,384		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2031		7,100,000	3.8908 USD (USDLIBBBA3M)			243,847	1,493,469		1,493,469	(52,094)				153,309		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2031		25,500,000	3.8908 USD (USDLIBBBA3M)			875,790	5,363,869		5,363,869	(187,098)				550,617		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2041		25,800,000	4.0268 USD (USDLIBBBA3M)			921,181	6,581,267		6,581,267	(1,075,977)				692,253		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	05/18/2011	05/20/2016		21,200,000	USDLIBBBA3M (2.0633 USD)			(340,678)	(1,076,665)		(1,076,665)	(228,897)				196,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	05/18/2011	05/20/2041		41,300,000	USDLIBBBA3M (4.0403 USD)			(1,480,180)	(10,649,138)		(10,649,138)	1,725,272				1,108,142		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	05/18/2011	05/20/2021		28,700,000	USDLIBBBA3M (3.2513 USD)			(802,156)	(3,908,043)		(3,908,043)	(698,696)				418,508		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	05/18/2011	05/20/2026		35,200,000	USDLIBBBA3M (3.7303 USD)			(1,152,437)	(6,403,810)		(6,403,810)	(414,791)				648,525		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	05/18/2011	05/20/2031		28,700,000	3.9047 USD (USDLIBBBA3M)			989,682	6,098,130		6,098,130	(212,266)				619,714		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas	05/25/2011	05/28/2013		8,500,000	0.7137 USD (USDLIBBBA3M)			21,300	13,762		13,762	12,593				27,250		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	05/25/2011	05/27/2031		17,500,000	3.8767 USD (USDLIBBBA3M)			597,379	3,643,599		3,643,599	(128,254)				378,071		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	05/25/2011	05/27/2014		13,600,000	1.1607 USD (USDLIBBBA3M)			94,873	155,422		155,422	22,404				81,095		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/25/2011	05/27/2041		14,400,000	4.0087 USD (USDLIBBBA3M)			510,565	3,620,775		3,620,775	(599,529)				386,504		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	06/01/2011	06/03/2013		17,900,000	USDLIBBBA3M (0.6443 USD)			(32,285)	(24,647)		(24,647)	(40,396)				58,537		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2011	06/03/2013		9,900,000	0.6427 USD (USDLIBBBA3M)			17,697	13,565		13,565	22,499				32,375		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	06/01/2011	06/03/2021		8,800,000	3.1067 USD (USDLIBBBA3M)			231,279	1,095,706		1,095,706	223,444				128,616		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/02/2011	06/06/2031		73,600,000	USDLIBBBA3M (3.8492 USD)			(2,492,382)	(15,010,983)		(15,010,983)	538,648				1,591,242		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/02/2011	06/06/2016		23,200,000	1.8857 USD (USDLIBBBA3M)			330,110	1,043,038		1,043,038	294,145				216,412		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/02/2011	06/06/2026		17,500,000	3.6487 USD (USDLIBBBA3M)			557,531	3,014,245		3,014,245	214,759				322,981		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/02/2011	06/06/2041		29,800,000	3.9937 USD (USDLIBBBA3M)			1,052,205	7,402,027		7,402,027	(1,239,705)				800,235		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/02/2011	06/06/2016		23,700,000	USDLIBBBA3M (1.8803 USD)			(335,945)	(1,061,165)		(1,061,165)	(301,678)				221,077		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/02/2011	06/06/2026		27,300,000	USDLIBBBA3M (3.6463 USD)			(869,092)	(4,694,346)		(4,694,346)	(335,369)				503,850		005

SCHEDULE DB - PART A - SECTION 1

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/02/2011	06/06/2041		44,100,000	USDLIBBBA3M (3.9983 USD)			(1,559,151)	(10,995,526)		(10,995,526)	1,835,645				1,184,240		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/02/2011	06/06/2021		25,700,000	USDLIBBBA3M (3.1373 USD)			(687,344)	(3,263,226)		(3,263,226)	(645,922)				375,800		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	06/02/2011	06/06/2031		57,800,000	3.8467 USD (USDLIBBBA3M)			1,955,888	11,766,329		11,766,329	(422,403)				1,249,644		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/13/2011	06/17/2013		14,500,000	USDLIBBBA3M (0.6003 USD)			(19,388)	(19,480)		(19,480)	(41,157)				49,527		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/13/2011	06/15/2021		12,900,000	USDLIBBBA3M (3.0773 USD)			(336,782)	(1,575,818)		(1,575,818)	(328,863)				188,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/16/2014		24,600,000	0.9807 USD (USDLIBBBA3M)			126,471	227,267		227,267	90,539				149,524		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/15/2016		9,600,000	1.8167 USD (USDLIBBBA3M)			129,611	410,094		410,094	128,514				89,871		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/15/2021		32,100,000	3.0787 USD (USDLIBBBA3M)			838,487	3,924,847		3,924,847	818,014				470,070		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/16/2031		44,800,000	3.7877 USD (USDLIBBBA3M)			1,487,857	8,715,851		8,715,851	(323,288)				969,302		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/17/2041		43,300,000	3.9307 USD (USDLIBBBA3M)			1,499,960	10,201,131		10,201,131	(1,792,106)				1,163,373		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/13/2011	06/17/2013		50,300,000	0.6027 USD (USDLIBBBA3M)			68,463	68,131		68,131	141,574				171,807		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/20/2011	06/23/2031		18,500,000	3.7777 USD (USDLIBBBA3M)			611,437	3,571,145		3,571,145	(134,209)				400,477		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/20/2011	06/24/2013		10,300,000	USDLIBBBA3M (0.6433 USD)			(17,578)	(16,627)		(16,627)	(25,726)				35,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/20/2011	06/24/2041		18,300,000	3.9237 USD (USDLIBBBA3M)			631,545	4,286,147		4,286,147	(757,543)				491,845		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	06/20/2011	06/22/2026		1,000,000	USDLIBBBA3M (3.5993 USD)			(31,267)	(166,450)		(166,450)	(12,509)				18,486		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/20/2011	06/22/2021		42,100,000	USDLIBBBA3M (3.0943 USD)			(1,103,721)	(5,200,602)		(5,200,602)	(1,067,128)				617,207		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/20/2011	06/23/2031		61,800,000	USDLIBBBA3M (3.7913 USD)			(2,050,934)	(12,058,854)		(12,058,854)	451,884				1,337,811		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/20/2011	06/24/2013		21,100,000	0.6517 USD (USDLIBBBA3M)			37,783	34,911		34,911	50,944				73,556		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/20/2011	06/22/2026		47,000,000	USDLIBBBA3M (3.6013 USD)			(1,470,472)	(7,834,461)		(7,834,461)	(587,449)				868,847		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/20/2011	06/24/2041		61,200,000	USDLIBBBA3M (3.9362 USD)			(2,119,701)	(14,490,741)		(14,490,741)	2,537,383				1,644,859		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/22/2011	06/24/2031		82,000,000	USDLIBBBA3M (3.7872 USD)			(2,716,356)	(15,949,098)		(15,949,098)	598,791				1,775,221		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/22/2011	06/24/2041		20,700,000	USDLIBBBA3M (3.9323 USD)			(715,750)	(4,884,833)		(4,884,833)	857,694				556,349		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/22/2011	06/24/2013		15,200,000	USDLIBBBA3M (0.6293 USD)			(23,519)	(23,493)		(23,493)	(40,114)				52,988		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas	06/22/2011	06/24/2031		82,700,000	3.7978 USD (USDLIBBBA3M)			2,748,311	16,220,125		16,220,125	(607,608)				1,790,375		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas	06/22/2011	06/24/2041		20,800,000	3.9347 USD (USDLIBBBA3M)			719,707	4,918,660		4,918,660	(862,096)				559,037		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/22/2011	06/24/2016		18,000,000	1.8427 USD (USDLIBBBA3M)			246,263	786,537		786,537	238,236				169,108		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	06/22/2011	06/24/2021		31,500,000	3.1137 USD (USDLIBBBA3M)			831,326	3,940,799		3,940,799	794,065				461,955		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	06/22/2011	06/24/2026		24,400,000	3.6167 USD (USDLIBBBA3M)			766,680	4,113,021		4,113,021	303,171				451,153		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/27/2011	06/29/2026		23,900,000	3.5678 USD (USDLIBBBA3M)			742,050	3,890,965		3,890,965	300,633				442,132		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/27/2011	06/30/2031		23,800,000	3.7698 USD (USDLIBBBA3M)			787,155	4,569,651		4,569,651	(176,318)				515,476		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/05/2013		18,500,000	USDLIBBBA3M (0.7023 USD)			(42,253)	(37,779)		(37,779)	(36,280)				66,489		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/05/2013		21,100,000	USDLIBBBA3M (0.7023 USD)			(48,191)	(43,089)		(43,089)	(41,379)				75,833		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/05/2016		15,700,000	USDLIBBBA3M (2.0113 USD)			(241,371)	(780,061)		(780,061)	(183,564)				148,137		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/07/2031		28,500,000	USDLIBBBA3M (3.9313 USD)			(985,358)	(6,177,255)		(6,177,255)	232,239				617,591		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/30/2011	07/05/2041		39,200,000	USDLIBBBA3M (4.0663 USD)			(1,408,219)	(10,330,791)		(10,330,791)	1,657,662				1,054,127		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	06/30/2011	07/05/2014		9,700,000	USDLIBBBA3M (1.1323 USD)			(63,864)	(115,286)		(115,286)	(23,836)				60,002		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	06/30/2011	07/05/2018		7,900,000	USDLIBBBA3M (2.6653 USD)			(173,120)	(721,406)		(721,406)	(171,082)				93,381		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/07/2011	07/11/2016		115,500,000	USDLIBBBA3M (2.0283 USD)			(1,796,516)	(5,814,758)		(5,814,758)	(1,340,940)				1,092,342		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/07/2011	07/12/2021		39,600,000	3.2857 USD (USDLIBBBA3M)			1,113,879	5,507,262		5,507,262	943,440				582,429		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	07/07/2011	07/11/2031		13,100,000	USDLIBBBA3M (3.9603 USD)			(456,853)	(2,897,669)		(2,897,669)	109,172				283,959		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	07/07/2011	07/11/2013		12,200,000	USDLIBBBA3M (0.7203 USD)			(30,186)	(26,655)		(26,655)	(22,836)				44,548		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/07/2011	07/11/2013		103,900,000	USDLIBBBA3M (0.7203 USD)			(257,075)	(227,005)		(227,005)	(194,482)				379,389		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	07/07/2011	07/11/2041		9,700,000	USDLIBBBA3M (4.0903 USD)			(350,890)	(2,604,190)		(2,604,190)	411,951				260,918		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	07/07/2011	07/13/2026		12,900,000	USDLIBBBA3M (3.7803 USD)			(426,658)	(2,431,550)		(2,431,550)	(148,207)				238,979		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/07/2011	07/11/2021		9,600,000	USDLIBBBA3M (3.2883 USD)			(270,281)	(1,337,124)		(1,337,124)	(228,536)				141,172		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	07/08/2011	07/12/2016		151,900,000	1.9047 USD (USDLIBBBA3M)			2,176,470	6,991,329		6,991,329	1,938,727				1,437,153		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/08/2011	07/12/2013		119,600,000	0.6507 USD (USDLIBBBA3M)			213,882	217,383		217,383	306,910				437,853		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/08/2011	07/12/2021		10,900,000	USDLIBBBA3M (3.1913 USD)			(296,418)	(1,432,228)		(1,432,228)	(267,067)				160,315		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	07/08/2011	07/12/2026		153,600,000	USDLIBBBA3M (3.67 USD)			(4,912,329)	(26,905,237)		(26,905,237)	(1,855,813)				2,845,230		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	07/08/2011	07/12/2031		231,200,000	USDLIBBBA3M (3.8625 USD)			(7,839,139)	(47,658,832)		(47,658,832)	1,835,413				5,011,926		005
Pay Floating USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	07/08/2011	07/12/2041		336,200,000	USDLIBBBA3M (4.0025 USD)			(11,869,982)	(84,212,839)		(84,212,839)	14,120,587				9,043,787		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/08/2011	07/13/2026		153,600,000	3.6675 USD (USDLIBBBA3M)			4,908,489	26,858,799		26,858,799	1,857,822				2,845,518		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/08/2011	07/14/2031		231,200,000	3.86 USD (USDLIBBBA3M)			7,833,359	47,569,708		47,569,708	(1,832,972)				5,012,667		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/08/2011	07/12/2041		336,200,000	4 USD (USDLIBBBA3M)			11,861,577	84,040,453		84,040,453	(14,116,226)				9,043,787		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/12/2011	07/15/2041		43,400,000	3.9117 USD (USDLIBBBA3M)			1,495,311	10,062,629		10,062,629	(1,804,439)				1,167,629		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	07/12/2011	07/14/2031		38,100,000	3.7687 USD (USDLIBBBA3M)			1,258,221	7,302,030		7,302,030	(288,367)				826,049		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	07/12/2011	07/14/2014		13,300,000	0.9967 USD (USDLIBBBA3M)			70,545	131,929		131,929	52,221				82,940		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas	07/19/2011	07/21/2014		13,800,000	0.9597 USD (USDLIBBBA3M)			68,666	130,239		130,239	60,824				86,594		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	07/19/2011	07/22/2013		8,500,000	0.6427 USD (USDLIBBBA3M)			15,349	15,714		15,714	23,666				31,914		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/19/2011	07/21/2016		8,200,000	1.7677 USD (USDLIBBBA3M)			107,058	338,517		338,517	115,965				77,852		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	07/19/2011	07/21/2031		31,900,000	USDLIBBBA3M (3.7723 USD)			(1,055,947)	(6,131,288)		(6,131,288)	244,015				691,984		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/19/2011	07/22/2013		25,800,000	USDLIBBBA3M (0.6433 USD)			(46,744)	(47,784)		(47,784)	(71,681)				96,869		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/19/2011	07/21/2021		27,400,000	USDLIBBBA3M (3.0403 USD)			(706,421)	(3,262,422)		(3,262,422)	(699,736)				403,576		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/19/2011	07/22/2041		34,900,000	3.9247 USD (USDLIBBBA3M)			1,208,440	8,185,963		8,185,963	(1,454,391)				939,261		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	07/19/2011	07/21/2026		36,200,000	USDLIBBBA3M (3.5663 USD)			(1,123,713)	(5,887,703)		(5,887,703)	(456,936)				671,166		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	07/19/2011	07/21/2021		19,300,000	USDLIBBBA3M (3.0403 USD)			(497,589)	(2,297,984)		(2,297,984)	(492,880)				284,270		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	07/19/2011	07/22/2041		65,900,000	USDLIBBBA3M (3.9202 USD)			(2,278,874)	(15,396,305)		(15,396,305)	2,744,717				1,773,562		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	07/28/2011	08/02/2021		10,000,000	3.0608 USD (USDLIBBBA3M)			260,144	1,205,971		1,205,971	253,734				147,573		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	07/28/2011	08/01/2013		26,800,000	USDLIBBBA3M (0.6352 USD)			(47,126)	(49,620)		(49,620)	(80,175)				103,073		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	07/28/2011	08/01/2031		14,400,000	3.7758 USD (USDLIBBBA3M)			477,568	2,773,705		2,773,705	(111,878)				312,622		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/29/2011	08/02/2041		7,700,000	3.8547 USD (USDLIBBBA3M)			261,542	1,694,907		1,694,907	(318,519)				207,339		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/02/2011	08/04/2031		51,900,000	3.4687 USD (USDLIBBBA3M)			1,563,666	7,533,317		7,533,317	(339,172)				1,126,992		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/04/2014		19,200,000	0.8057 USD (USDLIBBBA3M)			67,170	137,020		137,020	118,381				121,957		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/04/2016		14,100,000	1.5107 USD (USDLIBBBA3M)			148,733	453,309		453,309	235,233				134,588		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/04/2021		41,200,000	2.7487 USD (USDLIBBBA3M)			944,652	3,915,204		3,915,204	1,134,783				608,194		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/04/2026		45,200,000	3.2717 USD (USDLIBBBA3M)			1,272,762	5,733,258		5,733,258	640,553				839,215		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/05/2041		56,800,000	3.6178 USD (USDLIBBBA3M)			1,795,985	9,738,669		9,738,669	(2,281,676)				1,529,680		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/03/2011	08/05/2026		48,200,000	3.2297 USD (USDLIBBBA3M)			1,336,553	5,868,745		5,868,745	694,871				895,005		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/03/2011	08/05/2013		20,000,000	0.5797 USD (USDLIBBBA3M)			24,586	30,951		30,951	72,052				77,639		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/03/2011	08/05/2031		39,100,000	3.4257 USD (USDLIBBBA3M)			1,160,852	5,415,920		5,415,920	(247,901)				849,107		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/03/2011	08/05/2041		48,200,000	3.5687 USD (USDLIBBBA3M)			1,499,951	7,778,804		7,778,804	(1,922,633)				1,298,073		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/03/2011	08/05/2014		10,800,000	0.8217 USD (USDLIBBBA3M)			39,413	79,935		79,935	65,127				68,660		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/03/2011	08/05/2016		16,200,000	1.5277 USD (USDLIBBBA3M)			173,491	530,651		530,651	267,953				154,691		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/03/2011	08/05/2021		47,400,000	2.7287 USD (USDLIBBBA3M)			1,076,895	4,426,963		4,426,963	1,313,255				699,830		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas	08/04/2011	08/08/2016		8,100,000	1.4417 USD (USDLIBBBA3M)			79,926	240,435		240,435	140,744				77,434		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/04/2011	08/08/2013		11,300,000	0.5307 USD (USDLIBBBA3M)			8,559	14,407		14,407	46,515				44,168		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2013		5,200,000	USDLIBBBA3M (0.5283 USD)			(3,814)	(6,555)		(6,555)	(21,529)				20,325		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/09/2021		26,900,000	2.6477 USD (USDLIBBBA3M)			589,848	2,332,599		2,332,599	759,963				397,414		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/10/2026		27,000,000	3.1577 USD (USDLIBBBA3M)			729,741	3,051,319		3,051,319	399,256				501,604		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2031		21,800,000	3.3547 USD (USDLIBBBA3M)			632,144	2,780,087		2,780,087	(132,629)				473,520		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2041		26,300,000	3.5077 USD (USDLIBBBA3M)			802,871	3,915,210		3,915,210	(1,041,433)				708,387		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	08/04/2011	08/08/2014		7,900,000	0.7317 USD (USDLIBBBA3M)			21,863	47,368		47,368	54,930				50,353		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/04/2011	08/08/2013		11,300,000	0.5147 USD (USDLIBBBA3M)			6,751	13,319		13,319	48,305				44,168		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2013		5,200,000	USDLIBBBA3M (0.5233 USD)			(3,554)	(6,398)		(6,398)	(21,786)				20,325		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/09/2021		26,900,000	2.5737 USD (USDLIBBBA3M)			569,942	2,169,426		2,169,426	774,002				397,414		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2041		26,300,000	3.4347 USD (USDLIBBBA3M)			783,672	3,520,874		3,520,874	(1,031,441)				708,387		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	08/04/2011	08/08/2016		8,100,000	1.3837 USD (USDLIBBBA3M)			75,228	223,666		223,666	145,099				77,434		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/04/2011	08/08/2016		12,300,000	1.3837 USD (USDLIBBBA3M)			114,235	339,641		339,641	220,335				117,585		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/04/2011	08/10/2026		27,000,000	3.0937 USD (USDLIBBBA3M)			712,461	2,841,420		2,841,420	408,255				501,604		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/04/2011	08/08/2031		21,800,000	3.2867 USD (USDLIBBBA3M)			617,320	2,550,928		2,550,928	(126,374)				473,520		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/05/2011	08/09/2021		50,000,000	USDLIBBBA3M (2.7163 USD)			(1,130,949)	(4,617,456)		(4,617,456)	(1,388,292)				738,688		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/05/2011	08/09/2041		50,000,000	USDLIBBBA3M (3.5643 USD)			(1,554,949)	(8,025,557)		(8,025,557)	1,994,703				1,346,807		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	08/05/2011	08/11/2031		50,000,000	USDLIBBBA3M (3.4093 USD)			(1,477,449)	(6,798,363)		(6,798,363)	317,339				1,086,294		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/05/2011	08/10/2026		50,000,000	USDLIBBBA3M (3.2163 USD)			(1,380,949)	(6,007,416)		(6,007,416)	(724,283)				928,896		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/11/2031		22,600,000	3.3457 USD (USDLIBBBA3M)			653,487	2,850,371		2,850,371	(137,625)				491,005		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas	08/08/2011	08/12/2013		15,500,000	0.5137 USD (USDLIBBBA3M)			9,228	18,551		18,551	67,186				61,133		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	08/08/2011	08/12/2041		36,700,000	3.5007 USD (USDLIBBBA3M)			1,118,079	5,410,999		5,410,999	(1,453,136)				988,698		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/08/2011	08/12/2013		71,100,000	0.5137 USD (USDLIBBBA3M)			42,331	85,097		85,097	308,187				280,422		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/08/2011	08/10/2021		146,700,000	USDLIBBBA3M (2.6142 USD)			(3,168,774)	(12,316,543)		(12,316,543)	(4,176,579)				2,167,655		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/08/2011	08/10/2026		129,900,000	USDLIBBBA3M (3.1212 USD)			(3,464,481)	(14,105,470)		(14,105,470)	(1,944,618)				2,413,271		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/08/2011	08/12/2041		155,100,000	USDLIBBBA3M (3.4712 USD)			(4,679,424)	(21,927,748)		(21,927,748)	6,117,356				4,178,395		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/08/2011	08/10/2016		62,700,000	USDLIBBBA3M (1.4333 USD)			(613,919)	(1,842,483)		(1,842,483)	(1,094,696)				599,852		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/08/2011	08/11/2031		107,500,000	USDLIBBBA3M (3.3142 USD)			(3,074,540)	(13,034,543)		(13,034,543)	640,346				2,335,532		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/11/2014		7,600,000	0.7357 USD (USDLIBBBA3M)			21,397	46,267		46,267	52,932				48,565		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/11/2031		13,600,000	3.2777 USD (USDLIBBBA3M)			384,001	1,572,260		1,572,260	(78,917)				295,472		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas	08/08/2011	08/10/2013		11,200,000	0.5097 USD (USDLIBBBA3M)			6,220	13,130		13,130	48,990				43,976		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	08/08/2011	08/10/2016		4,300,000	1.4167 USD (USDLIBBBA3M)			41,389	123,807		123,807	75,736				41,138		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	08/08/2011	08/10/2016		8,400,000	1.4167 USD (USDLIBBBA3M)			80,853	241,855		241,855	147,950				80,363		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/08/2011	08/12/2013		11,200,000	0.5408 USD (USDLIBBBA3M)			9,703	15,265		15,265	45,543				44,173		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/08/2011	08/10/2016		4,400,000	1.4368 USD (USDLIBBBA3M)			43,236	129,848		129,848	76,678				42,095		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	08/08/2011	08/11/2014		7,600,000	0.7708 USD (USDLIBBBA3M)			24,064	50,550		50,550	50,326				48,565		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/08/2011	08/10/2026		16,500,000	3.0528 USD (USDLIBBBA3M)			428,775	1,654,597		1,654,597	252,884				306,536		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/08/2011	08/11/2031		13,600,000	3.2498 USD (USDLIBBBA3M)			380,207	1,513,585		1,513,585	(77,316)				295,472		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/08/2011	08/12/2041		17,300,000	3.4038 USD (USDLIBBBA3M)			510,287	2,206,293		2,206,293	(676,264)				466,062		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/09/2011	08/12/2041		36,800,000	3.1997 USD (USDLIBBBA3M)			1,010,002	3,149,593		3,149,593	(1,400,095)				991,392		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/09/2011	08/11/2031		32,200,000	3.0097 USD (USDLIBBBA3M)			822,572	2,387,675		2,387,675	(151,031)				699,573		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/09/2011	08/12/2013		30,300,000	0.4287 USD (USDLIBBBA3M)			(8,008)	20,421		20,421	156,681				119,505		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/09/2011	08/12/2013		7,800,000	0.4287 USD (USDLIBBBA3M)			(2,062)	5,257		5,257	40,334				30,764		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/09/2011	08/11/2014		16,000,000	0.5967 USD (USDLIBBBA3M)			22,651	61,673		61,673	133,080				102,242		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/09/2011	08/11/2016		16,300,000	1.2157 USD (USDLIBBBA3M)			123,973	352,051		352,051	317,517				156,001		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/09/2011	08/11/2021		31,000,000	2.3017 USD (USDLIBBBA3M)			572,437	1,807,421		1,807,421	950,351				458,132		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/09/2011	08/11/2026		26,500,000	2.8187 USD (USDLIBBBA3M)			626,346	1,903,218		1,903,218	437,946				492,364		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/10/2011	08/12/2016		32,000,000	USDLIBBBA3M (1.2413 USD)			(251,459)	(720,240)		(720,240)	(616,105)				306,377		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/10/2011	08/12/2026		58,600,000	USDLIBBBA3M (2.8883 USD)			(1,425,627)	(4,704,341)		(4,704,341)	(948,350)				1,088,885		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/10/2011	08/12/2031		57,500,000	USDLIBBBA3M (3.0993 USD)			(1,520,191)	(5,060,422)		(5,060,422)	291,008				1,249,330		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	08/10/2011	08/12/2021		61,800,000	USDLIBBBA3M (2.3723 USD)			(1,184,589)	(3,960,612)		(3,960,612)	(1,864,727)				913,454		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/10/2011	08/12/2014		175,100,000	USDLIBBBA3M (0.5973 USD)			(248,310)	(677,497)		(677,497)	(1,458,485)				1,119,857		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/10/2011	08/12/2041		70,300,000	USDLIBBBA3M (3.2762 USD)			(1,982,960)	(7,122,379)		(7,122,379)	2,701,227				1,893,882		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/11/2011	08/15/2031		12,400,000	3.0697 USD (USDLIBBBA3M)			324,322	1,034,165		1,034,165	(61,744)				269,480		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/11/2011	08/16/2021		26,400,000	2.3557 USD (USDLIBBBA3M)			504,189	1,654,050		1,654,050	799,006				390,461		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/11/2011	08/15/2026		17,600,000	2.8617 USD (USDLIBBBA3M)			423,720	1,355,381		1,355,381	287,119				327,136		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/11/2011	08/15/2041		18,100,000	3.2447 USD (USDLIBBBA3M)			505,081	1,716,642		1,716,642	(692,970)				487,684		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/15/2011	08/19/2013		48,700,000	USDLIBBBA3M (0.4472 USD)			3,412	(39,483)		(39,483)	(247,125)				195,053		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/15/2011	08/19/2013		14,200,000	USDLIBBBA3M (0.4472 USD)			995	(11,513)		(11,513)	(72,057)				56,874		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/15/2011	08/18/2014		17,600,000	USDLIBBBA3M (0.6032 USD)			(26,223)	(70,232)		(70,232)	(147,335)				113,133		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/15/2011	08/17/2026		37,000,000	USDLIBBBA3M (2.9582 USD)			(926,477)	(3,284,135)		(3,284,135)	(585,360)				687,867		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/15/2011	08/17/2016		37,500,000	USDLIBBBA3M (1.2372 USD)			(293,622)	(837,041)		(837,041)	(725,234)				359,715		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	08/15/2011	08/19/2041		18,800,000	3.3478 USD (USDLIBBBA3M)			543,995	2,181,456		2,181,456	(730,250)				506,642		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	08/15/2011	08/17/2016		17,400,000	1.2248 USD (USDLIBBBA3M)			134,083	380,633		380,633	338,507				166,908		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	08/15/2011	08/17/2021		19,700,000	2.3948 USD (USDLIBBBA3M)			382,297	1,297,358		1,297,358	590,751				291,413		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/15/2011	08/17/2026		18,400,000	2.9358 USD (USDLIBBBA3M)			456,613	1,583,069		1,583,069	293,242				342,074		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/15/2011	08/18/2031		15,400,000	3.1548 USD (USDLIBBBA3M)			415,891	1,486,860		1,486,860	(82,678)				334,751		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/17/2011	08/19/2031		51,100,000	USDLIBBBA3M (3.0242 USD)			(1,312,385)	(3,900,482)		(3,900,482)	246,575				1,110,846		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/17/2011	08/19/2013		13,800,000	USDLIBBBA3M (0.4482 USD)			1,067	(11,249)		(11,249)	(69,976)				55,272		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/17/2011	08/19/2016		10,900,000	USDLIBBBA3M (1.1732 USD)			(78,182)	(218,024)		(218,024)	(217,516)				104,636		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/19/2031		8,400,000	2.9998 USD (USDLIBBBA3M)			213,685	609,453		609,453	(39,668)				182,605		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/19/2031		51,800,000	2.9998 USD (USDLIBBBA3M)			1,317,724	3,758,295		3,758,295	(244,622)				1,126,063		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/19/2013		37,200,000	0.4428 USD (USDLIBBBA3M)			(4,885)	29,054		29,054	190,618				148,994		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/19/2014		19,300,000	0.5888 USD (USDLIBBBA3M)			25,644	72,554		72,554	164,697				124,165		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/20/2018		8,700,000	1.7208 USD (USDLIBBBA3M)			110,044	345,752		345,752	266,393				104,007		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/19/2021		19,600,000	2.2748 USD (USDLIBBBA3M)			356,498	1,096,559		1,096,559	604,113				290,026		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/19/2026		9,100,000	2.7908 USD (USDLIBBBA3M)			212,473	622,283		622,283	151,885				169,212		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2031		21,800,000	2.9148 USD (USDLIBBBA3M)			535,438	1,292,994		1,292,994	(96,225)				474,007		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2041		29,700,000	3.0928 USD (USDLIBBBA3M)			782,339	1,888,060		1,888,060	(1,115,006)				800,501		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2013		14,500,000	0.4708 USD (USDLIBBBA3M)			1,760	14,054		14,054	70,909				58,451		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2014		10,700,000	0.6098 USD (USDLIBBBA3M)			16,172	44,012		44,012	89,739				69,011		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2016		6,400,000	1.1768 USD (USDLIBBBA3M)			45,961	128,634		128,634	127,821				61,507		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2016		9,900,000	1.1768 USD (USDLIBBBA3M)			71,096	198,981		198,981	197,724				95,144		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/23/2021		23,100,000	2.2238 USD (USDLIBBBA3M)			407,747	1,192,641		1,192,641	719,670				342,033		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/19/2011	08/24/2026		25,000,000	2.6777 USD (USDLIBBBA3M)			554,487	1,363,556		1,363,556	432,098				465,102		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/19/2011	08/23/2041		28,800,000	3.0297 USD (USDLIBBBA3M)			740,145	1,457,547		1,457,547	(1,071,513)				776,280		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	08/19/2011	08/23/2013		11,800,000	0.4797 USD (USDLIBBBA3M)			2,354	12,186		12,186	56,923				47,669		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/19/2011	08/23/2016		21,800,000	1.1767 USD (USDLIBBBA3M)			156,295	437,948		437,948	435,566				209,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/19/2011	08/23/2021		36,500,000	2.2037 USD (USDLIBBBA3M)			636,541	1,824,540		1,824,540	1,142,797				540,442		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/19/2011	08/25/2031		23,700,000	2.8697 USD (USDLIBBBA3M)			571,158	1,239,151		1,239,151	(100,973)				515,433		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/19/2011	08/23/2016		31,800,000	USDLIBBBA3M (1.1913 USD)			(232,632)	(655,601)		(655,601)	(631,068)				305,728		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/19/2011	08/24/2026		52,800,000	USDLIBBBA3M (2.6863 USD)			(1,175,617)	(2,935,114)		(2,935,114)	(910,231)				982,294		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/19/2011	08/25/2031		44,500,000	USDLIBBBA3M (2.8763 USD)			(1,075,364)	(2,372,166)		(2,372,166)	190,829				967,797		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	08/19/2011	08/23/2013		25,600,000	USDLIBBBA3M (0.4853 USD)			(6,540)	(27,361)		(27,361)	(122,076)				103,417		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	08/19/2011	08/25/2014		11,200,000	USDLIBBBA3M (0.6313 USD)			(19,213)	(50,270)		(50,270)	(92,421)				72,416		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	08/19/2011	08/23/2021		60,700,000	USDLIBBBA3M (2.2153 USD)			(1,065,618)	(3,092,189)		(3,092,189)	(1,895,533)				898,762		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	08/19/2011	08/23/2041		57,800,000	USDLIBBBA3M (3.0422 USD)			(1,492,655)	(3,073,743)		(3,073,743)	2,154,235				1,557,952		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/19/2011	08/23/2013		21,900,000	0.4867 USD (USDLIBBBA3M)			5,902	23,603		23,603	104,129				88,470		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/19/2011	08/23/2021		9,000,000	2.2147 USD (USDLIBBBA3M)			157,945	458,035		458,035	281,089				133,260		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/22/2011	08/25/2031		19,800,000	2.9087 USD (USDLIBBBA3M)			484,378	1,155,070		1,155,070	(86,719)				430,615		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/22/2011	08/24/2026		20,800,000	2.7217 USD (USDLIBBBA3M)			469,946	1,246,143		1,246,143	355,693				386,964		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/22/2011	08/26/2041		23,500,000	3.0667 USD (USDLIBBBA3M)			612,023	1,367,877		1,367,877	(878,443)				633,514		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/22/2011	08/26/2013		12,100,000	0.5147 USD (USDLIBBBA3M)			6,335	15,470		15,470	54,926				49,192		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/24/2011	08/27/2018		8,200,000	1.8607 USD (USDLIBBBA3M)			114,629	388,706		388,706	242,893				98,196		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/24/2011	08/26/2031		14,000,000	USDLIBBBA3M (3.0733 USD)			(365,472)	(1,173,619)		(1,173,619)	71,316				304,498		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	08/24/2011	08/26/2013		14,200,000	USDLIBBBA3M (0.5223 USD)			(8,451)	(18,825)		(18,825)	(63,404)				57,729		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/24/2011	08/26/2016		15,000,000	USDLIBBBA3M (1.3093 USD)			(126,977)	(372,871)		(372,871)	(281,885)				144,374		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/29/2011	08/31/2016		9,100,000	USDLIBBBA3M (1.3163 USD)			(77,871)	(228,287)		(228,287)	(170,274)				87,751		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/29/2011	08/31/2016		21,200,000	USDLIBBBA3M (1.3163 USD)			(181,414)	(531,833)		(531,833)	(396,682)				204,430		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	08/29/2011	08/31/2021		9,700,000	USDLIBBBA3M (2.4313 USD)			(191,461)	(667,349)		(667,349)	(286,822)				143,806		005
Pay Fixed USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	08/29/2011	08/31/2031		12,400,000	3.1137 USD (USDLIBBBA3M)			329,607	1,124,905		1,124,905	(67,438)				269,797		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	08/29/2011	08/31/2021		11,300,000	USDLIBBBA3M (2.4373 USD)			(223,722)	(783,026)		(783,026)	(333,653)				167,527		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/29/2011	09/01/2031		17,100,000	USDLIBBBA3M (3.1163 USD)			(454,984)	(1,558,177)		(1,558,177)	93,189				372,086		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	08/30/2011	09/03/2013		27,700,000	USDLIBBBA3M (0.4972 USD)			(8,870)	(32,758)		(32,758)	(133,414)				114,490		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	08/30/2011	09/03/2013		11,200,000	USDLIBBBA3M (0.4972 USD)			(3,586)	(13,245)		(13,245)	(53,944)				46,292		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	08/30/2011	09/01/2016		27,900,000	USDLIBBBA3M (1.2402 USD)			(216,231)	(621,671)		(621,671)	(544,312)				269,138		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	08/30/2011	09/01/2026		36,900,000	USDLIBBBA3M (2.8302 USD)			(872,693)	(2,693,644)		(2,693,644)	(609,333)				687,041		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	08/30/2011	09/01/2031		26,600,000	USDLIBBBA3M (3.0192 USD)			(679,370)	(2,003,712)		(2,003,712)	131,682				578,800		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	08/30/2011	09/02/2041		29,600,000	USDLIBBBA3M (3.1782 USD)			(803,054)	(2,400,394)		(2,400,394)	1,125,454				798,225		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/30/2011	09/03/2013		33,400,000	0.4987 USD (USDLIBBBA3M)			11,196	39,835		39,835	160,372				138,049		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/30/2011	09/03/2013		17,700,000	0.4987 USD (USDLIBBBA3M)			5,933	21,110		21,110	84,988				73,158		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/30/2011	09/01/2016		30,900,000	1.2527 USD (USDLIBBBA3M)			243,344	702,545		702,545	599,267				298,078		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	08/30/2011	09/01/2021		37,300,000	2.3677 USD (USDLIBBBA3M)			709,641	2,359,822		2,359,822	1,123,902				553,074		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	08/30/2011	09/01/2026		33,800,000	2.8507 USD (USDLIBBBA3M)			806,306	2,551,810		2,551,810	554,546				629,322		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	08/30/2011	09/01/2031		26,900,000	3.0407 USD (USDLIBBBA3M)			692,815	2,115,952		2,115,952	(135,605)				585,328		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	08/30/2011	09/02/2041		27,700,000	3.2077 USD (USDLIBBBA3M)			759,679	2,414,402		2,414,402	(1,057,477)				746,988		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	08/31/2011	09/02/2031		91,600,000	USDLIBBBA3M (3.0312 USD)			(2,350,604)	(7,070,807)		(7,070,807)	457,505				1,993,309		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/31/2011	09/02/2013		14,300,000	0.5038 USD (USDLIBBBA3M)			5,543	17,545		17,545	67,968				58,984		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/31/2011	09/02/2016		17,100,000	1.2508 USD (USDLIBBBA3M)			134,365	387,494		387,494	332,077				165,017		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	08/31/2011	09/02/2013		14,200,000	USDLIBBBA3M (0.5042 USD)			(5,561)	(17,461)		(17,461)	(67,436)				58,572		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	08/31/2011	09/02/2016		17,300,000	USDLIBBBA3M (1.2562 USD)			(136,871)	(395,421)		(395,421)	(335,097)				166,947		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	08/31/2011	09/02/2031		91,700,000	3.0398 USD (USDLIBBBA3M)			2,361,056	7,200,758		7,200,758	(461,328)				1,995,485		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/31/2011	09/02/2016		24,700,000	1.2727 USD (USDLIBBBA3M)			199,492	579,373		579,373	474,663				238,358		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/31/2011	09/02/2021		12,200,000	2.4077 USD (USDLIBBBA3M)			237,005	811,940		811,940	364,187				180,927		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/02/2011	09/06/2013		9,800,000	USDLIBBBA3M (0.5072 USD)			(4,350)	(12,446)		(12,446)	(46,493)				40,752		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/02/2011	09/06/2021		13,900,000	2.2608 USD (USDLIBBBA3M)			249,920	755,335		755,335	428,824				206,268		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/02/2011	09/06/2026		16,800,000	2.7328 USD (USDLIBBBA3M)			381,358	1,026,096		1,026,096	285,870				312,956		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/02/2011	09/06/2031		20,500,000	2.9208 USD (USDLIBBBA3M)			503,888	1,230,398		1,230,398	(94,499)				446,232		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/02/2011	09/06/2041		24,800,000	3.0808 USD (USDLIBBBA3M)			649,261	1,514,599		1,514,599	(930,780)				668,911		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	09/02/2011	09/06/2016		24,900,000	USDLIBBBA3M (1.1842 USD)			(179,626)	(503,155)		(503,155)	(499,507)				240,646		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/02/2011	09/06/2013		19,100,000	USDLIBBBA3M (0.5042 USD)			(7,905)	(23,869)		(23,869)	(91,180)				79,424		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/02/2011	09/06/2021		26,600,000	USDLIBBBA3M (2.2472 USD)			(474,647)	(1,415,564)		(1,415,564)	(823,166)				394,729		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/02/2011	09/06/2026		17,300,000	USDLIBBBA3M (2.7092 USD)			(388,625)	(1,006,809)		(1,006,809)	(296,495)				322,270		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/02/2011	09/06/2031		20,300,000	USDLIBBBA3M (2.9032 USD)			(495,399)	(1,162,982)		(1,162,982)	92,072				441,878		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/02/2011	09/06/2041		24,700,000	USDLIBBBA3M (3.0652 USD)			(642,790)	(1,429,217)		(1,429,217)	925,015				666,214		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/06/2011	09/09/2013		13,700,000	0.5378 USD (USDLIBBBA3M)			9,876	20,566		20,566	61,381				57,311		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/06/2011	09/08/2016		41,300,000	1.1808 USD (USDLIBBBA3M)			295,331	828,999		828,999	830,791				399,441		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/06/2011	09/08/2021		60,000,000	2.1538 USD (USDLIBBBA3M)			1,012,852	2,728,016		2,728,016	1,895,384				890,646		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/06/2011	09/08/2026		45,300,000	2.5958 USD (USDLIBBBA3M)			964,930	2,009,159		2,009,159	802,730				844,031		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/06/2011	09/08/2031		31,600,000	2.7768 USD (USDLIBBBA3M)			730,304	1,190,657		1,190,657	(126,699)				687,950		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/06/2011	09/09/2041		47,300,000	2.9218 USD (USDLIBBBA3M)			1,161,729	1,340,255		1,340,255	(1,737,252)				1,275,968		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/06/2011	09/08/2016		41,400,000	USDLIBBBA3M (1.1802 USD)			(295,798)	(830,100)		(830,100)	(833,032)				400,408		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/06/2011	09/08/2026		45,800,000	USDLIBBBA3M (2.6072 USD)			(980,801)	(2,095,054)		(2,095,054)	(808,883)				853,347		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/06/2011	09/08/2031		30,900,000	USDLIBBBA3M (2.7852 USD)			(716,722)	(1,204,538)		(1,204,538)	124,987				672,711		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/06/2011	09/09/2013		12,600,000	USDLIBBBA3M (0.5262 USD)			(7,621)	(17,910)		(17,910)	(57,898)				52,710		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/06/2011	09/08/2021		60,700,000	USDLIBBBA3M (2.1622 USD)			(1,029,768)	(2,801,994)		(2,801,994)	(1,913,919)				901,037		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/06/2011	09/09/2041		46,800,000	USDLIBBBA3M (2.9382 USD)			(1,157,124)	(1,484,021)		(1,484,021)	1,722,897				1,262,480		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/08/2011	09/12/2013		10,700,000	USDLIBBBA3M (0.5022 USD)			(3,818)	(13,722)		(13,722)	(51,829)				45,027		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/08/2011	09/12/2016		17,100,000	USDLIBBBA3M (1.1902 USD)			(123,750)	(348,701)		(348,701)	(342,684)				165,631		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/08/2011	09/13/2021		22,200,000	USDLIBBBA3M (2.2132 USD)			(387,764)	(1,116,295)		(1,116,295)	(690,910)				329,799		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/08/2011	09/12/2041		18,800,000	USDLIBBBA3M (3.0642 USD)			(488,365)	(1,083,728)		(1,083,728)	705,337				507,223		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	09/08/2011	09/14/2026		18,700,000	2.6798 USD (USDLIBBBA3M)			413,884	1,020,180		1,020,180	322,729				348,628		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/08/2011	09/12/2013		12,000,000	0.4998 USD (USDLIBBBA3M)			3,994	15,189		15,189	58,411				50,498		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/08/2011	09/12/2016		17,300,000	1.1818 USD (USDLIBBBA3M)			123,744	347,459		347,459	348,034				167,569		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/08/2011	09/13/2021		22,100,000	2.2078 USD (USDLIBBBA3M)			384,824	1,101,386		1,101,386	688,635				328,313		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/08/2011	09/12/2031		10,300,000	2.8788 USD (USDLIBBBA3M)			248,465	550,670		550,670	(46,509)				224,303		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/08/2011	09/12/2041		18,600,000	3.0388 USD (USDLIBBBA3M)			478,445	974,967		974,967	(695,365)				501,827		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/09/2011	09/13/2013		9,100,000	0.5158 USD (USDLIBBBA3M)			4,526	12,623		12,623	42,950				38,369		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/09/2011	09/15/2014		9,900,000	0.6288 USD (USDLIBBBA3M)			16,111	45,152		45,152	85,181				65,118		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/09/2011	09/13/2016		22,300,000	1.1248 USD (USDLIBBBA3M)			146,899	401,206		401,206	460,542				216,079		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/09/2011	09/13/2021		15,700,000	2.1448 USD (USDLIBBBA3M)			263,562	700,738		700,738	496,251				233,236		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/09/2011	09/14/2026		13,200,000	2.6248 USD (USDLIBBBA3M)			284,954	631,599		631,599	231,658				246,090		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/09/2011	09/15/2031		47,600,000	USDLIBBBA3M (2.8132 USD)			(1,117,239)	(2,058,692)		(2,058,692)	203,136				1,036,811		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/09/2011	09/13/2041		19,400,000	2.9788 USD (USDLIBBBA3M)			487,472	777,477		777,477	(719,126)				523,436		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/09/2011	09/13/2013		8,200,000	USDLIBBBA3M (0.5132 USD)			(3,865)	(11,226)		(11,226)	(38,913)				34,574		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/09/2011	09/13/2016		22,300,000	USDLIBBBA3M (1.1252 USD)			(146,988)	(401,533)		(401,533)	(460,459)				216,079		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/09/2011	09/13/2021		15,900,000	USDLIBBBA3M (2.1342 USD)			(265,234)	(695,712)		(695,712)	(503,754)				236,207		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/09/2011	09/14/2026		13,300,000	USDLIBBBA3M (2.6092 USD)			(285,038)	(611,038)		(611,038)	(234,488)				247,955		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/09/2011	09/15/2014		14,000,000	USDLIBBBA3M (0.6262 USD)			(22,420)	(63,232)		(63,232)	(120,813)				92,085		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/09/2011	09/15/2031		47,800,000	2.7798 USD (USDLIBBBA3M)			1,105,968	1,819,540		1,819,540	(197,265)				1,041,167		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/09/2011	09/13/2041		19,100,000	USDLIBBBA3M (2.9442 USD)			(473,325)	(629,436)		(629,436)	704,552				515,341		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/09/2011	09/13/2013		25,900,000	0.5218 USD (USDLIBBBA3M)			14,437	37,013		37,013	120,705				109,204		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/09/2011	09/13/2016		15,200,000	1.1348 USD (USDLIBBBA3M)			101,649	279,037		279,037	312,507				147,282		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/09/2011	09/13/2021		34,500,000	2.1418 USD (USDLIBBBA3M)			578,130	1,531,270		1,531,270	1,091,213				512,525		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/09/2011	09/15/2014		13,200,000	0.6388 USD (USDLIBBBA3M)			22,802	62,445		62,445	112,288				86,823		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/09/2011	09/14/2026		36,000,000	2.6128 USD (USDLIBBBA3M)			772,826	1,669,770		1,669,770	634,033				671,156		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/09/2011	09/15/2031		29,300,000	2.8128 USD (USDLIBBBA3M)			687,595	1,265,401		1,265,401	(124,991)				638,205		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/09/2011	09/13/2041		37,400,000	2.9708 USD (USDLIBBBA3M)			936,773	1,437,266		1,437,266	(1,384,793)				1,009,098		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/01/2010	02/03/2020		12,100,000	3.7717 USD (USDLIBBBA3M)			400,991	2,030,334		2,030,334	222,323				162,276		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/13/2011	09/15/2021		9,700,000	2.1608 USD (USDLIBBBA3M)			164,338	445,317		445,317	305,311				144,146		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/13/2011	09/16/2041		15,500,000	2.9778 USD (USDLIBBBA3M)			389,238	617,722		617,722	(574,950)				418,269		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	09/13/2011	09/15/2026		36,600,000	USDLIBBBA3M (2.6302 USD)			(791,881)	(1,774,944)		(1,774,944)	(640,933)				682,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	09/13/2011	09/16/2041		52,800,000	USDLIBBBA3M (2.9822 USD)			(1,328,242)	(2,152,063)		(2,152,063)	1,959,753				1,424,812		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/13/2011	09/15/2016		15,200,000	USDLIBBBA3M (1.1782 USD)			(108,165)	(303,071)		(303,071)	(306,674)				147,391		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/13/2011	09/15/2021		44,600,000	USDLIBBBA3M (2.1702 USD)			(759,810)	(2,082,267)		(2,082,267)	(1,400,862)				662,777		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA	09/13/2011	09/16/2013		24,800,000	USDLIBBBA3M (0.5292 USD)			(15,527)	(37,361)		(37,361)	(114,611)				105,177		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA	09/13/2011	09/15/2014		13,800,000	USDLIBBBA3M (0.6552 USD)			(26,028)	(69,248)		(69,248)	(115,166)				90,770		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/13/2011	09/15/2031		41,400,000	USDLIBBBA3M (2.8242 USD)			(976,050)	(1,861,203)		(1,861,203)	178,997				901,764		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/15/2011	09/21/2021		26,100,000	USDLIBBBA3M (2.2902 USD)			(475,292)	(1,475,657)		(1,475,657)	(797,125)				388,224		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/15/2011	09/21/2026		13,800,000	USDLIBBBA3M (2.7642 USD)			(316,716)	(894,578)		(894,578)	(232,042)				257,456		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/15/2011	09/19/2016		16,700,000	USDLIBBBA3M (1.2502 USD)			(130,434)	(376,773)		(376,773)	(326,418)				162,175		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/15/2011	09/19/2031		10,000,000	USDLIBBBA3M (2.9322 USD)			(246,304)	(616,826)		(616,826)	48,307				217,881		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/15/2011	09/19/2041		18,300,000	USDLIBBBA3M (3.0712 USD)			(476,174)	(1,081,221)		(1,081,221)	688,148				493,898		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	09/15/2011	09/19/2016		16,800,000	1.2438 USD (USDLIBBBA3M)			130,140	375,072		375,072	329,365				163,147		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	09/15/2011	09/21/2021		26,400,000	2.2828 USD (USDLIBBBA3M)			478,801	1,476,412		1,476,412	807,655				392,686		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	09/15/2011	09/19/2031		9,800,000	2.9148 USD (USDLIBBBA3M)			239,673	578,011		578,011	(46,623)				213,524		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/15/2011	09/19/2026		14,000,000	2.7348 USD (USDLIBBBA3M)			317,190	857,205		857,205	237,534				261,135		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/15/2011	09/19/2041		18,100,000	3.0628 USD (USDLIBBBA3M)			469,449	1,038,101		1,038,101	(679,832)				488,500		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/16/2011	09/22/2014		13,700,000	USDLIBBBA3M (0.6652 USD)			(26,712)	(71,754)		(71,754)	(114,766)				90,617		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	09/16/2011	09/20/2013		20,200,000	USDLIBBBA3M (0.5132 USD)			(8,681)	(28,795)		(28,795)	(97,534)				86,327		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	09/16/2011	09/20/2016		8,100,000	USDLIBBBA3M (1.2452 USD)			(62,773)	(181,167)		(181,167)	(159,071)				78,689		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/16/2011	09/20/2016		15,500,000	USDLIBBBA3M (1.2452 USD)			(120,121)	(346,678)		(346,678)	(304,395)				150,578		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/16/2011	09/20/2021		20,900,000	USDLIBBBA3M (2.2782 USD)			(377,867)	(1,160,888)		(1,160,888)	(640,956)				310,828		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/16/2011	09/21/2026		18,900,000	USDLIBBBA3M (2.7352 USD)			(428,080)	(1,158,181)		(1,158,181)	(321,437)				352,603		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/16/2011	09/22/2031		14,500,000	USDLIBBBA3M (2.9142 USD)			(354,376)	(853,291)		(853,291)	68,856				315,997		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/21/2011	09/23/2013		14,000,000	USDLIBBBA3M (0.4482 USD)			3,514	(13,481)		(13,481)	(77,118)				60,171		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/21/2011	09/23/2041		21,200,000	2.8878 USD (USDLIBBBA3M)			511,874	451,430		451,430	(777,205)				572,275		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/21/2011	09/23/2021		16,700,000	2.0888 USD (USDLIBBBA3M)			269,789	663,861		663,861	533,460				248,482		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/21/2011	09/23/2026		17,500,000	2.5518 USD (USDLIBBBA3M)			363,738	679,323		679,323	313,621				326,549		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/21/2011	09/23/2031		56,300,000	USDLIBBBA3M (2.7412 USD)			(1,276,829)	(1,799,008)		(1,799,008)	228,948				1,227,030		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/21/2011	09/23/2014		11,100,000	0.5848 USD (USDLIBBBA3M)			12,377	42,767		42,767	101,943				73,478		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/21/2011	09/23/2016		12,500,000	1.1258 USD (USDLIBBBA3M)			81,563	224,219		224,219	259,219				121,567		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/21/2011	09/23/2031		72,300,000	2.7698 USD (USDLIBBBA3M)			1,660,371	2,631,497		2,631,497	(302,721)				1,575,742		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/21/2011	09/23/2013		23,900,000	0.4528 USD (USDLIBBBA3M)			(4,899)	23,812		23,812	130,566				102,721		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/21/2011	09/23/2013		16,000,000	0.4528 USD (USDLIBBBA3M)			(3,280)	15,941		15,941	87,408				68,767		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/01/2010	02/03/2025		16,400,000	4.2107 USD (USDLIBBBA3M)			615,489	3,778,771		3,778,771	147,784				287,228		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/22/2011	09/26/2016		9,600,000	1.1038 USD (USDLIBBBA3M)			60,592	164,040		164,040	201,703				93,467		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	09/22/2011	09/26/2013		8,600,000	0.5078 USD (USDLIBBBA3M)			3,024	12,129		12,129	42,605				37,170		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/22/2011	09/26/2013		7,600,000	0.5078 USD (USDLIBBBA3M)			2,673	10,719		10,719	37,651				32,848		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	09/22/2011	09/26/2014		17,100,000	0.6228 USD (USDLIBBBA3M)			25,678	77,285		77,285	151,656				113,464		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/22/2011	09/27/2021		55,200,000	1.9588 USD (USDLIBBBA3M)			820,363	1,591,898		1,591,898	1,814,514				821,844		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/22/2011	09/26/2031		25,100,000	2.5108 USD (USDLIBBBA3M)			511,579	(98,059)		(98,059)	(77,623)				547,162		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/22/2011	09/26/2041		41,700,000	2.6238 USD (USDLIBBBA3M)			897,036	(1,380,832)		(1,380,832)	(1,470,260)				1,125,814		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/22/2011	09/26/2013		8,200,000	USDLIBBBA3M (0.5122 USD)			(3,244)	(11,830)		(11,830)	(40,266)				35,441		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/22/2011	09/26/2013		7,500,000	USDLIBBBA3M (0.5122 USD)			(2,967)	(10,820)		(10,820)	(36,829)				32,416		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/22/2011	09/26/2016		9,500,000	USDLIBBBA3M (1.1142 USD)			(60,949)	(165,986)		(165,986)	(198,691)				92,493		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/22/2011	09/26/2016		43,900,000	USDLIBBBA3M (1.1142 USD)			(281,647)	(767,031)		(767,031)	(918,159)				427,415		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/22/2011	09/28/2026		40,400,000	USDLIBBBA3M (2.3772 USD)			(769,444)	(701,516)		(701,516)	(762,032)				754,239		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/22/2011	09/26/2041		43,100,000	USDLIBBBA3M (2.6482 USD)			(937,668)	1,210,580		1,210,580	1,525,124				1,163,611		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/22/2011	09/26/2014		17,400,000	USDLIBBBA3M (0.6302 USD)			(27,416)	(80,867)		(80,867)	(153,061)				115,455		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/22/2011	09/27/2021		52,000,000	USDLIBBBA3M (1.9722 USD)			(779,774)	(1,557,534)		(1,557,534)	(1,704,452)				774,201		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/22/2011	09/26/2031		24,700,000	USDLIBBBA3M (2.5322 USD)			(508,712)	14,356		14,356	78,612				538,442		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/23/2011	09/27/2041		40,000,000	2.5898 USD (USDLIBBBA3M)			847,169	(1,604,696)		(1,604,696)	(1,403,956)				1,079,969		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	09/23/2011	09/29/2014		10,000,000	0.6428 USD (USDLIBBBA3M)			17,092	48,790		48,790	87,276				66,510		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	09/23/2011	09/27/2016		10,000,000	1.1288 USD (USDLIBBBA3M)			65,692	180,017		180,017	207,727				97,397		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/23/2011	09/27/2016		30,000,000	1.1288 USD (USDLIBBBA3M)			197,077	540,051		540,051	623,180				292,190		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/23/2011	09/27/2021		40,000,000	1.9568 USD (USDLIBBBA3M)			593,969	1,147,128		1,147,128	1,314,910				595,539		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/23/2011	09/28/2026		40,000,000	2.3408 USD (USDLIBBBA3M)			747,569	516,558		516,558	761,487				746,771		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/23/2011	09/29/2031		30,000,000	2.4828 USD (USDLIBBBA3M)			603,277	(249,415)		(249,415)	(90,787)				654,122		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/27/2011	09/29/2016		10,000,000	USDLIBBBA3M (1.2442 USD)			(77,130)	(222,595)		(222,595)	(196,922)				97,468		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/27/2011	09/29/2016		30,000,000	USDLIBBBA3M (1.2442 USD)			(231,391)	(667,784)		(667,784)	(590,764)				292,404		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/27/2011	09/29/2026		40,000,000	USDLIBBBA3M (2.5782 USD)			(842,121)	(1,678,844)		(1,678,844)	(710,957)				746,845		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/29/2011	10/03/2013		5,800,000	USDLIBBBA3M (0.5622 USD)			(5,128)	(10,776)		(10,776)	(26,048)				25,392		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	09/29/2011	10/03/2014		4,200,000	0.7228 USD (USDLIBBBA3M)			10,458	26,464		26,464	33,674				28,022		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/29/2011	10/04/2021		5,800,000	2.1748 USD (USDLIBBBA3M)			98,659	270,437		270,437	181,261				86,448		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/29/2011	10/05/2026		7,500,000	2.5618 USD (USDLIBBBA3M)			156,601	299,004		299,004	133,749				140,117		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/29/2011	10/03/2031		13,300,000	2.7068 USD (USDLIBBBA3M)			296,990	351,472		351,472	(54,275)				290,079		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/29/2011	10/03/2041		12,800,000	2.8138 USD (USDLIBBBA3M)			299,521	76,303		76,303	(465,576)				345,689		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	09/29/2011	10/03/2041		12,200,000	USDLIBBBA3M (2.8222 USD)			(286,506)	(93,842)		(93,842)	444,289				329,485		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/01/2010	02/03/2030		21,100,000	4.3617 USD (USDLIBBBA3M)			823,740	5,859,165		5,859,165	(68,933)				439,337		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/30/2011	10/06/2031		13,300,000	2.6188 USD (USDLIBBBA3M)			285,316	169,172		169,172	(49,429)				290,142		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/30/2011	10/04/2041		12,800,000	2.7118 USD (USDLIBBBA3M)			286,494	(192,381)		(192,381)	(458,424)				345,705		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/03/2011	10/05/2026		48,400,000	2.3698 USD (USDLIBBBA3M)			917,613	792,604		792,604	908,938				904,223		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/03/2011	10/05/2041		71,600,000	2.5878 USD (USDLIBBBA3M)			1,513,549	(2,907,324)		(2,907,324)	(2,524,443)				1,933,881		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	10/03/2011	10/07/2013		19,300,000	0.5938 USD (USDLIBBBA3M)			23,140	41,481		41,481	80,138				85,105		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/03/2011	10/06/2031		55,300,000	2.4948 USD (USDLIBBBA3M)			1,117,555	(362,874)		(362,874)	(180,671)				1,206,380		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/03/2011	10/07/2013		17,400,000	USDLIBBBA3M (0.5982 USD)			(21,627)	(37,983)		(37,983)	(71,493)				76,727		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/03/2011	10/07/2013		15,800,000	USDLIBBBA3M (0.6012 USD)			(20,113)	(34,853)		(34,853)	(64,450)				69,671		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/03/2011	10/06/2014		14,800,000	USDLIBBBA3M (0.7412 USD)			(39,560)	(98,680)		(98,680)	(115,794)				98,975		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/03/2011	10/05/2016		14,400,000	USDLIBBBA3M (1.2142 USD)			(106,602)	(304,239)		(304,239)	(287,239)				140,661		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	10/03/2011	10/06/2031		68,000,000	USDLIBBBA3M (2.4922 USD)			(1,372,441)	473,714		473,714	221,419				1,483,433		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/03/2011	10/07/2013		25,200,000	0.5988 USD (USDLIBBBA3M)			31,474	55,125		55,125	103,392				111,122		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA	10/03/2011	10/05/2021		65,600,000	USDLIBBBA3M (2.0042 USD)			(1,003,874)	(2,127,110)		(2,127,110)	(2,124,410)				977,907		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA	10/03/2011	10/05/2026		63,900,000	USDLIBBBA3M (2.3562 USD)			(1,202,787)	(939,911)		(939,911)	(1,204,508)				1,193,798		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA	10/03/2011	10/07/2041		83,900,000	USDLIBBBA3M (2.5832 USD)			(1,769,699)	3,486,307		3,486,307	2,956,089				2,266,314		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	10/04/2011	10/07/2013		18,400,000	0.6258 USD (USDLIBBBA3M)			27,589	44,058		44,058	70,802				81,136		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/04/2011	10/06/2014		12,400,000	0.7618 USD (USDLIBBBA3M)			35,457	87,171		87,171	94,674				82,925		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/04/2011	10/06/2016		55,400,000	1.2158 USD (USDLIBBBA3M)			409,927	1,173,503		1,173,503	1,105,383				541,352		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/04/2011	10/06/2021		61,500,000	1.9898 USD (USDLIBBBA3M)			931,074	1,917,857		1,917,857	1,997,295				916,931		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/04/2011	10/06/2026		49,300,000	2.3288 USD (USDLIBBBA3M)			913,500	558,047		558,047	936,098				921,128		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/04/2011	10/06/2031		37,600,000	2.4458 USD (USDLIBBBA3M)			740,698	(533,820)		(533,820)	(115,185)				820,251		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/04/2011	10/07/2041		54,700,000	2.5278 USD (USDLIBBBA3M)			1,122,412	(2,898,213)		(2,898,213)	(1,911,448)				1,477,561		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/04/2011	10/06/2014		13,200,000	USDLIBBBA3M (0.7692 USD)			(38,721)	(94,511)		(94,511)	(99,831)				88,275		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/07/2013		17,400,000	USDLIBBBA3M (0.6332 USD)			(27,377)	(42,649)		(42,649)	(65,682)				76,727		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/07/2013		11,300,000	USDLIBBBA3M (0.6332 USD)			(17,780)	(27,697)		(27,697)	(42,655)				49,828		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/06/2016		55,700,000	USDLIBBBA3M (1.2262 USD)			(417,940)	(1,201,443)		(1,201,443)	(1,106,029)				544,284		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/06/2026		50,100,000	USDLIBBBA3M (2.3532 USD)			(940,548)	(716,968)		(716,968)	(944,981)				936,076		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/07/2041		54,400,000	USDLIBBBA3M (2.5512 USD)			(1,128,985)	2,619,964		2,619,964	1,907,635				1,469,457		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/04/2011	10/06/2031		37,100,000	USDLIBBBA3M (2.4682 USD)			(739,159)	397,444		397,444	117,151				809,344		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	10/04/2011	10/06/2021		62,500,000	USDLIBBBA3M (2.0032 USD)			(954,588)	(2,018,836)		(2,018,836)	(2,023,925)				931,841		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	10/06/2011	10/11/2013		24,300,000	USDLIBBBA3M (0.6422 USD)			(41,353)	(61,669)		(61,669)	(90,871)				107,916		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/06/2011	10/11/2013		10,000,000	USDLIBBBA3M (0.6422 USD)			(17,018)	(25,378)		(25,378)	(37,396)				44,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	10/06/2011	10/11/2014		12,000,000	USDLIBBBA3M (0.8042 USD)			(39,861)	(93,971)		(93,971)	(88,551)				80,561		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/06/2011	10/11/2016		44,900,000	USDLIBBBA3M (1.3222 USD)			(381,729)	(1,127,051)		(1,127,051)	(854,164)				439,546		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/06/2011	10/11/2021		52,200,000	USDLIBBBA3M (2.1482 USD)			(874,964)	(2,309,992)		(2,309,992)	(1,636,322)				778,881		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/06/2011	10/11/2026		49,000,000	USDLIBBBA3M (2.4882 USD)			(987,926)	(1,506,760)		(1,506,760)	(889,681)				915,978		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/06/2011	10/11/2031		38,700,000	USDLIBBBA3M (2.5962 USD)			(822,056)	(350,110)		(350,110)	146,814				844,556		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/06/2011	10/11/2041		56,100,000	USDLIBBBA3M (2.6762 USD)			(1,236,543)	1,259,664		1,259,664	2,005,984				1,515,666		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/06/2011	10/11/2013		24,900,000	0.6388 USD (USDLIBBBA3M)			41,315	62,535		62,535	93,951				110,580		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/06/2011	10/11/2013		10,300,000	0.6388 USD (USDLIBBBA3M)			17,090	25,868		25,868	38,863				45,742		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/06/2011	10/14/2014		11,800,000	0.8088 USD (USDLIBBBA3M)			39,639	93,371		93,371	86,547				79,401		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/06/2011	10/11/2021		52,600,000	2.1578 USD (USDLIBBBA3M)			886,271	2,369,835		2,369,835	1,645,339				784,849		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/06/2011	10/11/2041		56,000,000	2.6848 USD (USDLIBBBA3M)			1,238,678	(1,158,139)		(1,158,139)	(2,004,933)				1,512,965		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	10/06/2011	10/11/2016		45,200,000	1.3318 USD (USDLIBBBA3M)			388,619	1,150,809		1,150,809	855,872				442,483		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	10/06/2011	10/11/2026		48,900,000	2.4898 USD (USDLIBBBA3M)			986,692	1,513,286		1,513,286	887,462				914,109		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	10/06/2011	10/11/2031		38,900,000	2.6008 USD (USDLIBBBA3M)			828,094	379,776		379,776	(148,326)				848,921		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/06/2011	10/11/2013		15,400,000	USDLIBBBA3M (0.6542 USD)			(28,055)	(40,517)		(40,517)	(55,764)				68,391		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/01/2010	02/03/2040		20,300,000	4.4567 USD (USDLIBBBA3M)			811,793	6,850,647		6,850,647	(815,142)				532,136		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/15/2013		47,300,000	0.68 USD (USDLIBBBA3M)			99,210	135,274		135,274	161,384				211,532		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/15/2013		28,800,000	0.68 USD (USDLIBBBA3M)			60,407	82,365		82,365	98,264				128,798		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/14/2014		19,900,000	0.895 USD (USDLIBBBA3M)			84,524	187,803		187,803	129,203				133,905		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/13/2016		13,400,000	1.5025 USD (USDLIBBBA3M)			138,321	426,643		426,643	232,899				131,274		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/13/2016		53,900,000	1.5025 USD (USDLIBBBA3M)			556,380	1,716,123		1,716,123	936,809				528,034		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/13/2021		55,600,000	2.405 USD (USDLIBBBA3M)			1,075,719	3,650,230		3,650,230	1,643,142				829,871		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/13/2026		60,800,000	2.75 USD (USDLIBBBA3M)			1,386,085	3,823,109		3,823,109	1,022,940				1,136,787		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/13/2031		47,300,000	2.865 USD (USDLIBBBA3M)			1,132,715	2,407,853		2,407,853	(231,867)				1,032,386		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/14/2041		66,000,000	2.945 USD (USDLIBBBA3M)			1,633,332	2,174,918		2,174,918	(2,452,765)				1,783,391		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/14/2013		45,100,000	USDLIBBBA3M (0.0683 USD)			(95,723)	(129,870)		(129,870)	(152,765)				201,343		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/14/2013		12,600,000	USDLIBBBA3M (0.0683 USD)			(26,743)	(36,283)		(36,283)	(42,679)				56,251		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/14/2014		21,100,000	USDLIBBBA3M (0.8975 USD)			(90,149)	(200,066)		(200,066)	(136,480)				141,979		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/13/2016		12,100,000	USDLIBBBA3M (1.505 USD)			(125,204)	(386,385)		(386,385)	(210,025)				118,538		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/13/2016		40,700,000	USDLIBBBA3M (1.505 USD)			(421,141)	(1,299,659)		(1,299,659)	(706,449)				398,719		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/13/2021		55,900,000	USDLIBBBA3M (2.4075 USD)			(1,086,356)	(3,681,595)		(3,681,595)	(1,651,034)				834,349		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/13/2026		61,300,000	USDLIBBBA3M (2.7525 USD)			(1,399,017)	(3,873,359)		(3,873,359)	(1,030,562)				1,146,135		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/13/2031		47,000,000	USDLIBBBA3M (2.8675 USD)			(1,126,705)	(2,410,874)		(2,410,874)	230,891				1,025,838		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/12/2011	10/14/2041		66,000,000	USDLIBBBA3M (2.9475 USD)			(1,634,982)	(2,208,938)		(2,208,938)	2,453,630				1,783,391		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/12/2011	10/14/2021		13,600,000	USDLIBBBA3M (2.3902 USD)			(261,653)	(875,639)		(875,639)	(403,026)				203,022		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/12/2011	10/14/2026		15,800,000	USDLIBBBA3M (2.7432 USD)			(359,753)	(979,837)		(979,837)	(265,948)				295,444		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/12/2011	10/14/2031		9,600,000	USDLIBBBA3M (2.8622 USD)			(230,008)	(484,174)		(484,174)	47,329				209,548		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/17/2011	10/19/2016		67,500,000	USDLIBBBA3M (1.4282 USD)			(651,935)	(1,959,187)		(1,959,187)	(1,223,119)				662,700		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	10/17/2011	10/21/2013		15,400,000	USDLIBBBA3M (0.6542 USD)			(29,542)	(41,466)		(41,466)	(57,576)				69,585		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/17/2011	10/21/2013		14,400,000	USDLIBBBA3M (0.6542 USD)			(27,624)	(38,773)		(38,773)	(53,837)				65,066		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/17/2011	10/21/2041		22,900,000	USDLIBBBA3M (2.9592 USD)			(571,774)	(820,642)		(820,642)	853,754				618,989		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/19/2011	10/21/2041		14,600,000	2.9588 USD (USDLIBBBA3M)			364,515	521,655		521,655	(544,369)				394,639		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/19/2011	10/21/2026		13,100,000	2.7358 USD (USDLIBBBA3M)			297,852	799,420		799,420	221,253				245,127		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/19/2011	10/21/2021		20,400,000	2.3668 USD (USDLIBBBA3M)			388,555	1,270,657		1,270,657	607,621				304,865		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/19/2011	10/21/2021		54,800,000	2.3658 USD (USDLIBBBA3M)			1,043,216	3,408,747		3,408,747	1,632,617				818,950		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/19/2011	10/21/2031		10,300,000	2.8588 USD (USDLIBBBA3M)			246,858	512,886		512,886	(51,297)				224,942		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/19/2011	10/21/2041		24,200,000	2.9508 USD (USDLIBBBA3M)			602,260	824,728		824,728	(901,294)				654,128		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/19/2011	10/21/2013		21,000,000	0.6278 USD (USDLIBBBA3M)			34,793	52,091		52,091	84,302				94,888		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/19/2011	10/21/2013		15,900,000	0.6278 USD (USDLIBBBA3M)			26,343	39,440		39,440	63,829				71,844		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/19/2011	10/21/2016		52,600,000	1.3948 USD (USDLIBBBA3M)			490,589	1,460,406		1,460,406	971,048				516,787		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/19/2011	10/21/2026		34,600,000	2.7318 USD (USDLIBBBA3M)			785,309	2,094,437		2,094,437	585,090				647,435		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/27/2011	10/31/2013		16,800,000	USDLIBBBA3M (0.6352 USD)			(29,351)	(43,394)		(43,394)	(68,122)				77,191		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/27/2011	10/31/2013		17,700,000	USDLIBBBA3M (0.6352 USD)			(30,924)	(45,719)		(45,719)	(71,771)				81,326		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/27/2011	11/01/2021		35,000,000	USDLIBBBA3M (2.4692 USD)			(703,048)	(2,479,859)		(2,479,859)	(1,014,363)				523,946		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/27/2011	11/02/2026		25,100,000	USDLIBBBA3M (2.8702 USD)			(604,837)	(1,951,625)		(1,951,625)	(405,201)				470,230		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/27/2011	10/31/2041		16,800,000	USDLIBBBA3M (3.1252 USD)			(447,671)	(1,183,998)		(1,183,998)	643,113				454,321		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	10/27/2011	10/31/2016		37,600,000	USDLIBBBA3M (1.4432 USD)			(369,499)	(1,111,031)		(1,111,031)	(679,766)				370,741		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/27/2011	10/31/2041		16,700,000	3.1088 USD (USDLIBBBA3M)			442,268	1,120,386		1,120,386	(637,840)				451,617		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/27/2011	10/31/2013		23,500,000	0.6318 USD (USDLIBBBA3M)			40,258	60,038		60,038	96,081				107,975		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/27/2011	10/31/2013		19,600,000	0.6318 USD (USDLIBBBA3M)			33,577	50,074		50,074	80,135				90,056		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/27/2011	10/31/2016		37,500,000	1.4378 USD (USDLIBBBA3M)			366,491	1,100,394		1,100,394	679,826				369,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/27/2011	11/02/2021		34,800,000	2.4648 USD (USDLIBBBA3M)			697,500	2,452,836		2,452,836	1,009,635				521,032		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/27/2011	11/02/2026		24,000,000	2.8628 USD (USDLIBBBA3M)			576,554	1,844,220		1,844,220	388,360				449,622		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/28/2011	11/01/2016		7,200,000	1.41 USD (USDLIBBBA3M)			68,446	203,294		203,294	132,933				71,018		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/28/2011	11/01/2016		24,200,000	1.41 USD (USDLIBBBA3M)			230,056	683,295		683,295	446,803				238,700		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/28/2011	11/01/2021		36,100,000	2.46 USD (USDLIBBBA3M)			722,232	2,520,329		2,520,329	1,050,988				540,413		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/28/2011	11/02/2026		30,600,000	2.86 USD (USDLIBBBA3M)			734,597	2,328,717		2,328,717	498,220				573,268		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/28/2011	11/03/2031		19,800,000	3.01 USD (USDLIBBBA3M)			505,027	1,447,459		1,447,459	(113,767)				432,822		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/28/2011	11/01/2041		32,700,000	USDLIBBBA3M (3.11 USD)			866,760	2,183,887		2,183,887	(1,246,514)				884,345		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/28/2011	11/01/2013		13,600,000	0.61 USD (USDLIBBBA3M)			20,488	32,347		32,347	58,962				62,590		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	10/28/2011	11/03/2014		9,200,000	0.79 USD (USDLIBBBA3M)			30,419	70,615		70,615	72,950				62,848		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/31/2011	11/04/2013		44,700,000	0.5648 USD (USDLIBBBA3M)			47,720	90,102		90,102	215,214				206,729		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/31/2011	11/02/2021		17,800,000	2.2938 USD (USDLIBBBA3M)			326,764	994,119		994,119	538,370				266,505		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	11/01/2011	11/04/2013		14,000,000	0.5778 USD (USDLIBBBA3M)			16,811	29,737		29,737	65,678				64,747		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/01/2011	11/03/2026		40,000,000	2.5638 USD (USDLIBBBA3M)			842,432	1,584,928		1,584,928	711,460				749,444		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/01/2011	11/03/2031		33,400,000	2.6888 USD (USDLIBBBA3M)			745,180	768,002		768,002	(147,251)				730,115		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/01/2011	11/04/2041		42,500,000	2.7828 USD (USDLIBBBA3M)			988,159	(32,511)		(32,511)	(1,548,397)				1,149,542		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/04/2013		10,400,000	0.5818 USD (USDLIBBBA3M)			12,904	22,440		22,440	48,379				48,098		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/03/2021		36,700,000	2.1368 USD (USDLIBBBA3M)			616,222	1,564,674		1,564,674	1,149,652				549,565		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/03/2031		21,700,000	2.6438 USD (USDLIBBBA3M)			474,379	346,628		346,628	(91,564)				474,356		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/04/2041		33,800,000	2.7428 USD (USDLIBBBA3M)			772,357	(304,925)		(304,925)	(1,224,324)				914,224		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/01/2011	11/03/2016		23,100,000	1.2158 USD (USDLIBBBA3M)			175,116	481,637		481,637	467,644				228,013		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/01/2011	11/03/2026		28,100,000	2.5168 USD (USDLIBBBA3M)			578,601	950,789		950,789	506,585				526,485		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/01/2010	02/03/2013		26,900,000	1.7537 USD (USDLIBBBA3M)			348,618	35,255		35,255	(275,728)				41,334		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/02/2011	11/04/2021		27,100,000	2.2228 USD (USDLIBBBA3M)			478,842	1,350,219		1,350,219	832,544				405,872		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/02/2011	11/04/2031		13,400,000	2.7578 USD (USDLIBBBA3M)			308,461	451,946		451,946	(63,252)				292,941		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/02/2011	11/04/2041		23,200,000	2.8658 USD (USDLIBBBA3M)			559,107	379,362		379,362	(855,571)				627,515		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	11/04/2011	11/08/2013		28,700,000	USDLIBBBA3M (0.5772 USD)			(35,084)	(61,511)		(61,511)	(136,326)				133,591		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/08/2013		18,400,000	USDLIBBBA3M (0.5772 USD)			(22,493)	(39,436)		(39,436)	(87,400)				85,647		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/08/2016		47,300,000	USDLIBBBA3M (1.2122 USD)			(358,176)	(977,607)		(977,607)	(962,238)				467,715		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/08/2021		38,500,000	USDLIBBBA3M (2.1952 USD)			(669,994)	(1,825,937)		(1,825,937)	(1,190,078)				576,965		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/09/2026		28,300,000	USDLIBBBA3M (2.6002 USD)			(607,104)	(1,245,952)		(1,245,952)	(498,329)				530,546		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/10/2031		14,400,000	USDLIBBBA3M (2.7402 USD)			(329,075)	(444,945)		(444,945)	67,705				314,940		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/09/2011	11/16/2026		30,100,000	2.5388 USD (USDLIBBBA3M)			627,333	1,094,696		1,094,696	539,316				564,681		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/09/2011	11/14/2031		24,500,000	2.6688 USD (USDLIBBBA3M)			542,470	482,324		482,324	(109,124)				535,991		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/09/2011	11/14/2041		34,800,000	2.7798 USD (USDLIBBBA3M)			809,156	(50,497)		(50,497)	(1,269,158)				941,719		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/09/2011	11/14/2016		37,600,000	1.2428 USD (USDLIBBBA3M)			296,696	819,523		819,523	756,175				372,590		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/09/2011	11/14/2021		41,900,000	2.1558 USD (USDLIBBBA3M)			713,173	1,841,905		1,841,905	1,304,994				628,500		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	11/09/2011	11/14/2013		11,500,000	0.6438 USD (USDLIBBBA3M)			21,860	31,753		31,753	47,842				54,042		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/09/2011	11/14/2021		12,100,000	2.1578 USD (USDLIBBBA3M)			206,194	533,950		533,950	376,692				181,500		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/09/2011	11/14/2026		13,500,000	2.5478 USD (USDLIBBBA3M)			282,701	505,969		505,969	241,263				253,212		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/09/2011	11/14/2041		16,200,000	2.7928 USD (USDLIBBBA3M)			378,932	19,989		19,989	(591,923)				438,386		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	11/17/2011	11/21/2013		8,200,000	0.7938 USD (USDLIBBBA3M)			27,616	34,005		34,005	22,746				38,956		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/17/2011	11/23/2026		14,600,000	2.5068 USD (USDLIBBBA3M)			299,268	471,837		471,837	263,984				274,088		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/17/2011	11/21/2031		16,100,000	2.6168 USD (USDLIBBBA3M)			347,725	184,207		184,207	(69,486)				352,401		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/17/2011	11/21/2041		18,100,000	2.6978 USD (USDLIBBBA3M)			405,582	(333,833)		(333,833)	(653,039)				489,965		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/18/2011	11/24/2031		18,700,000	2.6518 USD (USDLIBBBA3M)			410,117	314,717		314,717	(84,402)				409,400		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/18/2011	11/22/2041		21,300,000	2.7308 USD (USDLIBBBA3M)			483,965	(248,387)		(248,387)	(772,605)				576,616		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/24/2014		11,300,000	0.8978 USD (USDLIBBBA3M)			49,622	111,644		111,644	82,529				78,391		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/22/2021		27,600,000	2.2038 USD (USDLIBBBA3M)			481,658	1,319,628		1,319,628	849,136				414,511		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/23/2026		17,000,000	2.5448 USD (USDLIBBBA3M)			354,643	628,754		628,754	303,878				319,143		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	11/18/2011	11/24/2031		36,400,000	2.6428 USD (USDLIBBBA3M)			795,026	561,380		561,380	(162,914)				796,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	11/18/2011	11/22/2041		60,600,000	2.7238 USD (USDLIBBBA3M)			1,372,673	(794,330)		(794,330)	(2,195,880)				1,640,512		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA	11/18/2011	11/22/2021		65,800,000	2.1918 USD (USDLIBBBA3M)			1,140,404	3,079,403		3,079,403	2,029,856				988,218		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA	11/18/2011	11/23/2026		46,200,000	2.5328 USD (USDLIBBBA3M)			958,251	1,640,243		1,640,243	828,673				867,319		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/18/2011	11/24/2031		36,400,000	2.6338 USD (USDLIBBBA3M)			791,750	510,157		510,157	(161,538)				796,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/18/2011	11/22/2041		60,600,000	2.7068 USD (USDLIBBBA3M)			1,362,371	(1,007,198)		(1,007,198)	(2,190,453)				1,640,512		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/23/2026		46,200,000	2.5298 USD (USDLIBBBA3M)			956,865	1,623,121		1,623,121	829,382				867,319		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/21/2011	11/25/2041		16,100,000	2.6668 USD (USDLIBBBA3M)			355,335	(400,884)		(400,884)	(578,649)				435,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2011	11/25/2013		18,400,000	0.8048 USD (USDLIBBBA3M)			63,489	79,079		79,079	50,283				87,950		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2011	11/23/2021		19,100,000	2.1518 USD (USDLIBBBA3M)			323,181	829,140		829,140	594,647				286,898		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2011	11/23/2026		16,000,000	2.4868 USD (USDLIBBBA3M)			324,328	477,384		477,384	290,965				300,370		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2011	11/24/2031		12,700,000	2.5918 USD (USDLIBBBA3M)			270,770	94,776		94,776	(53,932)				278,042		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2013		21,800,000	0.7758 USD (USDLIBBBA3M)			68,802	87,948		87,948	65,851				104,201		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2026		13,000,000	2.4548 USD (USDLIBBBA3M)			259,299	335,902		335,902	238,470				244,099		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2041		16,900,000	2.6218 USD (USDLIBBBA3M)			365,311	(578,314)		(578,314)	(603,547)				457,567		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2021		26,200,000	2.1208 USD (USDLIBBBA3M)			434,680	1,066,970		1,066,970	820,901				393,667		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2026		36,600,000	2.4298 USD (USDLIBBBA3M)			720,318	832,620		832,620	676,069				687,232		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2041		47,600,000	2.5838 USD (USDLIBBBA3M)			1,010,112	(2,002,674)		(2,002,674)	(1,690,399)				1,288,770		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	11/23/2011	11/25/2031		28,900,000	2.5208 USD (USDLIBBBA3M)			595,075	(106,444)		(106,444)	(114,897)				632,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	11/25/2011	12/01/2014		10,200,000	0.9168 USD (USDLIBBBA3M)			46,225	104,920		104,920	73,674				71,116		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/25/2011	11/30/2026		25,800,000	2.4388 USD (USDLIBBBA3M)			509,598	615,979		615,979	475,971				484,681		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	11/25/2011	11/29/2013		18,500,000	0.8208 USD (USDLIBBBA3M)			66,080	83,078		83,078	48,894				88,964		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	11/25/2011	11/29/2016		10,600,000	1.3518 USD (USDLIBBBA3M)			94,148	274,537		274,537	204,323				105,594		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/25/2011	11/29/2021		30,200,000	2.1308 USD (USDLIBBBA3M)			503,491	1,253,736		1,253,736	944,203				454,047		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/25/2011	12/01/2031		28,000,000	2.5288 USD (USDLIBBBA3M)			578,253	(66,592)		(66,592)	(112,177)				613,316		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/25/2011	11/29/2041		30,400,000	2.5868 USD (USDLIBBBA3M)			645,449	(1,255,666)		(1,255,666)	(1,079,766)				823,236		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	11/28/2011	11/30/2021		14,600,000	USDLIBBBA3M (2.1592 USD)			(247,455)	(640,873)		(640,873)	(452,786)				219,540		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	11/28/2011	11/30/2026		14,200,000	USDLIBBBA3M (2.4752 USD)			(285,548)	(402,197)		(402,197)	(258,451)				266,762		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	11/28/2011	12/02/2041		15,800,000	USDLIBBBA3M (2.6392 USD)			(343,634)	483,487		483,487	566,568				427,927		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	11/29/2011	12/02/2013		18,900,000	USDLIBBBA3M (0.7862 USD)			(60,673)	(79,664)		(79,664)	(57,374)				91,296		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/29/2011	12/01/2016		31,800,000	USDLIBBBA3M (1.3782 USD)			(290,341)	(855,870)		(855,870)	(606,646)				317,005		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/29/2011	12/01/2026		22,500,000	USDLIBBBA3M (2.5132 USD)			(460,805)	(742,002)		(742,002)	(406,671)				422,728		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/29/2011	12/02/2041		24,100,000	USDLIBBBA3M (2.6762 USD)			(532,856)	554,960		554,960	867,708				652,724		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/29/2011	12/01/2021		23,400,000	USDLIBBBA3M (2.1942 USD)			(404,591)	(1,095,346)		(1,095,346)	(721,318)				351,920		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/29/2011	12/01/2031		15,500,000	USDLIBBBA3M (2.6112 USD)			(332,633)	(160,611)		(160,611)	67,973				339,514		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/01/2010	02/03/2017		8,300,000	3.2767 USD (USDLIBBBA3M)			233,975	857,605		857,605	23,765				84,570		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	11/30/2011	12/02/2013		15,300,000	USDLIBBBA3M (0.6572 USD)			(29,401)	(46,385)		(46,385)	(65,937)				73,906		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/30/2011	12/02/2016		18,200,000	USDLIBBBA3M (1.3252 USD)			(156,549)	(452,380)		(452,380)	(356,195)				181,494		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/30/2011	12/02/2021		25,500,000	USDLIBBBA3M (2.2232 USD)			(448,331)	(1,255,791)		(1,255,791)	(780,955)				383,561		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/30/2011	12/02/2026		26,200,000	USDLIBBBA3M (2.5582 USD)			(548,408)	(1,009,629)		(1,009,629)	(467,660)				492,292		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/30/2011	12/02/2031		22,500,000	USDLIBBBA3M (2.6662 USD)			(495,261)	(426,494)		(426,494)	104,014				492,879		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/30/2011	12/02/2041		31,400,000	USDLIBBBA3M (2.7342 USD)			(712,517)	346,387		346,387	1,139,950				850,437		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	11/30/2011	12/02/2013		20,400,000	USDLIBBBA3M (0.6578 USD)			37,800	62,146		62,146	87,594				98,541		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	11/30/2011	12/02/2013		15,300,000	USDLIBBBA3M (0.6622 USD)			(30,166)	(47,086)		(47,086)	(65,183)				73,906		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	11/30/2011	12/02/2014		8,200,000	USDLIBBBA3M (0.8012 USD)			(27,565)	(66,633)		(66,633)	(69,214)				57,213		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/30/2011	12/02/2041		28,300,000	USDLIBBBA3M (2.7472 USD)			(645,852)	236,130		236,130	1,029,348				766,476		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/30/2011	12/02/2026		20,300,000	USDLIBBBA3M (2.5692 USD)			(427,145)	(809,895)		(809,895)	(361,206)				381,432		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	12/01/2011	12/05/2013		25,400,000	USDLIBBBA3M (0.6842 USD)			(56,011)	(84,078)		(84,078)	(103,473)				123,240		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	12/01/2011	12/05/2016		10,700,000	USDLIBBBA3M (1.3592 USD)			(95,820)	(279,937)		(279,937)	(206,294)				106,814		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2011	12/05/2026		28,900,000	2.6218 USD (USDLIBBBA3M)			623,695	1,339,481		1,339,481	506,038				543,185		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2011	12/05/2031		50,000,000	2.7278 USD (USDLIBBBA3M)			1,132,057	1,427,726		1,427,726	(246,690)				1,095,524		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2011	12/05/2041		57,300,000	2.7958 USD (USDLIBBBA3M)			1,336,301	96,836		96,836	(2,100,818)				1,552,132		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	12/05/2011	12/09/2013		31,900,000	USDLIBBBA3M (0.6852 USD)			(70,601)	(107,280)		(107,280)	(131,087)				155,688		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/05/2011	12/07/2016		27,700,000	USDLIBBBA3M (1.3512 USD)			(245,787)	(716,028)		(716,028)	(536,614)				276,711		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/05/2011	12/07/2021		15,900,000	USDLIBBBA3M (2.2502 USD)			(284,025)	(818,039)		(818,039)	(483,549)				239,345		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/05/2011	12/07/2026		8,200,000	USDLIBBBA3M (2.6052 USD)			(175,588)	(363,408)		(363,408)	(144,430)				154,152		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	12/08/2011	12/14/2026		37,200,000	USDLIBBBA3M (2.5122 USD)			(760,995)	(1,216,601)		(1,216,601)	(671,131)				699,804		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	12/08/2011	12/12/2041		48,600,000	USDLIBBBA3M (2.7332 USD)			(1,101,609)	548,375		548,375	1,769,073				1,316,904		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Royal Bank of Scotland PLC	12/08/2011	12/13/2021		26,500,000	USDLIBBBA3M (2.1352 USD)			(442,201)	(1,101,379)		(1,101,379)	(825,140)				399,275		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Royal Bank of Scotland PLC	12/08/2011	12/12/2031		29,300,000	USDLIBBBA3M (2.6262 USD)			(632,788)	(367,716)		(367,716)	135,279				642,302		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	12/12/2011	12/16/2013		12,200,000	0.6678 USD (USDLIBBBA3M)			24,629	40,074		40,074	52,895				60,147		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/12/2011	12/16/2013		17,300,000	USDLIBBBA3M (0.6692 USD)			(35,167)	(57,058)		(57,058)	(74,768)				85,290		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/12/2011	12/14/2021		40,900,000	2.1398 USD (USDLIBBBA3M)			684,616	1,715,510		1,715,510	1,272,134				616,334		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/12/2011	12/14/2026		49,400,000	2.5138 USD (USDLIBBBA3M)			1,011,652	1,626,445		1,626,445	891,265				929,310		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/12/2011	12/15/2031		60,000,000	2.6338 USD (USDLIBBBA3M)			1,300,727	822,383		822,383	(280,523)				1,315,580		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/12/2011	12/16/2041		70,000,000	2.7288 USD (USDLIBBBA3M)			1,584,014	(854,415)		(854,415)	(2,547,450)				1,897,134		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/14/2011	12/16/2013		8,300,000	0.7258 USD (USDLIBBBA3M)			21,341	31,987		31,987	31,402				40,920		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/14/2011	12/16/2021		12,200,000	2.0938 USD (USDLIBBBA3M)			198,265	463,517		463,517	383,379				183,901		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/14/2011	12/16/2026		8,300,000	2.4588 USD (USDLIBBBA3M)			165,181	216,455		216,455	152,146				156,170		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/14/2011	12/16/2041		12,300,000	2.6708 USD (USDLIBBBA3M)			270,862	(297,695)		(297,695)	(443,728)				333,354		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/15/2011	12/19/2031		18,800,000	2.5448 USD (USDLIBBBA3M)			390,221	(5,810)		(5,810)	(82,045)				412,334		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/15/2011	12/21/2026		26,800,000	2.4338 USD (USDLIBBBA3M)			526,524	613,802		613,802	494,009				504,506		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/15/2011	12/19/2041		28,300,000	2.6318 USD (USDLIBBBA3M)			612,028	(913,933)		(913,933)	(1,016,286)				767,093		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/19/2011	12/23/2013		16,900,000	USDLIBBBA3M (0.7412 USD)			(45,656)	(68,880)		(68,880)	(62,513)				84,147		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/19/2011	12/21/2026		9,700,000	2.3768 USD (USDLIBBBA3M)			184,858	153,570		153,570	181,723				182,601		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/19/2011	12/22/2031		20,800,000	2.4878 USD (USDLIBBBA3M)			419,484	(193,561)		(193,561)	(86,334)				456,298		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	12/19/2011	12/23/2041		21,700,000	2.5748 USD (USDLIBBBA3M)			456,514	(957,594)		(957,594)	(773,031)				588,306		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	12/19/2011	12/21/2021		31,200,000	2.0148 USD (USDLIBBBA3M)			481,651	971,752		971,752	996,109				470,665		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	12/19/2011	12/21/2026		43,400,000	2.3648 USD (USDLIBBBA3M)			821,888	622,480		622,480	815,722				816,999		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	12/19/2011	12/22/2031		34,400,000	2.4748 USD (USDLIBBBA3M)			689,291	(390,253)		(390,253)	(140,907)				754,647		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	12/19/2011	12/23/2041		56,100,000	2.5548 USD (USDLIBBBA3M)			1,168,985	(2,707,867)		(2,707,867)	(1,992,550)				1,520,921		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/20/2011	12/23/2013		49,500,000	0.7318 USD (USDLIBBBA3M)			128,286	197,175		197,175	187,857				246,467		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/20/2011	12/23/2041		12,500,000	USDLIBBBA3M (2.6642 USD)			(273,946)	320,366		320,366	451,250				338,886		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/27/2011	12/29/2016		10,400,000	USDLIBBBA3M (1.3582 USD)			(92,464)	(271,016)		(271,016)	(202,206)				104,684		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/27/2011	12/29/2021		14,400,000	USDLIBBBA3M (2.1772 USD)			(246,291)	(645,753)		(645,753)	(442,112)				217,495		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/27/2011	12/29/2026		15,400,000	USDLIBBBA3M (2.5432 USD)			(319,915)	(561,165)		(561,165)	(274,219)				290,130		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/27/2011	12/29/2031		12,100,000	USDLIBBBA3M (2.6662 USD)			(266,286)	(225,930)		(225,930)	61,247				265,577		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/27/2011	12/30/2041		17,800,000	USDLIBBBA3M (2.7612 USD)			(408,683)	96,114		96,114	653,860				482,733		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	12/28/2011	12/30/2021		29,200,000	USDLIBBBA3M (2.1552 USD)			(492,716)	(1,254,009)		(1,254,009)	(899,184)				441,098		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	12/28/2011	12/30/2026		41,000,000	USDLIBBBA3M (2.5092 USD)			(837,371)	(1,320,311)		(1,320,311)	(734,528)				772,499		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	12/28/2011	12/30/2031		32,400,000	USDLIBBBA3M (2.6262 USD)			(699,741)	(401,057)		(401,057)	161,117				711,182		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	12/28/2011	12/30/2041		53,500,000	USDLIBBBA3M (2.7242 USD)			(1,208,012)	698,627		698,627	1,958,444				1,450,912		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	12/29/2011	01/03/2014		11,500,000	USDLIBBBA3M (0.7762 USD)			(34,519)	(52,017)		(52,017)	(40,242)				58,135		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/29/2011	01/03/2014		21,100,000	USDLIBBBA3M (0.7762 USD)			(63,335)	(95,440)		(95,440)	(73,835)				106,666		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	12/29/2011	01/03/2022		13,000,000	2.0808 USD (USDLIBBBA3M)			207,677	472,435		472,435	408,671				196,499		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/02/2010	02/04/2013		13,600,000	USDLIBBBA3M (1.7512 USD)			(176,167)	(17,793)		(17,793)	138,951				21,203		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/03/2010	02/05/2020		19,400,000	USDLIBBBA3M (3.7933 USD)			(647,287)	(3,285,045)		(3,285,045)	(354,002)				260,278		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/05/2010	02/09/2013		23,100,000	1.6618 USD (USDLIBBBA3M)			278,909	34,452		34,452	(213,430)				38,500		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/05/2010	02/09/2015		27,500,000	2.5728 USD (USDLIBBBA3M)			582,560	1,257,738		1,257,738	(200,799)				201,093		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/05/2010	02/09/2030		6,300,000	4.2618 USD (USDLIBBBA3M)			239,866	1,658,557		1,658,557	(18,292)				131,240		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/05/2010	02/09/2040		5,900,000	4.3658 USD (USDLIBBBA3M)			230,773	1,884,988		1,884,988	(234,469)				154,707		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/12/2010	02/16/2015		8,300,000	USDLIBBBA3M (2.6672 USD)			(183,740)	(399,916)		(399,916)	66,723				60,969		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/12/2010	02/16/2020		9,000,000	USDLIBBBA3M (3.7852 USD)			(299,857)	(1,522,197)		(1,522,197)	(165,718)				121,004		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/12/2010	02/16/2025		2,600,000	USDLIBBBA3M (4.2452 USD)			(98,585)	(609,838)		(609,838)	(22,974)				45,603		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/12/2010	02/16/2030		6,300,000	USDLIBBBA3M (4.4062 USD)			(249,023)	(1,791,412)		(1,791,412)	22,968				131,313		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/12/2010	02/16/2040		6,600,000	USDLIBBBA3M (4.5112 USD)			(267,811)	(2,300,152)		(2,300,152)	267,390				173,123		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	02/12/2010	02/16/2013		10,800,000	USDLIBBBA3M (1.7312 USD)			(137,996)	(20,344)		(20,344)	106,191				19,512		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/19/2010	02/23/2015		12,500,000	USDLIBBBA3M (2.8112 USD)			(293,931)	(645,048)		(645,048)	115,855				92,233		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/19/2010	02/23/2015		13,200,000	USDLIBBBA3M (2.8112 USD)			(310,391)	(681,170)		(681,170)	122,343				97,398		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/19/2010	02/23/2020		13,800,000	USDLIBBBA3M (3.9072 USD)			(475,748)	(2,452,078)		(2,452,078)	(241,883)				185,788		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/19/2010	02/23/2025		12,600,000	USDLIBBBA3M (4.3532 USD)			(490,574)	(3,107,183)		(3,107,183)	(103,781)				221,174		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/19/2010	02/23/2030		12,100,000	USDLIBBBA3M (4.5042 USD)			(489,378)	(3,613,800)		(3,613,800)	50,133				252,345		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/19/2010	02/23/2040		11,800,000	USDLIBBBA3M (4.6022 USD)			(488,809)	(4,326,861)		(4,326,861)	483,911				309,633		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/19/2010	02/23/2013		18,900,000	USDLIBBBA3M (1.8632 USD)			(265,252)	(43,766)		(43,766)	208,735				36,600		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/25/2010	03/01/2015		4,800,000	2.585 USD (USDLIBBBA3M)			101,751	227,098		227,098	(32,899)				35,553		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/25/2010	03/01/2020		11,700,000	3.7248 USD (USDLIBBBA3M)			381,376	1,934,654		1,934,654	222,686				157,727		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/25/2010	03/01/2025		11,100,000	4.1808 USD (USDLIBBBA3M)			412,434	2,529,198		2,529,198	102,722				194,975		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/25/2010	03/01/2030		14,000,000	4.3358 USD (USDLIBBBA3M)			541,887	3,841,142		3,841,142	(47,969)				292,110		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/25/2010	03/01/2040		13,500,000	4.4388 USD (USDLIBBBA3M)			536,439	4,513,598		4,513,598	(543,145)				354,366		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/05/2010	03/09/2013		11,900,000	USDLIBBBA3M (1.7053 USD)			(147,433)	(32,329)		(32,329)	110,471				25,860		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/05/2010	03/09/2015		6,400,000	USDLIBBBA3M (2.6123 USD)			(137,340)	(309,248)		(309,248)	44,760				47,643		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2015		7,400,000	USDLIBBBA3M (2.6292 USD)			(160,039)	(361,587)		(361,587)	52,657				55,191		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2015		10,700,000	USDLIBBBA3M (2.6292 USD)			(231,407)	(522,836)		(522,836)	76,138				79,803		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/10/2010	03/12/2020		7,900,000	USDLIBBBA3M (3.7642 USD)			(260,517)	(1,330,225)		(1,330,225)	(148,482)				106,723		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2025		8,900,000	USDLIBBBA3M (4.2372 USD)			(335,591)	(2,085,578)		(2,085,578)	(79,347)				156,525		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2030		8,300,000	USDLIBBBA3M (4.4142 USD)			(327,658)	(2,373,489)		(2,373,489)	32,703				173,331		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2040		8,000,000	USDLIBBBA3M (4.5342 USD)			(325,415)	(2,828,245)		(2,828,245)	326,546				210,111		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2013		10,600,000	USDLIBBBA3M (1.7032 USD)			(131,089)	(29,163)		(29,163)	98,363				23,537		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/18/2010	03/22/2013		10,200,000	USDLIBBBA3M (1.6933 USD)			(124,508)	(31,785)		(31,785)	92,616				24,191		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	03/18/2010	03/23/2015		9,500,000	USDLIBBBA3M (2.5993 USD)			(202,033)	(464,023)		(464,023)	61,814				71,338		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/26/2010	03/30/2015		10,200,000	USDLIBBBA3M (2.7062 USD)			(227,705)	(526,513)		(526,513)	75,132				76,924		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/26/2010	03/30/2030		6,400,000	4.3918 USD (USDLIBBBA3M)			250,752	1,810,733		1,810,733	(26,716)				133,844		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/26/2010	03/30/2040		5,600,000	4.5008 USD (USDLIBBBA3M)			225,512	1,944,321		1,944,321	(229,069)				147,211		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	04/05/2010	04/07/2015		3,900,000	USDLIBBBA3M (2.8903 USD)			(94,223)	(219,159)		(219,159)	34,483				29,555		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/05/2010	04/07/2015		8,300,000	USDLIBBBA3M (2.8903 USD)			(200,526)	(466,415)		(466,415)	73,388				62,900		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/05/2010	04/07/2020		10,300,000	USDLIBBBA3M (3.9803 USD)			(361,116)	(1,896,483)		(1,896,483)	(177,823)				139,832		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/05/2010	04/07/2025		6,200,000	USDLIBBBA3M (4.4073 USD)			(243,845)	(1,573,438)		(1,573,438)	(48,934)				109,358		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/05/2010	04/07/2030		5,600,000	USDLIBBBA3M (4.5533 USD)			(228,423)	(1,716,841)		(1,716,841)	27,848				117,188		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	04/05/2010	04/07/2013		9,700,000	USDLIBBBA3M (1.9303 USD)			(141,230)	(42,620)		(42,620)	109,413				25,175		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	04/14/2010	04/16/2013		16,400,000	USDLIBBBA3M (1.7962 USD)			(218,248)	(71,110)		(71,110)	161,513				44,495		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	04/14/2010	04/16/2015		5,700,000	USDLIBBBA3M (2.7072 USD)			(127,782)	(299,586)		(299,586)	38,494				43,431		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/16/2010	04/20/2015		8,500,000	USDLIBBBA3M (2.6303 USD)			(184,233)	(433,641)		(433,641)	49,873				64,920		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	04/16/2010	04/22/2013		9,600,000	USDLIBBBA3M (1.7013 USD)			(118,891)	(41,105)		(41,105)	84,797				26,773		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	04/20/2010	04/22/2013		11,700,000	1.7688 USD (USDLIBBBA3M)			152,854	52,528		52,528	(111,048)				32,630		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/20/2010	04/22/2030		10,800,000	4.3828 USD (USDLIBBBA3M)			423,408	3,043,297		3,043,297	(47,378)				226,274		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/20/2010	04/23/2040		10,000,000	4.4928 USD (USDLIBBBA3M)			403,044	3,457,663		3,457,663	(409,874)				263,194		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	04/27/2010	04/29/2013		20,600,000	USDLIBBBA3M (1.8102 USD)			(277,985)	(100,819)		(100,819)	202,947				59,219		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/28/2010	04/30/2015		8,200,000	2.6768 USD (USDLIBBBA3M)			181,685	431,623		431,623	(49,305)				63,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/28/2010	04/30/2020		14,800,000	3.7378 USD (USDLIBBBA3M)			484,947	2,482,667		2,482,667	283,690				201,792		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/28/2010	04/30/2025		16,200,000	4.1478 USD (USDLIBBBA3M)			597,241	3,652,445		3,652,445	147,644				286,474		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/28/2010	04/30/2030		14,900,000	4.2968 USD (USDLIBBBA3M)			571,515	4,015,026		4,015,026	(66,730)				312,372		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/28/2010	04/30/2040		14,500,000	4.3998 USD (USDLIBBBA3M)			571,107	4,750,440		4,750,440	(594,973)				381,765		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/30/2010	05/05/2013		18,100,000	1.7387 USD (USDLIBBBA3M)			232,030	89,829		89,829	(162,508)				53,328		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	04/30/2010	05/05/2015		8,400,000	2.6177 USD (USDLIBBBA3M)			181,518	432,850		432,850	(43,459)				64,726		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/04/2010	05/06/2020		7,800,000	3.6297 USD (USDLIBBBA3M)			247,461	1,248,699		1,248,699	157,911				106,469		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/04/2010	05/06/2025		5,400,000	4.0107 USD (USDLIBBBA3M)			191,893	1,133,628		1,133,628	54,997				95,555		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/04/2010	05/06/2030		8,200,000	4.1477 USD (USDLIBBBA3M)			302,627	2,028,271		2,028,271	(29,064)				171,991		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/04/2010	05/06/2040		7,500,000	4.2357 USD (USDLIBBBA3M)			283,393	2,208,493		2,208,493	(298,749)				197,524		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/05/2010	05/07/2015		9,900,000	2.5418 USD (USDLIBBBA3M)			206,535	493,671		493,671	(43,119)				76,374		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/05/2010	05/07/2015		17,300,000	2.5418 USD (USDLIBBBA3M)			360,915	862,678		862,678	(75,349)				133,461		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/05/2010	05/07/2020		16,700,000	3.5378 USD (USDLIBBBA3M)			514,730	2,565,364		2,565,364	350,424				227,996		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/05/2010	05/07/2025		15,500,000	3.8988 USD (USDLIBBBA3M)			533,698	3,059,880		3,059,880	167,907				274,308		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/05/2010	05/07/2040		17,000,000	4.1108 USD (USDLIBBBA3M)			621,386	4,581,601		4,581,601	(666,361)				447,743		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/05/2010	05/07/2013		12,600,000	1.6878 USD (USDLIBBBA3M)			155,259	60,300		60,300	(106,822)				37,419		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	05/06/2010	05/10/2015		9,900,000	2.4507 USD (USDLIBBBA3M)			197,657	474,647		474,647	(33,204)				76,507		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/06/2010	05/10/2020		20,600,000	3.4317 USD (USDLIBBBA3M)			613,373	3,010,712		3,010,712	449,133				281,397		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/06/2010	05/10/2025		22,400,000	3.7877 USD (USDLIBBBA3M)			746,712	4,144,419		4,144,419	256,388				396,551		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/06/2010	05/10/2030		27,400,000	3.9047 USD (USDLIBBBA3M)			945,447	5,800,902		5,800,902	(68,848)				574,883		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/06/2010	05/10/2040		28,400,000	3.9967 USD (USDLIBBBA3M)			1,006,080	7,006,935		7,006,935	(1,097,744)				748,106		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/06/2010	05/10/2013		12,600,000	1.6287 USD (USDLIBBBA3M)			147,992	59,130		59,130	(98,958)				37,858		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/07/2010	05/11/2013		12,700,000	1.6327 USD (USDLIBBBA3M)			149,551	61,166		61,166	(99,833)				38,305		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/07/2010	05/11/2015		11,900,000	2.4457 USD (USDLIBBBA3M)			236,878	569,124		569,124	(39,422)				92,017		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/10/2010	05/12/2020		8,400,000	USDLIBBBA3M (3.5792 USD)			(262,392)	(1,315,863)		(1,315,863)	(173,796)				114,787		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	05/10/2010	05/12/2013		7,200,000	USDLIBBBA3M (1.6482 USD)			(85,875)	(35,084)		(35,084)	57,686				21,799		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/10/2010	05/12/2015		4,400,000	USDLIBBBA3M (2.5102 USD)			(90,407)	(217,332)		(217,332)	17,144				34,043		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/14/2010	05/18/2013		12,800,000	USDLIBBBA3M (1.6122 USD)			(148,181)	(63,916)		(63,916)	96,967				39,625		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	05/17/2010	05/19/2020		58,000,000	USDLIBBBA3M (3.4872 USD)			(1,758,136)	(8,714,507)		(8,714,507)	(1,244,093)				793,609		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	05/17/2010	05/19/2030		68,900,000	USDLIBBBA3M (4.0312 USD)			(2,463,360)	(15,872,372)		(15,872,372)	219,325				1,446,627		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	05/17/2010	05/19/2040		69,400,000	USDLIBBBA3M (4.1502 USD)			(2,563,822)	(19,261,173)		(19,261,173)	2,740,674				1,828,942		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2010	05/20/2040		10,800,000	4.1348 USD (USDLIBBBA3M)			397,275	2,963,894		2,963,894	(425,875)				284,633		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/18/2010	05/20/2013		16,200,000	1.5858 USD (USDLIBBBA3M)			182,974	79,232		79,232	(118,254)				50,512		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2020		5,400,000	3.4158 USD (USDLIBBBA3M)			159,774	784,057		784,057	118,937				73,915		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2020		13,900,000	3.4158 USD (USDLIBBBA3M)			411,271	2,018,220		2,018,220	306,153				190,263		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2025		5,800,000	3.8078 USD (USDLIBBBA3M)			194,345	1,086,833		1,086,833	65,818				102,804		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2025		11,300,000	3.8078 USD (USDLIBBBA3M)			378,638	2,117,450		2,117,450	128,232				200,290		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2030		6,100,000	3.9598 USD (USDLIBBBA3M)			213,670	1,341,116		1,341,116	(17,593)				128,096		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2030		13,100,000	3.9598 USD (USDLIBBBA3M)			458,865	2,880,101		2,880,101	(37,781)				275,091		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2040		4,900,000	4.0598 USD (USDLIBBBA3M)			176,536	1,271,217		1,271,217	(191,291)				129,146		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2040		12,700,000	4.0598 USD (USDLIBBBA3M)			457,553	3,294,787		3,294,787	(495,796)				334,725		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2013		7,000,000	1.5658 USD (USDLIBBBA3M)			77,615	33,941		33,941	(49,626)				21,904		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2017		6,600,000	2.9468 USD (USDLIBBBA3M)			164,326	621,788		621,788	59,851				69,614		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/21/2010	05/25/2015		15,900,000	2.2297 USD (USDLIBBBA3M)			281,109	690,411		690,411	(10,682)				123,942		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/21/2010	05/25/2015		23,000,000	2.2297 USD (USDLIBBBA3M)			406,636	998,708		998,708	(15,452)				179,288		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/21/2010	05/25/2020		29,500,000	3.1707 USD (USDLIBBBA3M)			799,150	3,769,064		3,769,064	706,002				404,095		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/21/2010	05/25/2025		24,500,000	3.5467 USD (USDLIBBBA3M)			755,821	3,871,757		3,871,757	313,753				434,448		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/21/2010	05/25/2030		28,700,000	3.6847 USD (USDLIBBBA3M)			924,996	5,147,171		5,147,171	(51,520)				602,871		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/21/2010	05/25/2040		28,000,000	3.7837 USD (USDLIBBBA3M)			930,155	5,716,420		5,716,420	(1,055,854)				738,123		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/21/2010	05/25/2013		26,100,000	1.5117 USD (USDLIBBBA3M)			274,046	127,188		127,188	(168,194)				82,822		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/24/2010	05/26/2030		10,300,000	3.7738 USD (USDLIBBBA3M)			341,034	1,982,707		1,982,707	(22,070)				216,378		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2015		7,300,000	USDLIBBBA3M (2.4433 USD)			(144,413)	(356,366)		(356,366)	17,836				57,164		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2015		12,900,000	USDLIBBBA3M (2.4433 USD)			(255,196)	(629,742)		(629,742)	31,518				101,016		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2020		22,800,000	USDLIBBBA3M (3.4023 USD)			(669,696)	(3,290,694)		(3,290,694)	(507,358)				312,779		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2025		19,900,000	USDLIBBBA3M (3.7853 USD)			(660,732)	(3,679,481)		(3,679,481)	(229,096)				353,190		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/28/2010	06/02/2013		19,100,000	USDLIBBBA3M (1.6803 USD)			(232,115)	(109,724)		(109,724)	152,915				62,258		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2010	06/03/2020		31,300,000	3.3648 USD (USDLIBBBA3M)			907,970	4,434,464		4,434,464	706,212				429,465		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2010	06/03/2025		29,900,000	3.7478 USD (USDLIBBBA3M)			981,875	5,402,853		5,402,853	350,969				530,731		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2010	06/03/2030		25,100,000	3.8998 USD (USDLIBBBA3M)			862,401	5,296,053		5,296,053	(68,720)				527,623		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/02/2010	06/04/2020		71,500,000	USDLIBBBA3M (3.3652 USD)			(2,074,188)	(10,132,989)		(10,132,989)	(1,612,206)				981,227		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	06/02/2010	06/04/2030		69,500,000	USDLIBBBA3M (3.9042 USD)			(2,390,774)	(14,708,943)		(14,708,943)	193,969				1,461,062		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/02/2010	06/04/2040		55,600,000	USDLIBBBA3M (4.0202 USD)			(1,977,115)	(13,985,772)		(13,985,772)	2,163,374				1,466,434		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/07/2010	06/09/2015		8,600,000	2.3528 USD (USDLIBBBA3M)			162,233	404,175		404,175	(11,434)				67,610		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/07/2010	06/09/2020		12,400,000	3.3068 USD (USDLIBBBA3M)			352,213	1,706,466		1,706,466	285,584				170,328		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/07/2010	06/09/2030		17,100,000	3.8528 USD (USDLIBBBA3M)			579,080	3,490,170		3,490,170	(45,225)				359,626		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/07/2010	06/09/2013		12,900,000	1.6168 USD (USDLIBBBA3M)			148,406	74,201		74,201	(94,087)				43,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/07/2010	06/09/2017		7,800,000	2.8648 USD (USDLIBBBA3M)			187,078	711,760		711,760	80,840				82,757		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/08/2010	06/10/2013		11,300,000	1.5818 USD (USDLIBBBA3M)			126,011	63,254		63,254	(78,841)				37,784		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	06/08/2010	06/10/2015		7,200,000	2.3328 USD (USDLIBBBA3M)			134,362	335,231		335,231	(8,155)				56,636		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/08/2010	06/10/2025		11,000,000	3.6808 USD (USDLIBBBA3M)			353,555	1,905,569		1,905,569	132,905				195,403		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/08/2010	06/10/2030		12,000,000	3.8298 USD (USDLIBBBA3M)			403,577	2,408,697		2,408,697	(30,674)				252,389		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/11/2010	06/15/2015		6,700,000	USDLIBBBA3M (2.3633 USD)			(127,080)	(318,650)		(318,650)	8,357				52,850		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/11/2010	06/15/2015		11,200,000	USDLIBBBA3M (2.3633 USD)			(212,432)	(532,669)		(532,669)	13,969				88,347		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/11/2010	06/15/2020		14,500,000	USDLIBBBA3M (3.3553 USD)			(418,863)	(2,047,493)		(2,047,493)	(328,802)				199,393		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/11/2010	06/15/2030		13,000,000	USDLIBBBA3M (3.9023 USD)			(446,642)	(2,748,793)		(2,748,793)	38,771				273,528		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/11/2010	06/15/2013		10,200,000	USDLIBBBA3M (1.5813 USD)			(113,700)	(59,775)		(59,775)	70,221				34,632		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/14/2010	06/16/2025		7,700,000	USDLIBBBA3M (3.7952 USD)			(256,143)	(1,434,033)		(1,434,033)	(88,135)				136,872		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/14/2010	06/16/2013		27,300,000	USDLIBBBA3M (1.5892 USD)			(305,904)	(161,215)		(161,215)	189,607				92,969		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/16/2010	06/18/2015		9,300,000	USDLIBBBA3M (2.3332 USD)			(173,296)	(436,865)		(436,865)	7,964				73,482		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/16/2010	06/18/2015		12,200,000	USDLIBBBA3M (2.3332 USD)			(227,335)	(573,091)		(573,091)	10,448				96,396		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/16/2010	06/18/2030		20,900,000	USDLIBBBA3M (3.9042 USD)			(717,790)	(4,425,499)		(4,425,499)	62,683				439,853		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/16/2010	06/18/2013		16,500,000	USDLIBBBA3M (1.5442 USD)			(177,276)	(94,587)		(94,587)	107,358				56,526		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/18/2010	06/22/2030		15,300,000	3.8308 USD (USDLIBBBA3M)			513,799	3,074,132		3,074,132	(42,168)				322,098		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/24/2010	06/28/2015		16,700,000	2.1738 USD (USDLIBBBA3M)			284,173	726,795		726,795	17,511				132,684		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/24/2010	06/28/2015		19,600,000	2.1738 USD (USDLIBBBA3M)			333,520	853,004		853,004	20,551				155,724		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/24/2010	06/28/2020		16,600,000	3.1558 USD (USDLIBBBA3M)			445,483	2,108,606		2,108,606	403,457				228,815		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/24/2010	06/28/2025		13,800,000	3.5718 USD (USDLIBBBA3M)			427,749	2,223,159		2,223,159	174,953				245,627		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/24/2010	06/28/2030		15,900,000	3.7398 USD (USDLIBBBA3M)			519,554	2,981,153		2,981,153	(38,368)				334,887		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/24/2010	06/28/2013		21,800,000	1.4138 USD (USDLIBBBA3M)			205,276	118,389		118,389	(111,033)				76,860		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/25/2010	06/29/2025		7,800,000	3.5958 USD (USDLIBBBA3M)			244,366	1,278,534		1,278,534	97,084				138,848		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/25/2010	06/29/2030		11,500,000	3.7608 USD (USDLIBBBA3M)			379,310	2,193,819		2,193,819	(29,938)				242,233		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/28/2010	06/30/2020		17,500,000	USDLIBBBA3M (3.1422 USD)			(468,497)	(2,207,424)		(2,207,424)	(424,347)				241,309		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	06/28/2010	06/30/2030		36,900,000	USDLIBBBA3M (3.7362 USD)			(1,207,655)	(6,905,306)		(6,905,306)	95,729				777,312		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/29/2010	07/01/2013		18,200,000	1.3358 USD (USDLIBBBA3M)			156,821	93,431		93,431	(78,080)				64,703		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/29/2010	07/01/2015		15,100,000	2.0578 USD (USDLIBBBA3M)			239,131	614,932		614,932	33,673				120,169		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/29/2010	07/01/2015		19,200,000	2.0578 USD (USDLIBBBA3M)			304,061	781,900		781,900	42,816				152,798		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/29/2010	07/01/2020		28,900,000	3.0378 USD (USDLIBBBA3M)			740,895	3,423,987		3,423,987	727,584				398,577		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/29/2010	07/01/2025		17,800,000	3.4678 USD (USDLIBBBA3M)			532,870	2,657,079		2,657,079	235,249				316,927		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/29/2010	07/01/2030		18,800,000	3.6458 USD (USDLIBBBA3M)			596,270	3,262,670		3,262,670	(39,212)				396,060		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/29/2010	07/02/2040		18,700,000	3.7738 USD (USDLIBBBA3M)			617,035	3,783,158		3,783,158	(709,954)				493,896		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2015		7,300,000	2.0587 USD (USDLIBBBA3M)			115,684	297,747		297,747	16,372				58,127		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/30/2010	07/02/2020		6,900,000	3.0317 USD (USDLIBBBA3M)			176,482	814,820		814,820	174,297				95,179		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/30/2010	07/02/2025		7,100,000	3.4477 USD (USDLIBBBA3M)			211,134	1,044,050		1,044,050	94,848				126,429		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/30/2010	07/02/2030		9,100,000	3.6117 USD (USDLIBBBA3M)			285,532	1,533,839		1,533,839	(17,474)				191,725		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/30/2010	07/02/2040		8,700,000	3.7257 USD (USDLIBBBA3M)			282,899	1,676,576		1,676,576	(327,938)				229,780		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2015		8,600,000	2.0578 USD (USDLIBBBA1M)			136,208	350,577		350,577	19,361				68,478		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2015		12,300,000	2.0578 USD (USDLIBBBA1M)			194,809	501,407		501,407	27,691				97,940		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2020		11,800,000	3.0118 USD (USDLIBBBA3M)			299,462	1,376,484		1,376,484	299,853				162,771		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2020		6,100,000	3.0118 USD (USDLIBBBA3M)			154,807	711,572		711,572	155,009				84,144		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/30/2010	07/02/2013		11,200,000	1.3398 USD (USDLIBBBA3M)			96,971	58,041		58,041	(48,362)				39,927		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/30/2010	07/02/2017		9,700,000	2.5688 USD (USDLIBBBA3M)			203,197	766,204		766,204	132,646				103,643		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2025		8,900,000	3.4208 USD (USDLIBBBA3M)			262,267	1,281,606		1,281,606	120,224				158,481		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/30/2010	07/02/2030		7,900,000	3.5858 USD (USDLIBBBA3M)			245,833	1,301,329		1,301,329	(14,286)				166,443		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2040		5,300,000	3.7048 USD (USDLIBBBA3M)			171,233	999,137		999,137	(199,227)				139,981		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/01/2010	07/06/2015		27,700,000	USDLIBBBA3M (2.0713 USD)			(441,937)	(1,143,509)		(1,143,509)	(60,849)				221,046		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/01/2010	07/06/2020		58,100,000	3.0087 USD (USDLIBBBA3M)			1,471,581	6,766,400		6,766,400	1,475,304				802,023		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/01/2010	07/06/2025		84,200,000	3.4018 USD (USDLIBBBA3M)			2,463,642	11,946,487		11,946,487	1,140,916				1,499,992		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/01/2010	07/06/2030		90,500,000	3.5648 USD (USDLIBBBA3M)			2,795,492	14,626,733		14,626,733	(168,379)				1,907,311		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/01/2010	07/06/2040		87,400,000	3.6768 USD (USDLIBBBA3M)			2,797,622	15,987,987		15,987,987	(3,281,397)				2,308,828		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/08/2030		12,200,000	USDLIBBBA3M (3.5782 USD)			(378,486)	(1,995,963)		(1,995,963)	23,405				257,158		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/08/2030		118,700,000	USDLIBBBA3M (3.5782 USD)			(3,682,479)	(19,419,740)		(19,419,740)	227,718				2,502,025		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	07/01/2010	07/06/2040		114,400,000	USDLIBBBA3M (3.6972 USD)			(3,685,214)	(21,395,434)		(21,395,434)	4,306,714				3,022,082		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	07/01/2010	07/06/2013		148,200,000	USDLIBBBA3M (1.3532 USD)			(1,300,219)	(807,715)		(807,715)	657,865				534,057		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/08/2010	07/12/2025		15,400,000	USDLIBBBA3M (3.5112 USD)			(468,057)	(2,376,527)		(2,376,527)	(199,505)				274,525		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/08/2010	07/12/2030		17,700,000	USDLIBBBA3M (3.6752 USD)			(566,990)	(3,149,528)		(3,149,528)	42,086				373,207		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/08/2010	07/12/2013		13,700,000	USDLIBBBA3M (1.3312 USD)			(117,728)	(74,287)		(74,287)	57,183				50,155		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	10/28/2011	11/01/2013		13,100,000	USDLIBBBA3M (0.6112 USD)			(19,898)	(31,294)		(31,294)	(56,633)				60,289		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	10/28/2011	11/03/2014		9,400,000	USDLIBBBA3M (0.7913 USD)			(31,198)	(72,365)		(72,365)	(74,421)				64,214		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	10/28/2011	11/01/2016		6,700,000	USDLIBBBA3M (1.4113 USD)			(63,777)	(189,494)		(189,494)	(123,625)				66,086		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/28/2011	11/01/2016		24,100,000	USDLIBBBA3M (1.4113 USD)			(229,406)	(681,614)		(681,614)	(444,680)				237,714		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	01/04/2012	01/06/2014		18,000,000	USDLIBBBA3M (0.7262 USD)			(44,198)	(73,372)		(73,372)	(73,372)				91,365		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/04/2012	01/06/2014		32,700,000	USDLIBBBA3M (0.7262 USD)			(80,293)	(133,292)		(133,292)	(133,292)				165,979		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	01/04/2012	01/06/2015		16,900,000	USDLIBBBA3M (0.8342 USD)			(59,496)	(154,023)		(154,023)	(154,023)				120,822		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/04/2012	01/06/2017		54,100,000	USDLIBBBA3M (1.2652 USD)			(420,389)	(1,208,073)		(1,208,073)	(1,208,073)				546,048		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/04/2012	01/06/2042		21,400,000	2.7038 USD (USDLIBBBA3M)			469,875	(375,954)		(375,954)	(375,954)				580,556		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	01/04/2012	01/06/2022		31,600,000	USDLIBBBA3M (2.1082 USD)			(508,239)	(1,220,663)		(1,220,663)	(1,220,663)				477,861		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/11/2012	01/13/2017		12,200,000	USDLIBBBA3M (1.1752 USD)			(82,841)	(227,785)		(227,785)	(227,785)				123,432		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/11/2012	01/13/2022		10,200,000	USDLIBBBA3M (2.0792 USD)			(158,395)	(365,937)		(365,937)	(365,937)				154,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/13/2012	01/17/2014		15,900,000	USDLIBBBA3M (0.5712 USD)			(15,683)	(40,387)		(40,387)	(40,387)				81,893		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/13/2012	01/18/2027		8,600,000	2.4058 USD (USDLIBBBA3M)			159,246	162,441		162,441	162,441				162,337		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/13/2012	01/19/2032		22,300,000	2.5428 USD (USDLIBBBA3M)			442,121	(29,106)		(29,106)	(29,106)				490,192		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/13/2012	01/17/2042		24,500,000	2.6438 USD (USDLIBBBA3M)			509,384	(738,124)		(738,124)	(738,124)				665,001		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/13/2012	01/17/2022		15,000,000	2.0208 USD (USDLIBBBA3M)			222,571	459,958		459,958	459,958				227,211		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	01/18/2012	01/20/2022		24,500,000	1.9818 USD (USDLIBBBA3M)			351,806	667,396		667,396	667,396				371,280		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	01/18/2012	01/20/2027		33,700,000	2.3688 USD (USDLIBBBA3M)			607,449	480,613		480,613	480,613				636,260		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	01/18/2012	01/20/2032		26,800,000	2.5048 USD (USDLIBBBA3M)			517,599	(195,122)		(195,122)	(195,122)				589,151		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	01/18/2012	01/20/2042		43,400,000	2.6108 USD (USDLIBBBA3M)			881,778	(1,606,045)		(1,606,045)	(1,606,045)				1,178,168		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	01/19/2012	01/23/2014		20,300,000	USDLIBBBA3M (0.5902 USD)			(23,769)	(56,091)		(56,091)	(56,091)				105,373		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/19/2012	01/23/2015		13,800,000	USDLIBBBA3M (0.6932 USD)			(29,503)	(87,191)		(87,191)	(87,191)				99,792		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/19/2012	01/23/2017		16,600,000	USDLIBBBA3M (1.1482 USD)			(106,404)	(290,164)		(290,164)	(290,164)				168,517		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/19/2012	01/24/2022		20,000,000	USDLIBBBA3M (2.0672 USD)			(300,765)	(688,134)		(688,134)	(688,134)				303,269		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/19/2012	01/25/2027		23,600,000	USDLIBBBA3M (2.4632 USD)			(442,648)	(612,250)		(612,250)	(612,250)				445,787		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/19/2012	01/23/2032		15,700,000	USDLIBBBA3M (2.6072 USD)			(315,700)	(137,438)		(137,438)	(137,438)				345,212		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/20/2012	01/24/2014		17,500,000	USDLIBBBA3M (0.5942 USD)			(21,112)	(49,170)		(49,170)	(49,170)				90,956		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/20/2012	01/24/2017		26,400,000	USDLIBBBA3M (1.2072 USD)			(183,342)	(523,616)		(523,616)	(523,616)				268,093		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/20/2012	01/24/2022		20,800,000	USDLIBBBA3M (2.1642 USD)			(330,790)	(888,706)		(888,706)	(888,706)				315,400		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/20/2012	01/25/2027		11,400,000	USDLIBBBA3M (2.5672 USD)			(224,305)	(443,524)		(443,524)	(443,524)				215,338		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	01/25/2012	01/27/2022		28,300,000	USDLIBBBA3M (2.1702 USD)			(447,796)	(1,220,652)		(1,220,652)	(1,220,652)				429,320		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	01/25/2012	01/27/2032		9,100,000	USDLIBBBA3M (2.7332 USD)			(191,524)	(259,449)		(259,449)	(259,449)				200,148		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/27/2012	01/31/2014		11,300,000	USDLIBBBA3M (0.5392 USD)			(8,017)	(25,164)		(25,164)	(25,164)				59,258		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/27/2012	02/01/2027		17,700,000	2.4558 USD (USDLIBBBA3M)			324,468	443,647		443,647	443,647				334,568		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/30/2012	02/01/2027		8,300,000	2.3918 USD (USDLIBBBA3M)			146,919	139,604		139,604	139,604				156,888		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/30/2012	02/03/2042		9,400,000	2.6898 USD (USDLIBBBA3M)			192,068	(196,071)		(196,071)	(196,071)				255,347		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	01/31/2012	02/02/2022		18,000,000	1.9168 USD (USDLIBBBA3M)			239,737	378,653		378,653	378,653				273,313		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	01/31/2012	02/02/2032		13,200,000	2.5078 USD (USDLIBBBA3M)			247,101	(94,662)		(94,662)	(94,662)				290,450		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	01/31/2012	02/03/2042		8,400,000	2.6408 USD (USDLIBBBA3M)			167,456	(260,510)		(260,510)	(260,510)				228,183		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	02/01/2012	02/03/2014		80,400,000	USDLIBBBA3M (0.0502 USD)			(31,685)	(147,082)		(147,082)	(147,082)				423,215		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC	02/02/2012	02/06/2014		14,000,000	USDLIBBBA3M (0.4832 USD)			(3,163)	(22,820)		(22,820)	(22,820)				73,971		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	02/02/2012	02/06/2014		16,000,000	USDLIBBBA3M (0.4832 USD)			(3,615)	(26,080)		(26,080)	(26,080)				84,538		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC	02/02/2012	02/06/2015		13,900,000	USDLIBBBA3M (0.5682 USD)			(13,807)	(51,672)		(51,672)	(51,672)				101,445		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	02/02/2012	02/06/2017		11,600,000	USDLIBBBA3M (0.9762 USD)			(54,249)	(119,376)		(119,376)	(119,376)				118,313		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	02/03/2012	02/07/2017		13,200,000	USDLIBBBA3M (1.0322 USD)			(68,390)	(165,866)		(165,866)	(165,866)				134,677		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	02/03/2012	02/08/2027		13,800,000	USDLIBBBA3M (2.4912 USD)			(252,706)	(401,873)		(401,873)	(401,873)				261,027		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	02/03/2012	02/09/2032		11,400,000	USDLIBBBA3M (2.6762 USD)			(227,738)	(218,921)		(218,921)	(218,921)				250,969		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/06/2012	02/08/2022		18,000,000	USDLIBBBA3M (2.0412 USD)			(256,074)	(567,108)		(567,108)	(567,108)				273,560		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/06/2012	02/08/2027		13,800,000	USDLIBBBA3M (2.4952 USD)			(252,536)	(408,846)		(408,846)	(408,846)				261,027		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	02/07/2012	02/09/2017		17,200,000	USDLIBBBA3M (1.0942 USD)			(98,404)	(259,005)		(259,005)	(259,005)				175,605		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/09/2012	02/13/2014		9,700,000	USDLIBBBA3M (0.5262 USD)			(6,197)	(20,690)		(20,690)	(20,690)				51,695		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	02/09/2012	02/13/2015		9,600,000	USDLIBBBA3M (0.6462 USD)			(16,309)	(51,536)		(51,536)	(51,536)				70,382		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/09/2012	02/13/2017		20,000,000	USDLIBBBA3M (1.1142 USD)			(116,657)	(316,228)		(316,228)	(316,228)				204,464		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/09/2012	02/14/2022		22,100,000	USDLIBBBA3M (2.1102 USD)			(323,342)	(822,778)		(822,778)	(822,778)				336,174		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/09/2012	02/13/2032		10,900,000	USDLIBBBA3M (2.7322 USD)			(219,364)	(304,835)		(304,835)	(304,835)				240,030		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/09/2012	02/13/2022		4,000,000	2.1188 USD (USDLIBBBA3M)			105,792	152,941		152,941	152,941				60,837		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/13/2012	02/18/2014		98,500,000	USDLIBBBA3M (0.5442 USD)			(80,001)	(232,216)		(232,216)	(232,216)				528,147		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/13/2012	02/15/2027		17,300,000	2.5128 USD (USDLIBBBA3M)			312,994	548,724		548,724	548,724				327,452		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	02/13/2012	02/16/2032		23,400,000	2.6858 USD (USDLIBBBA3M)			458,890	481,990		481,990	481,990				515,405		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/13/2012	02/17/2042		27,800,000	2.8208 USD (USDLIBBBA3M)			578,120	172,865		172,865	172,865				755,674		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/17/2012	02/22/2027		14,200,000	USDLIBBBA3M (2.5482 USD)			(256,337)	(512,130)		(512,130)	(512,130)				268,958		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/22/2012	02/24/2017		30,600,000	USDLIBBBA3M (1.1792 USD)			(189,648)	(562,094)		(562,094)	(562,094)				313,971		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/22/2012	02/24/2022		37,500,000	USDLIBBBA3M (2.1192 USD)			(533,016)	(1,411,768)		(1,411,768)	(1,411,768)				571,286		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/22/2012	02/24/2014		11,900,000	USDLIBBBA3M (0.5912 USD)			(14,082)	(34,772)		(34,772)	(34,772)				64,267		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/22/2012	02/24/2027		18,500,000	USDLIBBBA3M (2.5522 USD)			(331,267)	(675,989)		(675,989)	(675,989)				350,471		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	02/23/2012	02/27/2032		51,400,000	USDLIBBBA3M (2.7232 USD)			(985,864)	(1,352,969)		(1,352,969)	(1,352,969)				1,133,021		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/23/2012	02/28/2022		46,600,000	USDLIBBBA3M (2.1212 USD)			(656,905)	(1,755,468)		(1,755,468)	(1,755,468)				710,342		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/23/2012	03/01/2027		64,700,000	USDLIBBBA3M (2.5552 USD)			(1,149,173)	(2,386,383)		(2,386,383)	(2,386,383)				1,226,293		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/23/2012	02/27/2042		84,600,000	USDLIBBBA3M (2.8672 USD)			(1,725,521)	(1,335,194)		(1,335,194)	(1,335,194)				2,300,721		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	02/28/2012	03/02/2015		9,600,000	USDLIBBBA3M (0.6822 USD)			(18,350)	(59,785)		(59,785)	(59,785)				71,151		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/28/2012	03/01/2027		15,400,000	2.4258 USD (USDLIBBBA3M)			253,198	318,989		318,989	318,989				291,884		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	02/28/2012	03/01/2042		13,900,000	2.7178 USD (USDLIBBBA3M)			262,360	(211,290)		(211,290)	(211,290)				378,050		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	03/01/2012	03/05/2017		15,400,000	USDLIBBBA3M (1.1562 USD)			(89,427)	(267,877)		(267,877)	(267,877)				158,480		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/01/2012	03/05/2022		21,900,000	USDLIBBBA3M (2.1202 USD)			(300,757)	(819,902)		(819,902)	(819,902)				334,080		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	03/01/2012	03/05/2032		10,900,000	2.7158 USD (USDLIBBBA3M)			203,071	273,687		273,687	273,687				240,391		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/05/2012	03/07/2042		18,000,000	2.8038 USD (USDLIBBBA3M)			346,279	48,202		48,202	48,202				489,699		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/05/2012	03/08/2027		7,500,000	2.5028 USD (USDLIBBBA3M)			125,847	227,310		227,310	227,310				142,248		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/05/2012	03/08/2032		15,000,000	2.6708 USD (USDLIBBBA3M)			272,273	269,524		269,524	269,524				330,884		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	03/06/2012	03/08/2027		13,800,000	2.4668 USD (USDLIBBBA3M)			226,606	355,598		355,598	355,598				261,736		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	03/06/2012	03/08/2032		13,900,000	2.6358 USD (USDLIBBBA3M)			247,367	172,604		172,604	172,604				306,619		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	03/06/2012	03/10/2042		17,200,000	2.7688 USD (USDLIBBBA3M)			324,713	(79,793)		(79,793)	(79,793)				468,000		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/07/2012	03/10/2014		15,100,000	USDLIBBBA3M (0.5552 USD)			(12,980)	(39,730)		(39,730)	(39,730)				82,897		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/07/2012	03/09/2027		16,900,000	2.4858 USD (USDLIBBBA3M)			279,170	475,770		475,770	475,770				320,562		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/07/2012	03/09/2032		16,300,000	2.6538 USD (USDLIBBBA3M)			291,470	248,694		248,694	248,694				359,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/07/2012	03/10/2014		12,900,000	0.5538 USD (USDLIBBBA3M)			10,942	33,727		33,727	33,727				70,820		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	03/07/2012	03/09/2015		10,200,000	0.6758 USD (USDLIBBBA3M)			18,746	62,580		62,580	62,580				75,931		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/07/2012	03/10/2042		17,000,000	2.7878 USD (USDLIBBBA3M)			322,464	(11,510)		(11,510)	(11,510)				462,558		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	03/08/2012	03/13/2017		13,200,000	USDLIBBBA3M (1.1382 USD)			(73,089)	(219,137)		(219,137)	(219,137)				136,196		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	03/08/2012	03/14/2022		19,400,000	USDLIBBBA3M (2.0992 USD)			(257,084)	(686,341)		(686,341)	(686,341)				296,340		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	03/08/2012	03/12/2027		14,400,000	USDLIBBBA3M (2.5512 USD)			(243,077)	(523,222)		(523,222)	(523,222)				273,221		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	03/08/2012	03/12/2032		7,600,000	USDLIBBBA3M (2.7342 USD)			(139,455)	(212,252)		(212,252)	(212,252)				167,696		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	03/09/2012	03/14/2022		27,000,000	USDLIBBBA3M (2.1152 USD)			(360,302)	(993,163)		(993,163)	(993,163)				412,432		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	03/09/2012	03/15/2027		21,600,000	USDLIBBBA3M (2.5672 USD)			(366,347)	(827,659)		(827,659)	(827,659)				409,950		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	03/09/2012	03/15/2032		16,700,000	USDLIBBBA3M (2.7442 USD)			(306,888)	(492,189)		(492,189)	(492,189)				368,568		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	03/14/2012	03/17/2014		24,100,000	USDLIBBBA3M (0.6452 USD)			(38,017)	(91,063)		(91,063)	(91,063)				133,369		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	03/14/2012	03/16/2015		16,000,000	USDLIBBBA3M (0.8162 USD)			(46,899)	(148,346)		(148,346)	(148,346)				119,629		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	03/14/2012	03/16/2017		49,400,000	USDLIBBBA3M (1.3132 USD)			(339,170)	(1,179,086)		(1,179,086)	(1,179,086)				510,201		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	03/14/2012	03/16/2022		56,100,000	USDLIBBBA3M (2.2792 USD)			(814,195)	(2,861,621)		(2,861,621)	(2,861,621)				857,197		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	03/14/2012	03/16/2027		39,200,000	USDLIBBBA3M (2.7222 USD)			(706,398)	(2,266,204)		(2,266,204)	(2,266,204)				744,055		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/15/2012	03/21/2022		15,100,000	USDLIBBBA3M (2.3462 USD)			(224,967)	(856,070)		(856,070)	(856,070)				230,896		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/15/2012	03/19/2015		9,700,000	0.8228 USD (USDLIBBBA3M)			28,762	91,560		91,560	91,560				72,660		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/15/2012	03/19/2032		13,500,000	2.9678 USD (USDLIBBBA3M)			266,864	874,930		874,930	874,930				298,029		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/19/2012	03/21/2017		19,500,000	USDLIBBBA3M (1.3782 USD)			(141,740)	(517,632)		(517,632)	(517,632)				201,723		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	03/19/2012	03/21/2022		20,200,000	USDLIBBBA3M (2.3702 USD)			(302,683)	(1,187,484)		(1,187,484)	(1,187,484)				308,881		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	03/19/2012	03/22/2027		20,700,000	USDLIBBBA3M (2.8082 USD)			(380,693)	(1,419,631)		(1,419,631)	(1,419,631)				393,134		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	03/19/2012	03/22/2027		63,200,000	USDLIBBBA3M (2.8992 USD)			(1,207,041)	(5,058,373)		(5,058,373)	(5,058,373)				1,200,292		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	03/19/2012	03/21/2042		83,600,000	USDLIBBBA3M (3.1972 USD)			(1,790,421)	(7,059,072)		(7,059,072)	(7,059,072)				2,275,873		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/19/2012	03/21/2022		45,200,000	USDLIBBBA3M (2.4602 USD)			(708,930)	(3,012,034)		(3,012,034)	(3,012,034)				691,160		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/19/2012	03/22/2032		49,500,000	USDLIBBBA3M (3.0702 USD)			(1,011,223)	(4,008,677)		(4,008,677)	(4,008,677)				1,093,008		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/20/2012	03/22/2017		16,100,000	USDLIBBBA3M (1.4602 USD)			(126,741)	(482,447)		(482,447)	(482,447)				166,605		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/20/2012	03/22/2027		17,700,000	USDLIBBBA3M (2.8832 USD)			(334,537)	(1,380,906)		(1,380,906)	(1,380,906)				336,158		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/22/2012	03/26/2027		19,900,000	2.7678 USD (USDLIBBBA3M)			353,648	1,261,827		1,261,827	1,261,827				378,085		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/22/2012	03/26/2032		16,200,000	2.9328 USD (USDLIBBBA3M)			308,313	957,646		957,646	957,646				357,814		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	03/22/2012	03/26/2042		23,000,000	3.0608 USD (USDLIBBBA3M)			460,217	1,288,660		1,288,660	1,288,660				626,284		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/23/2012	03/29/2027		13,900,000	2.7398 USD (USDLIBBBA3M)			243,316	832,408		832,408	832,408				264,166		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/29/2012	04/02/2014		8,500,000	USDLIBBBA3M (0.5732 USD)			(8,639)	(25,278)		(25,278)	(25,278)				47,885		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/29/2012	04/02/2042		12,900,000	2.9638 USD (USDLIBBBA3M)			243,545	461,456		461,456	461,456				351,379		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	04/03/2012	04/05/2017		30,900,000	USDLIBBBA3M (1.2352 USD)			(182,375)	(632,334)		(632,334)	(632,334)				321,205		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/05/2012	04/12/2032		22,500,000	2.9268 USD (USDLIBBBA3M)			404,839	1,303,840		1,303,840	1,303,840				497,564		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	04/05/2012	04/11/2014		13,800,000	0.6338 USD (USDLIBBBA3M)			19,766	52,467		52,467	52,467				78,504		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	04/05/2012	04/12/2027		11,200,000	2.7568 USD (USDLIBBBA3M)			187,769	692,708		692,708	692,708				213,140		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	04/05/2012	04/11/2042		18,700,000	3.0598 USD (USDLIBBBA3M)			354,429	1,041,835		1,041,835	1,041,835				509,577		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	04/06/2012	04/12/2027		10,400,000	2.6118 USD (USDLIBBBA3M)			163,466	452,791		452,791	452,791				197,915		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	04/06/2012	04/11/2042		10,800,000	2.9168 USD (USDLIBBBA3M)			193,543	280,098		280,098	280,098				294,301		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	04/09/2012	04/11/2027		32,000,000	2.5728 USD (USDLIBBBA3M)			493,958	1,235,600		1,235,600	1,235,600				608,912		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	04/09/2012	04/11/2032		33,000,000	2.7458 USD (USDLIBBBA3M)			550,626	964,802		964,802	964,802				729,709		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	04/09/2012	04/11/2042		35,700,000	2.8778 USD (USDLIBBBA3M)			629,711	635,949		635,949	635,949				972,830		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	04/10/2012	04/12/2019		8,400,000	1.5958 USD (USDLIBBBA3M)			70,177	234,578		234,578	234,578				105,999		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	04/10/2012	04/12/2032		9,400,000	2.6808 USD (USDLIBBBA3M)			151,907	178,000		178,000	178,000				207,871		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/10/2012	04/12/2032		16,300,000	2.6808 USD (USDLIBBBA3M)			263,414	308,659		308,659	308,659				360,458		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/10/2012	04/14/2014		8,700,000	USDLIBBBA3M (0.5982 USD)			(10,242)	(29,201)		(29,201)	(29,201)				49,651		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	04/10/2012	04/14/2014		10,800,000	0.5938 USD (USDLIBBBA3M)			12,372	35,640		35,640	35,640				61,635		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	04/10/2012	04/13/2015		11,400,000	0.7158 USD (USDLIBBBA3M)			23,065	81,443		81,443	81,443				86,705		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	04/10/2012	04/12/2027		23,600,000	2.5128 USD (USDLIBBBA3M)			352,860	732,693		732,693	732,693				449,115		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	04/10/2012	04/14/2042		25,000,000	2.8098 USD (USDLIBBBA3M)			427,211	91,052		91,052	91,052				681,349		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	04/11/2012	04/13/2022		55,000,000	2.1408 USD (USDLIBBBA3M)			672,629	2,084,565		2,084,565	2,084,565				843,881		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	04/11/2012	04/13/2027		74,900,000	2.5908 USD (USDLIBBBA3M)			1,157,551	3,062,340		3,062,340	3,062,340				1,425,507		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	04/11/2012	04/14/2042		96,900,000	2.8828 USD (USDLIBBBA3M)			1,700,332	1,826,435		1,826,435	1,826,435				2,640,908		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	04/11/2012	04/13/2032		59,200,000	2.7588 USD (USDLIBBBA3M)			986,190	1,852,696		1,852,696	1,852,696				1,309,240		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	04/12/2012	04/16/2032		18,100,000	USDLIBBBA3M (2.7782 USD)			(300,847)	(621,165)		(621,165)	(621,165)				400,377		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC	04/12/2012	04/16/2014		11,500,000	USDLIBBBA3M (0.5632 USD)			(10,716)	(33,509)		(33,509)	(33,509)				65,770		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	04/12/2012	04/18/2022		14,900,000	USDLIBBBA3M (2.1522 USD)			(181,589)	(576,405)		(576,405)	(576,405)				228,784		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	04/13/2012	04/19/2027		20,200,000	2.5488 USD (USDLIBBBA3M)			301,882	716,609		716,609	716,609				384,670		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/13/2012	04/19/2032		22,000,000	2.7168 USD (USDLIBBBA3M)			354,860	539,255		539,255	539,255				486,749		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/13/2012	04/17/2042		27,400,000	2.8428 USD (USDLIBBBA3M)			466,320	287,079		287,079	287,079				746,863		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	04/20/2012	04/25/2022		9,200,000	2.0828 USD (USDLIBBBA3M)			104,445	297,429		297,429	297,429				141,408		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	04/20/2012	04/24/2042		12,200,000	2.8368 USD (USDLIBBBA3M)			201,617	111,702		111,702	111,702				332,654		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	04/24/2012	04/28/2042		15,400,000	2.8228 USD (USDLIBBBA3M)			251,069	95,928		95,928	95,928				419,985		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/04/2012	05/10/2032		19,300,000	2.6698 USD (USDLIBBBA3M)			278,683	321,432		321,432	321,432				427,647		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/04/2012	05/09/2042		24,900,000	2.8128 USD (USDLIBBBA3M)			382,491	100,303		100,303	100,303				679,416		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	05/08/2012	05/10/2027		22,400,000	2.4318 USD (USDLIBBBA3M)			287,595	455,027		455,027	455,027				427,422		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	05/08/2012	05/10/2032		21,700,000	2.6098 USD (USDLIBBBA3M)			303,393	154,087		154,087	154,087				480,826		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/08/2012	05/12/2042		28,200,000	2.7438 USD (USDLIBBBA3M)			418,518	(293,158)		(293,158)	(293,158)				769,567		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC	05/09/2012	05/12/2014		15,800,000	0.5888 USD (USDLIBBBA3M)			15,844	52,761		52,761	52,761				92,823		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	05/09/2012	05/11/2032		27,200,000	2.5998 USD (USDLIBBBA3M)			376,743	149,009		149,009	149,009				602,737		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	05/14/2012	05/17/2032		29,900,000	2.5288 USD (USDLIBBBA3M)			391,776	(176,536)		(176,536)	(176,536)				662,849		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/14/2012	05/16/2042		41,500,000	2.6518 USD (USDLIBBBA3M)			575,673	(1,228,513)		(1,228,513)	(1,228,513)				1,132,730		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/17/2012	05/21/2032		24,900,000	2.4418 USD (USDLIBBBA3M)			305,371	(494,383)		(494,383)	(494,383)				552,161		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/17/2012	05/21/2042		25,600,000	2.5608 USD (USDLIBBBA3M)			332,573	(1,245,613)		(1,245,613)	(1,245,613)				698,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	05/18/2012	05/22/2014		10,300,000	0.6548 USD (USDLIBBBA3M)			13,741	44,331		44,331	44,331				61,117		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2012	05/24/2032		10,400,000	2.4068 USD (USDLIBBBA3M)			124,717	(265,429)		(265,429)	(265,429)				230,670		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2012	05/22/2042		15,500,000	2.5238 USD (USDLIBBBA3M)			196,909	(874,474)		(874,474)	(874,474)				423,186		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	05/18/2012	05/22/2042		15,500,000	2.4738 USD (USDLIBBBA3M)			192,194	(1,036,227)		(1,036,227)	(1,036,227)				423,186		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	05/18/2012	05/22/2014		10,300,000	0.6608 USD (USDLIBBBA3M)			14,117	45,188		45,188	45,188				61,117		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	05/24/2012	05/30/2017		25,600,000	USDLIBBBA3M (1.1112 USD)			(101,873)	(373,223)		(373,223)	(373,223)				270,774		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	05/24/2012	05/30/2022		15,600,000	USDLIBBBA3M (1.9182 USD)			(136,215)	(255,194)		(255,194)	(255,194)				241,009		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	05/25/2012	05/29/2017		17,400,000	USDLIBBBA3M (1.0932 USD)			(67,397)	(240,035)		(240,035)	(240,035)				183,984		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	05/25/2012	05/29/2022		14,300,000	USDLIBBBA3M (1.8882 USD)			(122,337)	(195,800)		(195,800)	(195,800)				220,893		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	05/25/2012	05/29/2027		12,500,000	USDLIBBBA3M (2.2932 USD)			(136,751)	(30,819)		(30,819)	(30,819)				238,948		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	05/30/2012	06/02/2042		11,200,000	2.4388 USD (USDLIBBBA3M)			131,025	(832,231)		(832,231)	(832,231)				305,943		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/30/2012	06/01/2032		14,900,000	2.3268 USD (USDLIBBBA3M)			164,575	(573,309)		(573,309)	(573,309)				330,666		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	05/31/2012	06/06/2032		17,000,000	2.2968 USD (USDLIBBBA3M)			180,551	(737,366)		(737,366)	(737,366)				377,403		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	05/31/2012	06/06/2042		17,600,000	2.4068 USD (USDLIBBBA3M)			197,947	(1,425,780)		(1,425,780)	(1,425,780)				480,856		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/01/2012	06/07/2014		11,600,000	0.6298 USD (USDLIBBBA3M)			13,011	47,151		47,151	47,151				69,908		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/01/2012	06/07/2032		26,100,000	2.2048 USD (USDLIBBBA3M)			262,217	(1,514,825)		(1,514,825)	(1,514,825)				579,465		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/01/2012	06/07/2017		12,600,000	0.9738 USD (USDLIBBBA3M)			38,694	106,617		106,617	106,617				133,602		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2012	06/09/2042		36,400,000	2.3128 USD (USDLIBBBA3M)			387,974	(3,664,454)		(3,664,454)	(3,664,454)				994,637		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/01/2012	06/09/2042		21,700,000	2.3048 USD (USDLIBBBA3M)			230,308	(2,220,844)		(2,220,844)	(2,220,844)				592,957		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	06/04/2012	06/07/2027		67,400,000	2.0918 USD (USDLIBBBA3M)			634,565	(1,581,387)		(1,581,387)	(1,581,387)				1,289,511		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	06/04/2012	06/09/2042		83,100,000	2.3258 USD (USDLIBBBA3M)			891,853	(8,140,147)		(8,140,147)	(8,140,147)				2,270,724		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA	06/04/2012	06/07/2022		52,100,000	1.7358 USD (USDLIBBBA3M)			384,964	(10,530)		(10,530)	(10,530)				805,844		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA	06/04/2012	06/07/2032		54,400,000	2.2228 USD (USDLIBBBA3M)			1,156,686	(3,001,129)		(3,001,129)	(3,001,129)				1,207,774		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/06/2012	06/08/2017		29,500,000	USDLIBBBA3M (1.0242 USD)			(98,287)	(314,352)		(314,352)	(314,352)				312,895		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/06/2012	06/08/2022		30,100,000	USDLIBBBA3M (1.8052 USD)			(232,846)	(178,225)		(178,225)	(178,225)				465,632		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/06/2012	06/08/2027		20,300,000	USDLIBBBA3M (2.1882 USD)			(200,877)	227,823		227,823	227,823				388,421		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/06/2012	06/08/2017		10,200,000	USDLIBBBA3M (1.0402 USD)			(34,904)	(115,833)		(115,833)	(115,833)				108,187		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/06/2012	06/08/2022		16,500,000	USDLIBBBA3M (1.8262 USD)			(129,594)	(128,550)		(128,550)	(128,550)				255,247		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/06/2012	06/08/2027		14,200,000	USDLIBBBA3M (2.2082 USD)			(142,117)	123,186		123,186	123,186				271,703		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/07/2012	06/11/2017		14,100,000	USDLIBBBA3M (1.0302 USD)			(46,741)	(153,366)		(153,366)	(153,366)				149,692		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/08/2012	06/12/2017		23,000,000	USDLIBBBA3M (1.0142 USD)			(73,975)	(234,043)		(234,043)	(234,043)				244,253		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/08/2012	06/13/2022		19,400,000	USDLIBBBA3M (1.8212 USD)			(148,938)	(138,699)		(138,699)	(138,699)				300,326		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/08/2012	06/12/2014		23,000,000	USDLIBBBA3M (0.5742 USD)			(18,034)	(75,814)		(75,814)	(75,814)				139,272		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/14/2012	06/18/2032		15,300,000	2.3398 USD (USDLIBBBA3M)			156,897	(561,811)		(561,811)	(561,811)				339,950		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/14/2012	06/18/2042		13,900,000	2.4608 USD (USDLIBBBA3M)			151,557	(970,512)		(970,512)	(970,512)				379,979		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/15/2012	06/19/2014		14,400,000	USDLIBBBA3M (0.5472 USD)			(9,342)	(42,588)		(42,588)	(42,588)				87,772		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/15/2012	06/20/2022		11,300,000	USDLIBBBA3M (1.7332 USD)			(78,807)	11,122		11,122	11,122				175,109		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/19/2012	06/21/2017		10,300,000	USDLIBBBA3M (0.9732 USD)			(29,831)	(85,112)		(85,112)	(85,112)				109,685		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/19/2012	06/21/2027		13,200,000	USDLIBBBA3M (2.1682 USD)			(121,481)	184,706		184,706	184,706				252,880		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/20/2012	06/22/2017		25,000,000	USDLIBBBA3M (0.9862 USD)			(73,621)	(220,623)		(220,623)	(220,623)				266,308		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/20/2012	06/22/2022		14,300,000	USDLIBBBA3M (1.8102 USD)			(103,973)	(82,982)		(82,982)	(82,982)				221,663		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/20/2012	06/22/2027		12,000,000	USDLIBBBA3M (2.2312 USD)			(113,773)	71,721		71,721	71,721				229,913		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	06/21/2012	06/25/2042		8,200,000	2.4268 USD (USDLIBBBA3M)			84,842	(631,640)		(631,640)	(631,640)				224,233		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/21/2012	06/25/2032		13,500,000	2.3248 USD (USDLIBBBA3M)			132,564	(530,422)		(530,422)	(530,422)				300,103		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/21/2012	06/25/2042		12,100,000	2.4448 USD (USDLIBBBA3M)			126,318	(886,513)		(886,513)	(886,513)				330,881		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/28/2012	07/03/2017		8,900,000	0.9438 USD (USDLIBBBA3M)			23,224	60,427		60,427	60,427				95,124		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/28/2012	07/02/2042		16,300,000	2.4078 USD (USDLIBBBA3M)			161,188	(1,321,406)		(1,321,406)	(1,321,406)				445,877		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	06/28/2012	07/02/2027		9,400,000	2.1188 USD (USDLIBBBA3M)			79,447	(193,062)		(193,062)	(193,062)				180,269		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	06/28/2012	07/02/2032		14,900,000	2.2828 USD (USDLIBBBA3M)			138,083	(687,617)		(687,617)	(687,617)				331,388		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	06/29/2012	07/06/2015		9,000,000	USDLIBBBA3M (0.6382 USD)			(9,813)	(48,891)		(48,891)	(48,891)				71,820		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/29/2012	07/04/2022		21,200,000	USDLIBBBA3M (1.7642 USD)			(141,145)	(23,647)		(23,647)	(23,647)				329,188		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/29/2012	07/05/2027		15,400,000	USDLIBBBA3M (2.1792 USD)			(134,130)	198,812		198,812	198,812				295,418		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/29/2012	07/05/2032		12,600,000	USDLIBBBA3M (2.3472 USD)			(120,209)	452,958		452,958	452,958				280,293		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/29/2012	07/03/2014		7,300,000	USDLIBBBA3M (0.5552 USD)			(4,964)	(22,804)		(22,804)	(22,804)				45,074		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/29/2012	07/03/2017		13,200,000	USDLIBBBA3M (0.9712 USD)			(36,126)	(105,669)		(105,669)	(105,669)				141,083		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/29/2012	07/03/2042		16,600,000	USDLIBBBA3M (2.4802 USD)			(169,287)	1,094,678		1,094,678	1,094,678				454,104		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/29/2012	07/06/2015		6,900,000	USDLIBBBA3M (0.6312 USD)			(7,284)	(36,276)		(36,276)	(36,276)				55,062		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/29/2012	07/04/2022		17,900,000	USDLIBBBA3M (1.7692 USD)			(119,617)	(27,991)		(27,991)	(27,991)				277,947		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/29/2012	07/03/2042		19,000,000	USDLIBBBA3M (2.4982 USD)			(195,453)	1,181,405		1,181,405	1,181,405				519,758		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/29/2012	07/03/2014		7,900,000	USDLIBBBA3M (0.5522 USD)			(5,254)	(24,323)		(24,323)	(24,323)				48,779		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/06/2012	07/12/2027		8,700,000	2.1238 USD (USDLIBBBA3M)			70,547	(175,115)		(175,115)	(175,115)				167,002		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/06/2012	07/12/2032		8,500,000	2.2968 USD (USDLIBBBA3M)			75,910	(375,364)		(375,364)	(375,364)				189,179		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/06/2012	07/10/2042		13,100,000	2.4318 USD (USDLIBBBA3M)			125,391	(997,625)		(997,625)	(997,625)				358,476		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/06/2012	07/11/2022		16,600,000	1.7038 USD (USDLIBBBA3M)			101,489	(75,942)		(75,942)	(75,942)				258,020		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/09/2012	07/11/2022		21,700,000	1.6828 USD (USDLIBBBA3M)			129,925	(140,022)		(140,022)	(140,022)				337,292		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/09/2012	07/12/2027		20,200,000	2.1008 USD (USDLIBBBA3M)			160,816	(465,910)		(465,910)	(465,910)				387,752		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/09/2012	07/12/2032		17,900,000	2.2698 USD (USDLIBBBA3M)			156,791	(867,563)		(867,563)	(867,563)				398,390		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/09/2012	07/11/2042		23,800,000	2.4078 USD (USDLIBBBA3M)			223,980	(1,932,015)		(1,932,015)	(1,932,015)				651,307		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	07/11/2012	07/13/2032		14,200,000	2.2168 USD (USDLIBBBA3M)			119,520	(808,902)		(808,902)	(808,902)				316,063		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/11/2012	07/13/2022		18,100,000	1.6338 USD (USDLIBBBA3M)			103,102	(198,100)		(198,100)	(198,100)				281,416		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/11/2012	07/13/2027		12,600,000	2.0478 USD (USDLIBBBA3M)			96,116	(376,269)		(376,269)	(376,269)				241,888		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/11/2012	07/14/2042		19,800,000	2.3548 USD (USDLIBBBA3M)			179,406	(1,827,414)		(1,827,414)	(1,827,414)				541,919		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/12/2012	07/17/2017		16,000,000	0.8468 USD (USDLIBBBA3M)			32,051	35,521		35,521	35,521				171,736		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/12/2012	07/18/2022		16,400,000	1.6118 USD (USDLIBBBA3M)			90,355	(215,880)		(215,880)	(215,880)				255,168		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/12/2012	07/16/2042		10,700,000	2.3248 USD (USDLIBBBA3M)			94,328	(1,055,086)		(1,055,086)	(1,055,086)				292,882		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/12/2012	07/16/2027		10,400,000	2.0228 USD (USDLIBBBA3M)			76,889	(344,717)		(344,717)	(344,717)				199,710		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/12/2012	07/16/2032		9,800,000	2.1898 USD (USDLIBBBA3M)			79,955	(601,439)		(601,439)	(601,439)				218,174		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/13/2012	07/18/2022		17,600,000	USDLIBBBA3M (1.6182 USD)			(97,004)	221,773		221,773	221,773				273,839		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	07/13/2012	07/17/2017		19,300,000	USDLIBBBA3M (0.8542 USD)			(39,201)	(49,145)		(49,145)	(49,145)				207,157		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	07/13/2012	07/19/2027		11,000,000	USDLIBBBA3M (2.0272 USD)			(81,123)	359,335		359,335	359,335				211,291		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/19/2012	07/25/2022		8,500,000	USDLIBBBA3M (1.6472 USD)			(46,364)	87,797		87,797	87,797				132,384		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/20/2012	07/25/2022		18,200,000	1.5958 USD (USDLIBBBA3M)			94,620	(272,538)		(272,538)	(272,538)				283,458		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/20/2012	07/26/2027		16,100,000	2.0098 USD (USDLIBBBA3M)			112,771	(564,897)		(564,897)	(564,897)				309,457		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/20/2012	07/26/2032		13,300,000	2.1788 USD (USDLIBBBA3M)			102,961	(843,565)		(843,565)	(843,565)				296,300		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/20/2012	07/24/2042		21,800,000	2.3168 USD (USDLIBBBA3M)			181,883	(2,189,195)		(2,189,195)	(2,189,195)				596,935		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/23/2012	07/25/2022		17,400,000	1.5488 USD (USDLIBBBA3M)			86,359	(334,156)		(334,156)	(334,156)				270,999		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/23/2012	07/26/2032		12,000,000	2.1208 USD (USDLIBBBA3M)			89,302	(872,545)		(872,545)	(872,545)				267,339		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	07/24/2012	07/28/2014		6,800,000	0.4418 USD (USDLIBBBA3M)			1,171	9,500		9,500	9,500				42,932		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	07/24/2012	07/26/2022		9,700,000	1.5428 USD (USDLIBBBA3M)			47,652	(191,977)		(191,977)	(191,977)				151,096		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	07/27/2012	07/31/2015		11,100,000	USDLIBBBA3M (0.5222 USD)			(5,665)	(26,551)		(26,551)	(26,551)				89,777		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/27/2012	08/01/2022		22,100,000	USDLIBBBA3M (1.6192 USD)			(112,969)	287,507		287,507	287,507				344,544		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/27/2012	08/02/2027		20,300,000	USDLIBBBA3M (2.0372 USD)			(139,359)	640,717		640,717	640,717				390,442		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/27/2012	08/02/2032		15,300,000	USDLIBBBA3M (2.2032 USD)			(115,687)	910,338		910,338	910,338				341,024		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/27/2012	07/31/2042		21,100,000	USDLIBBBA3M (2.3382 USD)			(171,491)	2,023,024		2,023,024	2,023,024				577,954		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	07/27/2012	07/31/2017		12,500,000	USDLIBBBA3M (0.8322 USD)			(22,634)	(16,120)		(16,120)	(16,120)				134,734		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/27/2012	07/31/2017		13,800,000	USDLIBBBA3M (0.8532 USD)			(26,203)	(30,889)		(30,889)	(30,889)				148,746		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/27/2012	08/01/2022		24,400,000	USDLIBBBA3M (1.6522 USD)			(128,103)	244,761		244,761	244,761				380,402		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/27/2012	08/02/2027		20,500,000	USDLIBBBA3M (2.0692 USD)			(143,484)	562,769		562,769	562,769				394,288		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/27/2012	08/02/2032		18,200,000	USDLIBBBA3M (2.2372 USD)			(140,211)	983,612		983,612	983,612				405,662		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/27/2012	07/31/2042		23,400,000	USDLIBBBA3M (2.3732 USD)			(193,619)	2,071,914		2,071,914	2,071,914				640,954		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/02/2012	08/06/2032		19,500,000	2.2348 USD (USDLIBBBA3M)			144,019	(1,068,895)		(1,068,895)	(1,068,895)				434,760		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/03/2012	08/07/2017		30,800,000	USDLIBBBA3M (0.8772 USD)			(58,820)	(97,413)		(97,413)	(97,413)				332,678		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/03/2012	08/08/2022		53,500,000	USDLIBBBA3M (1.7152 USD)			(281,503)	263,290		263,290	263,290				834,911		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/03/2012	08/09/2027		40,900,000	USDLIBBBA3M (2.1372 USD)			(284,244)	782,201		782,201	782,201				787,170		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/03/2012	08/09/2032		33,500,000	USDLIBBBA3M (2.3092 USD)			(255,864)	1,438,167		1,438,167	1,438,167				747,051		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/03/2012	08/07/2042		47,000,000	USDLIBBBA3M (2.4522 USD)			(385,857)	3,398,960		3,398,960	3,398,960				1,287,803		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/07/2012	08/09/2017		11,200,000	USDLIBBBA3M (0.9062 USD)			(22,390)	(49,821)		(49,821)	(49,821)				121,046		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/07/2012	08/09/2022		19,300,000	USDLIBBBA3M (1.7672 USD)			(104,129)	4,733		4,733	4,733				301,235		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/07/2012	08/09/2027		17,700,000	USDLIBBBA3M (2.1952 USD)			(125,378)	206,091		206,091	206,091				340,658		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/07/2012	08/11/2042		18,200,000	USDLIBBBA3M (2.5122 USD)			(151,677)	1,087,660		1,087,660	1,087,660				498,774		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	08/15/2012	08/17/2015		8,100,000	USDLIBBBA3M (0.5862 USD)			(5,475)	(32,288)		(32,288)	(32,288)				66,102		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	08/15/2012	08/18/2042		11,000,000	USDLIBBBA3M (2.6502 USD)			(91,945)	339,824		339,824	339,824				301,554		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/16/2012	08/21/2017		10,100,000	USDLIBBBA3M (1.0232 USD)			(22,746)	(96,816)		(96,816)	(96,816)				109,546		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/16/2012	08/22/2022		30,900,000	USDLIBBBA3M (1.9542 USD)			(174,272)	(498,570)		(498,570)	(498,570)				483,181		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/16/2012	08/20/2027		25,300,000	USDLIBBBA3M (2.4042 USD)			(184,117)	(380,216)		(380,216)	(380,216)				487,431		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/16/2012	08/20/2032		22,500,000	USDLIBBBA3M (2.5842 USD)			(178,478)	(23,002)		(23,002)	(23,002)				502,136		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/16/2012	08/20/2042		29,700,000	USDLIBBBA3M (2.7362 USD)			(252,019)	383,063		383,063	383,063				814,271		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	08/16/2012	08/20/2014		25,300,000	0.4868 USD (USDLIBBBA3M)			7,594	53,128		53,128	53,128				162,902		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	08/22/2012	08/24/2017		6,500,000	0.9488 USD (USDLIBBBA3M)			12,421	39,992		39,992	39,992				70,562		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	08/22/2012	08/24/2022		14,600,000	1.8618 USD (USDLIBBBA3M)			74,924	112,016		112,016	112,016				228,364		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	08/22/2012	08/24/2042		10,900,000	2.6288 USD (USDLIBBBA3M)			85,430	(386,667)		(386,667)	(386,667)				298,896		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	08/22/2012	08/24/2027		6,800,000	2.3028 USD (USDLIBBBA3M)			45,475	12,947		12,947	12,947				131,058		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	08/22/2012	08/24/2032		9,000,000	2.4808 USD (USDLIBBBA3M)			65,839	(141,040)		(141,040)	(141,040)				200,910		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/22/2012	08/24/2017		14,900,000	0.9008 USD (USDLIBBBA3M)			25,950	58,925		58,925	58,925				161,751		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/22/2012	08/24/2022		23,200,000	1.7988 USD (USDLIBBBA3M)			113,901	45,290		45,290	45,290				362,880		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/22/2012	08/24/2032		10,100,000	2.4328 USD (USDLIBBBA3M)			72,176	(236,218)		(236,218)	(236,218)				225,466		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/22/2012	08/25/2042		12,400,000	2.5858 USD (USDLIBBBA3M)			95,305	(551,731)		(551,731)	(551,731)				340,044		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	08/22/2012	08/24/2027		10,200,000	2.2518 USD (USDLIBBBA3M)			66,378	(47,614)		(47,614)	(47,614)				196,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/23/2012	08/29/2022		12,800,000	1.7618 USD (USDLIBBBA3M)			59,321	(20,745)		(20,745)	(20,745)				200,352		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/23/2012	08/28/2042		16,200,000	2.5488 USD (USDLIBBBA3M)			118,639	(843,650)		(843,650)	(843,650)				444,312		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	08/23/2012	08/30/2027		11,900,000	2.2138 USD (USDLIBBBA3M)			73,528	(114,738)		(114,738)	(114,738)				229,480		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	08/23/2012	08/30/2032		11,400,000	2.3948 USD (USDLIBBBA3M)			77,488	(336,686)		(336,686)	(336,686)				254,593		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/28/2012	08/30/2032		17,700,000	2.3598 USD (USDLIBBBA3M)			116,381	(622,241)		(622,241)	(622,241)				395,289		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/28/2012	09/01/2042		21,600,000	2.5118 USD (USDLIBBBA3M)			153,059	(1,292,513)		(1,292,513)	(1,292,513)				592,525		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/28/2012	08/30/2022		23,200,000	1.7268 USD (USDLIBBBA3M)			103,184	(111,398)		(111,398)	(111,398)				363,189		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/28/2012	08/30/2027		12,700,000	2.1768 USD (USDLIBBBA3M)			75,693	(183,015)		(183,015)	(183,015)				244,908		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	09/05/2012	09/08/2014		7,000,000	USDLIBBBA3M (0.3982 USD)			(65)	(4,418)		(4,418)	(4,418)				45,783		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	09/06/2012	09/10/2015		6,100,000	USDLIBBBA3M (0.4932 USD)			(1,822)	(8,861)		(8,861)	(8,861)				50,399		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/06/2012	09/11/2017		12,000,000	USDLIBBBA3M (0.8402 USD)			(16,424)	(10,246)		(10,246)	(10,246)				130,958		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/06/2012	09/12/2022		14,300,000	USDLIBBBA3M (1.7612 USD)			(60,180)	32,990		32,990	32,990				224,274		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/06/2012	09/11/2017		12,300,000	USDLIBBBA3M (0.8482 USD)			(17,138)	(15,053)		(15,053)	(15,053)				134,232		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/06/2012	09/12/2022		10,800,000	USDLIBBBA3M (1.7712 USD)			(45,784)	15,065		15,065	15,065				169,382		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/06/2012	09/10/2027		13,100,000	USDLIBBBA3M (2.2392 USD)			(74,437)	86,809		86,809	86,809				252,881		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/06/2012	09/10/2032		7,000,000	USDLIBBBA3M (2.4282 USD)			(43,855)	171,328		171,328	171,328				156,449		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	09/06/2012	09/10/2014		5,100,000	USDLIBBBA3M (0.4262 USD)			(470)	(5,674)		(5,674)	(5,674)				33,411		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	09/06/2012	09/10/2042		11,600,000	USDLIBBBA3M (2.5852 USD)			(78,289)	518,957		518,957	518,957				318,340		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/07/2012	09/11/2042		31,300,000	USDLIBBBA3M (2.6172 USD)			(212,394)	1,190,408		1,190,408	1,190,408				859,009		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	09/07/2012	09/11/2015		13,700,000	USDLIBBBA3M (0.4742 USD)			(3,257)	(12,889)		(12,889)	(12,889)				113,250		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/07/2012	09/11/2017		17,400,000	USDLIBBBA3M (0.8122 USD)			(22,106)	7,643		7,643	7,643				189,889		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/07/2012	09/12/2022		26,200,000	USDLIBBBA3M (1.7652 USD)			(109,580)	51,074		51,074	51,074				410,908		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/07/2012	09/13/2027		29,000,000	USDLIBBBA3M (2.2532 USD)			(164,533)	141,601		141,601	141,601				559,968		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/07/2012	09/13/2032		21,800,000	USDLIBBBA3M (2.4532 USD)			(137,005)	447,291		447,291	447,291				487,327		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Wells Fargo	09/07/2012	09/11/2014		14,400,000	USDLIBBBA3M (0.4072 USD)			(475)	(11,421)		(11,421)	(11,421)				94,412		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/12/2012	09/14/2017		20,200,000	USDLIBBBA3M (0.8492 USD)			(27,728)	(24,789)		(24,789)	(24,789)				220,639		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/12/2012	09/14/2022		23,000,000	USDLIBBBA3M (1.8472 USD)			(99,796)	(125,684)		(125,684)	(125,684)				360,822		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/12/2012	09/14/2027		17,300,000	USDLIBBBA3M (2.3362 USD)			(100,208)	(101,200)		(101,200)	(101,200)				334,081		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/12/2012	09/15/2042		12,300,000	USDLIBBBA3M (2.6952 USD)			(84,371)	266,529		266,529	266,529				337,628		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/13/2012	09/19/2022		16,800,000	USDLIBBBA3M (1.8482 USD)			(71,034)	(90,042)		(90,042)	(90,042)				263,743		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/13/2012	09/17/2027		16,700,000	USDLIBBBA3M (2.3572 USD)			(95,168)	(142,327)		(142,327)	(142,327)				322,585		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/13/2012	09/17/2032		9,400,000	USDLIBBBA3M (2.5642 USD)			(59,189)	25,185		25,185	25,185				210,190		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	09/13/2012	09/17/2042		21,200,000	USDLIBBBA3M (2.7402 USD)			(144,269)	259,148		259,148	259,148				581,982		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/14/2012	09/18/2017		15,600,000	USDLIBBBA3M (0.8382 USD)			(20,351)	(10,292)		(10,292)	(10,292)				170,593		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/14/2012	09/20/2027		12,200,000	USDLIBBBA3M (2.4132 USD)			(70,892)	(191,659)		(191,659)	(191,659)				235,726		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/14/2012	09/19/2022		14,800,000	USDLIBBBA3M (1.8912 USD)			(63,896)	(137,381)		(137,381)	(137,381)				232,345		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/14/2012	09/18/2042		12,200,000	USDLIBBBA3M (2.8162 USD)			(84,959)	(45,475)		(45,475)	(45,475)				334,930		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/14/2012	09/20/2027		10,800,000	USDLIBBBA3M (2.4412 USD)			(63,622)	(208,788)		(208,788)	(208,788)				208,676		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	09/14/2012	09/19/2022		10,800,000	USDLIBBBA3M (1.9042 USD)			(47,029)	(113,080)		(113,080)	(113,080)				169,549		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	09/14/2012	09/20/2032		11,500,000	USDLIBBBA3M (2.6592 USD)			(74,919)	(144,579)		(144,579)	(144,579)				257,201		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	09/14/2012	09/18/2042		20,800,000	USDLIBBBA3M (2.8472 USD)			(146,693)	(212,964)		(212,964)	(212,964)				571,027		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/17/2012	09/19/2017		7,800,000	USDLIBBBA3M (0.8612 USD)			(10,655)	(13,345)		(13,345)	(13,345)				85,321		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/17/2012	09/19/2042		11,900,000	2.7818 USD (USDLIBBBA3M)			81,012	(41,712)		(41,712)	(41,712)				326,709		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/18/2012	09/20/2022		12,200,000	1.8268 USD (USDLIBBBA3M)			49,590	40,980		40,980	40,980				191,555		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/18/2012	09/20/2027		14,000,000	2.3448 USD (USDLIBBBA3M)			77,253	96,097		96,097	96,097				270,506		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	09/18/2012	09/22/2042		19,800,000	2.7348 USD (USDLIBBBA3M)			130,922	(265,328)		(265,328)	(265,328)				543,674		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	09/18/2012	09/20/2032		14,600,000	2.5548 USD (USDLIBBBA3M)			89,166	(62,087)		(62,087)	(62,087)				326,534		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/20/2012	09/24/2032		12,500,000	2.4678 USD (USDLIBBBA3M)			70,470	(229,555)		(229,555)	(229,555)				279,644		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/20/2012	09/24/2042		20,600,000	2.6468 USD (USDLIBBBA3M)			126,070	(657,365)		(657,365)	(657,365)				565,693		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	09/20/2012	09/26/2022		26,600,000	1.7468 USD (USDLIBBBA3M)			98,284	(112,312)		(112,312)	(112,312)				418,005		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	09/20/2012	09/24/2027		17,900,000	2.2608 USD (USDLIBBBA3M)			90,929	(73,081)		(73,081)	(73,081)				345,990		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/25/2012	09/27/2027		13,000,000	2.2178 USD (USDLIBBBA3M)			62,777	(126,230)		(126,230)	(126,230)				251,347		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	09/25/2012	09/27/2022		19,000,000	1.7048 USD (USDLIBBBA3M)			66,301	(154,162)		(154,162)	(154,162)				298,617		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	09/25/2012	09/27/2032		18,300,000	2.4318 USD (USDLIBBBA3M)			98,597	(443,438)		(443,438)	(443,438)				409,485		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	09/25/2012	09/29/2042		19,100,000	2.6118 USD (USDLIBBBA3M)			111,884	(750,876)		(750,876)	(750,876)				524,623		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/26/2012	09/28/2022		18,300,000	1.6798 USD (USDLIBBBA3M)			62,025	(191,217)		(191,217)	(191,217)				287,656		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/26/2012	09/28/2027		15,700,000	2.1828 USD (USDLIBBBA3M)			73,614	(223,920)		(223,920)	(223,920)				303,578		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/26/2012	09/28/2032		12,800,000	2.3948 USD (USDLIBBBA3M)			67,026	(386,822)		(386,822)	(386,822)				286,435		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/26/2012	09/28/2017		7,500,000	0.7938 USD (USDLIBBBA3M)			8,254	(12,014)		(12,014)	(12,014)				82,253		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/26/2012	09/29/2042		18,400,000	2.5718 USD (USDLIBBBA3M)			104,764	(878,003)		(878,003)	(878,003)				505,396		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	09/27/2012	10/02/2017		8,200,000	0.7848 USD (USDLIBBBA3M)			8,539	(17,534)		(17,534)	(17,534)				90,034		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/01/2012	10/03/2017		9,700,000	USDLIBBBA3M (0.7742 USD)			(9,742)	25,313		25,313	25,313				106,535		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/01/2012	10/03/2022		17,600,000	USDLIBBBA3M (1.7162 USD)			(58,204)	129,290		129,290	129,290				276,847		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	10/04/2012	10/10/2022		9,100,000	USDLIBBBA3M (1.7452 USD)			(28,695)	45,295		45,295	45,295				143,283		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	10/04/2012	10/11/2027		10,100,000	USDLIBBBA3M (2.2762 USD)			(44,064)	24,228		24,228	24,228				195,531		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	10/04/2012	10/09/2042		10,800,000	USDLIBBBA3M (2.6832 USD)			(57,130)	263,464		263,464	263,464				296,782		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/05/2012	10/10/2022		28,500,000	USDLIBBBA3M (1.7982 USD)			(93,309)	3,102		3,102	3,102				448,743		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/05/2012	10/11/2027		22,800,000	USDLIBBBA3M (2.3362 USD)			(102,587)	(122,845)		(122,845)	(122,845)				441,397		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/05/2012	10/09/2017		21,900,000	USDLIBBBA3M (0.8082 USD)			(22,316)	24,273		24,273	24,273				240,941		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/05/2012	10/09/2042		21,500,000	USDLIBBBA3M (2.7462 USD)			(116,816)	239,671		239,671	239,671				590,816		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/09/2012	10/11/2032		9,400,000	2.5238 USD (USDLIBBBA3M)			45,295	(90,851)		(90,851)	(90,851)				210,540		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/09/2012	10/13/2042		12,400,000	2.7068 USD (USDLIBBBA3M)			64,794	(241,462)		(241,462)	(241,462)				340,812		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/09/2012	10/11/2022		9,200,000	1.7668 USD (USDLIBBBA3M)			28,855	(28,035)		(28,035)	(28,035)				144,878		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/09/2012	10/11/2027		6,400,000	2.3008 USD (USDLIBBBA3M)			27,668	5,019		5,019	5,019				123,901		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/10/2012	10/13/2042		22,100,000	2.6668 USD (USDLIBBBA3M)			112,289	(616,012)		(616,012)	(616,012)				607,415		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA	10/10/2012	10/14/2014		9,100,000	0.3858 USD (USDLIBBBA3M)			686	3,436		3,436	3,436				61,233		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/10/2012	10/12/2022		23,900,000	1.7418 USD (USDLIBBBA3M)			72,921	(128,739)		(128,739)	(128,739)				376,420		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/10/2012	10/12/2027		16,500,000	2.2698 USD (USDLIBBBA3M)			69,461	(53,573)		(53,573)	(53,573)				319,462		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/10/2012	10/12/2032		16,400,000	2.4878 USD (USDLIBBBA3M)			76,886	(254,026)		(254,026)	(254,026)				367,351		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	10/12/2012	10/16/2014		14,800,000	USDLIBBBA3M (0.3782 USD)			(1,080)	(3,455)		(3,455)	(3,455)				99,740		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	10/12/2012	10/17/2022		11,700,000	1.7108 USD (USDLIBBBA3M)			33,336	(99,010)		(99,010)	(99,010)				184,401		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/12/2012	10/17/2022		11,700,000	1.7108 USD (USDLIBBBA3M)			33,336	(99,010)		(99,010)	(99,010)				184,401		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/12/2012	10/18/2027		11,300,000	2.2228 USD (USDLIBBBA3M)			44,250	(107,062)		(107,062)	(107,062)				218,905		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/12/2012	10/16/2042		18,900,000	2.6058 USD (USDLIBBBA3M)			89,091	(769,926)		(769,926)	(769,926)				519,535		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	10/16/2012	10/20/2042		19,600,000	USDLIBBBA3M (2.6602 USD)			(92,468)	575,325		575,325	575,325				538,876		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	10/16/2012	10/18/2027		16,100,000	USDLIBBBA3M (2.2752 USD)			(63,386)	43,312		43,312	43,312				311,891		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/17/2012	10/19/2017		9,800,000	USDLIBBBA3M (0.8412 USD)			(10,026)	(2,235)		(2,235)	(2,235)				108,127		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/17/2012	10/19/2027		20,100,000	USDLIBBBA3M (2.3512 USD)			(81,266)	(144,564)		(144,564)	(144,564)				389,415		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/17/2012	10/19/2032		13,400,000	USDLIBBBA3M (2.5652 USD)			(59,912)	41,819		41,819	41,819				300,298		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/17/2012	10/20/2042		21,900,000	USDLIBBBA3M (2.7472 USD)			(105,888)	241,386		241,386	241,386				602,112		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/17/2012	10/19/2022		30,000,000	USDLIBBBA3M (1.8202 USD)			(89,432)	(45,654)		(45,654)	(45,654)				472,956		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	10/17/2012	10/19/2027		9,300,000	USDLIBBBA3M (2.3533 USD)			(37,640)	(69,426)		(69,426)	(69,426)				180,177		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	10/17/2012	10/20/2042		8,800,000	USDLIBBBA3M (2.7403 USD)			(42,427)	109,771		109,771	109,771				241,944		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/17/2012	10/19/2022		15,800,000	USDLIBBBA3M (1.8372 USD)			(47,638)	(48,773)		(48,773)	(48,773)				249,090		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/17/2012	10/19/2032		6,400,000	USDLIBBBA3M (2.5653 USD)			(28,616)	19,870		19,870	19,870				143,426		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	10/17/2012	10/19/2017		7,200,000	USDLIBBBA3M (0.8802 USD)			(7,928)	(14,911)		(14,911)	(14,911)				79,441		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/19/2012	10/24/2022		13,100,000	1.8108 USD (USDLIBBBA3M)			36,726	5,497		5,497	5,497				206,668		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/19/2012	10/25/2027		18,800,000	2.3068 USD (USDLIBBBA3M)			70,320	24,277		24,277	24,277				364,431		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/19/2012	10/25/2032		20,700,000	2.5168 USD (USDLIBBBA3M)			85,638	(229,581)		(229,581)	(229,581)				464,086		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	10/19/2012	10/24/2022		11,800,000	1.7928 USD (USDLIBBBA3M)			32,680	(14,627)		(14,627)	(14,627)				186,159		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	10/19/2012	10/23/2042		24,700,000	2.6888 USD (USDLIBBBA3M)			110,211	(577,006)		(577,006)	(577,006)				679,188		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/23/2012	10/25/2017		7,000,000	0.8718 USD (USDLIBBBA3M)			7,020	10,942		10,942	10,942				77,366		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/23/2012	10/25/2022		16,100,000	1.8078 USD (USDLIBBBA3M)			43,773	1,519		1,519	1,519				254,032		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/23/2012	10/25/2027		10,500,000	2.3128 USD (USDLIBBBA3M)			38,269	21,694		21,694	21,694				203,539		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/23/2012	10/25/2032		14,200,000	2.5188 USD (USDLIBBBA3M)			57,117	(152,883)		(152,883)	(152,883)				318,358		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/23/2012	10/27/2042		16,400,000	2.6818 USD (USDLIBBBA3M)			70,867	(407,886)		(407,886)	(407,886)				451,041		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/23/2012	10/27/2014		7,100,000	0.4018 USD (USDLIBBBA3M)			1,002	4,337		4,337	4,337				48,249		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/25/2012	10/29/2027		11,100,000	USDLIBBBA3M (2.3852 USD)			(39,416)	(127,973)		(127,973)	(127,973)				215,249		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/25/2012	10/29/2042		11,100,000	USDLIBBBA3M (2.7482 USD)			(46,355)	118,756		118,756	118,756				305,306		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	10/25/2012	10/31/2022		15,000,000	USDLIBBBA3M (1.8852 USD)			(40,348)	(105,414)		(105,414)	(105,414)				236,874		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	10/26/2012	10/31/2022		19,600,000	1.8128 USD (USDLIBBBA3M)			49,461	6,844		6,844	6,844				309,516		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	10/26/2012	10/30/2042		9,100,000	2.6928 USD (USDLIBBBA3M)			36,533	(203,500)		(203,500)	(203,500)				250,307		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	10/26/2012	11/01/2027		9,400,000	2.3218 USD (USDLIBBBA3M)			31,828	30,884		30,884	30,884				182,333		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/26/2012	10/31/2022		9,700,000	1.7938 USD (USDLIBBBA3M)			24,166	(13,636)		(13,636)	(13,636)				153,179		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/26/2012	11/01/2027		11,000,000	2.2988 USD (USDLIBBBA3M)			36,817	3,206		3,206	3,206				213,369		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/26/2012	11/01/2032		11,700,000	2.4998 USD (USDLIBBBA3M)			43,145	(161,307)		(161,307)	(161,307)				262,436		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/26/2012	10/30/2042		14,200,000	2.6618 USD (USDLIBBBA3M)			56,262	(410,252)		(410,252)	(410,252)				390,590		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/02/2012	11/06/2042		14,300,000	USDLIBBBA3M (2.6792 USD)			(51,576)	366,145		366,145	366,145				393,467		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/02/2012	11/06/2017		9,400,000	USDLIBBBA3M (0.8472 USD)			(7,594)	(1,086)		(1,086)	(1,086)				104,245		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/02/2012	11/07/2022		14,000,000	USDLIBBBA3M (1.7942 USD)			(31,565)	25,354		25,354	25,354				221,298		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/02/2012	11/08/2027		20,300,000	USDLIBBBA3M (2.3032 USD)			(61,555)	(9,426)		(9,426)	(9,426)				394,017		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/05/2012	11/07/2022		25,000,000	1.7038 USD (USDLIBBBA3M)			51,985	(253,877)		(253,877)	(253,877)				395,175		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/05/2012	11/08/2027		20,000,000	2.2158 USD (USDLIBBBA3M)			56,948	(218,158)		(218,158)	(218,158)				388,194		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/05/2012	11/08/2032		10,000,000	2.4268 USD (USDLIBBBA3M)			31,639	(260,271)		(260,271)	(260,271)				224,413		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/05/2012	11/07/2042		25,000,000	2.5968 USD (USDLIBBBA3M)			85,473	(1,073,729)		(1,073,729)	(1,073,729)				687,910		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/06/2012	11/08/2022		19,200,000	USDLIBBBA3M (1.7942 USD)			(41,738)	35,184		35,184	35,184				303,536		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/06/2012	11/10/2042		13,600,000	USDLIBBBA3M (2.6592 USD)			(46,883)	405,636		405,636	405,636				374,275		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/06/2012	11/08/2027		15,400,000	USDLIBBBA3M (2.2942 USD)			(44,813)	10,577		10,577	10,577				298,909		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/07/2012	11/09/2022		25,000,000	1.6778 USD (USDLIBBBA3M)			49,178	(315,815)		(315,815)	(315,815)				395,285		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	11/07/2012	11/09/2027		10,600,000	2.1818 USD (USDLIBBBA3M)			28,568	(162,544)		(162,544)	(162,544)				205,762		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	11/07/2012	11/10/2042		11,100,000	2.5568 USD (USDLIBBBA3M)			35,928	(570,280)		(570,280)	(570,280)				305,474		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	11/07/2012	11/09/2017		7,000,000	0.7688 USD (USDLIBBBA3M)			4,579	(25,625)		(25,625)	(25,625)				77,695		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	11/07/2012	11/09/2027		12,900,000	2.1878 USD (USDLIBBBA3M)			34,879	(187,726)		(187,726)	(187,726)				250,408		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	11/07/2012	11/09/2032		10,700,000	2.3938 USD (USDLIBBBA3M)			32,114	(335,597)		(335,597)	(335,597)				240,138		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	11/07/2012	11/10/2042		15,100,000	2.5628 USD (USDLIBBBA3M)			49,006	(756,704)		(756,704)	(756,704)				415,555		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	11/07/2012	11/09/2022		14,700,000	1.6858 USD (USDLIBBBA3M)			29,086	(174,819)		(174,819)	(174,819)				232,427		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/08/2012	11/13/2017		6,600,000	0.7548 USD (USDLIBBBA3M)			3,857	(29,214)		(29,214)	(29,214)				73,338		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/08/2012	11/14/2022		14,100,000	1.6478 USD (USDLIBBBA3M)			25,029	(220,778)		(220,778)	(220,778)				223,095		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/08/2012	11/13/2042		15,400,000	2.4988 USD (USDLIBBBA3M)			44,811	(980,150)		(980,150)	(980,150)				423,869		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	11/08/2012	11/15/2027		11,900,000	2.1378 USD (USDLIBBBA3M)			28,899	(252,496)		(252,496)	(252,496)				231,124		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	11/08/2012	11/15/2032		10,300,000	2.3388 USD (USDLIBBBA3M)			27,773	(416,437)		(416,437)	(416,437)				231,257		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	11/09/2012	11/13/2014		8,900,000	0.3768 USD (USDLIBBBA3M)			716	651		651	651				61,249		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/09/2012	11/13/2017		9,900,000	0.7698 USD (USDLIBBBA3M)			5,984	(36,710)		(36,710)	(36,710)				110,007		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/09/2012	11/14/2022		25,900,000	1.6598 USD (USDLIBBBA3M)			46,390	(376,752)		(376,752)	(376,752)				409,799		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/09/2012	11/15/2027		20,600,000	2.1448 USD (USDLIBBBA3M)			50,218	(418,286)		(418,286)	(418,286)				400,098		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/09/2012	11/15/2032		21,100,000	2.3438 USD (USDLIBBBA3M)			57,036	(835,990)		(835,990)	(835,990)				473,740		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/09/2012	11/13/2042		27,100,000	2.5048 USD (USDLIBBBA3M)			79,072	(1,690,556)		(1,690,556)	(1,690,556)				745,900		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	11/14/2012	11/16/2022		6,500,000	1.6538 USD (USDLIBBBA3M)			10,862	(98,579)		(98,579)	(98,579)				102,874		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	11/14/2012	11/16/2032		6,000,000	2.3328 USD (USDLIBBBA3M)			15,119	(248,351)		(248,351)	(248,351)				134,722		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	11/14/2012	11/16/2022		10,600,000	1.6278 USD (USDLIBBBA3M)			17,370	(186,302)		(186,302)	(186,302)				167,764		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2012	11/21/2022		12,800,000	1.6398 USD (USDLIBBBA3M)			19,733	(213,779)		(213,779)	(213,779)				202,723		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2012	11/19/2027		11,800,000	2.1218 USD (USDLIBBBA3M)			24,827	(275,721)		(275,721)	(275,721)				229,266		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2012	11/19/2032		17,600,000	2.3198 USD (USDLIBBBA3M)			41,095	(766,749)		(766,749)	(766,749)				395,266		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2012	11/19/2042		18,600,000	2.4758 USD (USDLIBBBA3M)			46,815	(1,274,574)		(1,274,574)	(1,274,574)				512,087		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/15/2012	11/19/2014		8,200,000	0.3748 USD (USDLIBBBA3M)			540	127		127	127				56,680		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/19/2012	11/21/2022		11,500,000	USDLIBBBA3M (1.6692 USD)			(17,249)	160,840		160,840	160,840				182,134		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/19/2012	11/22/2027		8,100,000	USDLIBBBA3M (2.1632 USD)			(16,595)	146,124		146,124	146,124				157,421		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/19/2012	11/21/2042		8,500,000	USDLIBBBA3M (2.5322 USD)			(20,900)	481,752		481,752	481,752				234,040		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/20/2012	11/24/2014		10,000,000	USDLIBBBA3M (0.3772 USD)			(618)	(454)		(454)	(454)				69,372		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/20/2012	11/23/2022		10,000,000	USDLIBBBA3M (1.6802 USD)			(14,372)	130,696		130,696	130,696				158,421		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	11/20/2012	11/23/2032		10,000,000	USDLIBBBA3M (2.3772 USD)			(21,729)	343,762		343,762	343,762				224,645		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	11/20/2012	11/23/2017		10,000,000	USDLIBBBA3M (0.7902 USD)			(4,977)	29,305		29,305	29,305				111,430		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	11/20/2012	11/23/2027		10,000,000	USDLIBBBA3M (2.1752 USD)			(19,597)	165,036		165,036	165,036				194,365		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	11/20/2012	11/24/2042		10,000,000	USDLIBBBA3M (2.5452 USD)			(23,502)	539,825		539,825	539,825				275,379		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2012	11/23/2022		27,200,000	USDLIBBBA3M (1.7252 USD)			(40,383)	241,853		241,853	241,853				430,905		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2012	11/23/2027		22,700,000	USDLIBBBA3M (2.2202 USD)			(45,563)	241,235		241,235	241,235				441,209		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2012	11/23/2032		11,300,000	USDLIBBBA3M (2.4252 USD)			(25,126)	300,473		300,473	300,473				253,849		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2012	11/24/2042		20,900,000	USDLIBBBA3M (2.5912 USD)			(50,135)	925,587		925,587	925,587				575,541		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/21/2012	11/23/2017		19,000,000	USDLIBBBA3M (0.8142 USD)			(9,938)	33,708		33,708	33,708				211,717		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/29/2012	12/03/2042		9,000,000	USDLIBBBA3M (2.5792 USD)			(15,803)	422,009		422,009	422,009				247,943		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	11/29/2012	12/03/2027		9,300,000	USDLIBBBA3M (2.1862 USD)			(13,487)	141,866		141,866	141,866				180,926		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	12/03/2012	12/05/2017		14,100,000	USDLIBBBA3M (0.7712 USD)			(4,570)	57,272		57,272	57,272				157,643		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	12/03/2012	12/06/2027		17,100,000	USDLIBBBA3M (2.2072 USD)			(23,277)	215,054		215,054	215,054				332,761		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	12/03/2012	12/05/2042		17,100,000	USDLIBBBA3M (2.6022 USD)			(28,155)	719,317		719,317	719,317				471,134		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	12/03/2012	12/05/2022		19,500,000	USDLIBBBA3M (1.6892 USD)			(19,249)	248,940		248,940	248,940				309,433		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	12/03/2012	12/06/2032		14,200,000	USDLIBBBA3M (2.4262 USD)			(21,575)	378,996		378,996	378,996				319,281		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/04/2012	12/08/2014		36,500,000	USDLIBBBA3M (0.3652 USD)			(1,072)	8,112		8,112	8,112				255,753		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/04/2012	12/08/2042		14,600,000	2.5348 USD (USDLIBBBA3M)			22,426	(821,970)		(821,970)	(821,970)				402,310		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/04/2012	12/06/2017		31,600,000	USDLIBBBA3M (0.7552 USD)			(9,486)	153,432		153,432	153,432				353,397		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/04/2012	12/06/2032		9,600,000	2.3628 USD (USDLIBBBA3M)			13,599	(354,950)		(354,950)	(354,950)				215,852		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	12/11/2012	12/13/2017		9,000,000	USDLIBBBA3M (0.7572 USD)			(1,937)	43,882		43,882	43,882				100,846		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/11/2012	12/13/2022		10,400,000	USDLIBBBA3M (1.7062 USD)			(7,173)	119,649		119,649	119,649				165,213		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/11/2012	12/13/2027		10,600,000	USDLIBBBA3M (2.2322 USD)			(10,099)	99,661		99,661	99,661				206,405		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/11/2012	12/15/2042		11,600,000	USDLIBBBA3M (2.6372 USD)			(13,401)	402,912		402,912	402,912				319,746		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/12/2012	12/14/2017		8,400,000	USDLIBBBA3M (0.7802 USD)			(1,795)	31,687		31,687	31,687				94,149		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/12/2012	12/14/2022		13,400,000	USDLIBBBA3M (1.7412 USD)			(8,944)	110,942		110,942	110,942				212,900		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/12/2012	12/14/2027		11,900,000	USDLIBBBA3M (2.2742 USD)			(10,938)	46,538		46,538	46,538				231,740		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/12/2012	12/14/2042		12,600,000	USDLIBBBA3M (2.6762 USD)			(13,974)	333,840		333,840	333,840				347,295		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	12/12/2012	12/14/2032		9,200,000	USDLIBBBA3M (2.4962 USD)			(9,421)	141,953		141,953	141,953				206,972		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	WELLS FARGO	12/13/2012	12/18/2017		7,100,000	USDLIBBBA3M (0.8112 USD)			(1,329)	16,490		16,490	16,490				79,667		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	WELLS FARGO	12/13/2012	12/17/2022		8,300,000	USDLIBBBA3M (1.7772 USD)			(4,742)	42,504		42,504	42,504				131,925		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/18/2012	12/22/2042		10,400,000	USDLIBBBA3M (2.7552 USD)			(7,684)	102,615		102,615	102,615				286,761		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	12/18/2012	12/20/2017		15,900,000	USDLIBBBA3M (0.8692 USD)			(2,585)	(7,509)		(7,509)	(7,509)				178,507		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	12/18/2012	12/20/2022		16,000,000	USDLIBBBA3M (1.8342 USD)			(7,319)	(2,588)		(2,588)	(2,588)				254,419		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	12/18/2012	12/20/2027		15,800,000	USDLIBBBA3M (2.3582 USD)			(9,757)	(110,609)		(110,609)	(110,609)				307,858		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/19/2012	12/21/2017		7,500,000	USDLIBBBA3M (0.8792 USD)			(1,121)	(7,058)		(7,058)	(7,058)				84,224		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/19/2012	12/21/2027		10,500,000	USDLIBBBA3M (2.3662 USD)			(5,907)	(84,346)		(84,346)	(84,346)				204,608		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/19/2012	12/21/2032		7,500,000	USDLIBBBA3M (2.5882 USD)			(4,682)	4,440		4,440	4,440				168,808		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/19/2012	12/22/2042		11,100,000	USDLIBBBA3M (2.7662 USD)			(7,478)	83,743		83,743	83,743				306,062		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/19/2012	12/21/2022		13,000,000	USDLIBBBA3M (1.8422 USD)			(5,421)	(11,248)		(11,248)	(11,248)				206,744		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/21/2012	12/27/2022		10,500,000	1.8118 USD (USDLIBBBA3M)			1,662	(23,876)		(23,876)	(23,876)				167,123		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	12/21/2012	12/27/2027		10,200,000	2.3358 USD (USDLIBBBA3M)			2,208	39,828		39,828	39,828				198,871		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	12/21/2012	12/27/2032		11,300,000	2.5578 USD (USDLIBBBA3M)			2,725	(64,276)		(64,276)	(64,276)				254,442		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo	12/21/2012	12/29/2042		14,500,000	2.7398 USD (USDLIBBBA3M)			3,790	(191,035)		(191,035)	(191,035)				399,938		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/27/2012	01/02/2023		13,500,000	1.7678 USD (USDLIBBBA3M)			546	(85,486)		(85,486)	(85,486)				215,049		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/27/2012	12/31/2032		8,300,000	2.5208 USD (USDLIBBBA3M)			509	(94,928)		(94,928)	(94,928)				186,942		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/27/2012	12/31/2042		6,900,000	2.7048 USD (USDLIBBBA3M)			459	(138,911)		(138,911)	(138,911)				190,333		005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												38,931,824	(104,534,434)	XXX	(104,534,434)	(106,981,913)				744,043,512	XXX	XXX
Credit Default Swap; Protection Purchased	583334AA5	N/A	Credit	Bank of America Corp	09/29/2008	12/20/2013		15,000,000	(1.75 USD)			(266,875)	(210,496)		(210,496)	43,525					3	006
Credit Default Swap; Protection Purchased	962166AS3	N/A	Credit	Barclays PLC	12/18/2008	12/20/2018		2,000,000	(2.1 USD)			(42,700)	(64,784)		(64,784)	(50,986)					3	006
0929999. Subtotal - Swaps - Hedging Other - Credit Default												(309,575)	(275,279)	XXX	(275,279)	(7,461)					XXX	XXX
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	08/14/2012	03/01/2013		185,621,816	USDLIBBBA1M (LBUSTRUU Index)			79,838	257,275		257,275	257,275				378,899		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Barclays Bank PLC	08/14/2012	04/01/2013		20,306,965	USDLIBBBA1M (LBUSTRUU Index)			13,124	28,146		28,146	28,146				51,049		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Barclays Bank PLC	08/14/2012	04/01/2013		30,460,447	USDLIBBBA1M (LBUSTRUU Index)			19,686	42,219		42,219	42,219				76,573		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC	08/14/2012	04/01/2013		50,767,633	USDLIBBBA1M (LBUSTRUU Index)			32,806	70,364		70,364	70,364				127,622		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	UBS AG	08/17/2012	02/19/2013		107,797,140	USDLIBBBA1M (GDDUEAFE Index)			207,996	(968,780)		(968,780)	(968,780)				200,868		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Citibank NA	09/17/2012	03/21/2013		81,454,425	USDLIBBBA1M (GDDUEAFE Index)			111,608	(120,015)		(120,015)	(120,015)				191,990		003
Total Return Swap (SPTR Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs	09/28/2012	01/16/2013		153,600,879	USDLIBBBA3M (SPTR Index)			43,068	579,411		579,411	579,411				161,910		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Barclays Bank PLC	10/04/2012	01/15/2013		127,488,000	USDLIBBBA3M (GDDUEAFE Index)			126,758	(5,396,763)		(5,396,763)	(5,396,763)				130,117		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs	10/12/2012	04/17/2013		115,067,324	USDLIBBBA1M (GDDUEAFE Index)			101,272	(1,584,125)		(1,584,125)	(1,584,125)				313,663		003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs	10/16/2012	01/15/2013		22,385,220	USDLIBBBA3M (SPTRMDCP Index)			11,538	(678,810)		(678,810)	(678,810)				22,847		003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs	10/16/2012	01/15/2013		3,391,700	USDLIBBBA3M (SPTRMDCP Index)			1,748	(102,850)		(102,850)	(102,850)				3,462		003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs	10/16/2012	01/15/2013		54,267,200	USDLIBBBA3M (SPTRMDCP Index)			27,971	(1,645,600)		(1,645,600)	(1,645,600)				55,386		003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs Intl Ltd	10/17/2012	04/15/2013		55,375,040	USDLIBBBA1M (SPTRMDCP Index)			23,465	(537,760)		(537,760)	(537,760)				149,530		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC	10/17/2012	11/05/2013		158,128,923	USDLIBBBA1M (LBUSTRUU Index)			32,901	219,169		219,169	219,169				732,503		003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Bank of America Corp	10/18/2012	01/15/2013		8,620,675	USDLIBBBA3M (RU20INTR Index)				(159,651)		(159,651)	(159,651)				8,798		003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Bank of America Corp	10/18/2012	01/15/2013		17,241,350	USDLIBBBA3M (RU20INTR Index)				(319,302)		(319,302)	(319,302)				17,597		003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp	10/18/2012	01/15/2013		34,482,699	USDLIBBBA3M (RU20INTR Index)				(638,604)		(638,604)	(638,604)				35,194		003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp	10/18/2012	04/15/2013		35,014,176	USDLIBBBA1M (RU20INTR Index)			(19,339)	(107,127)		(107,127)	(107,127)				94,549		003
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs Intl Ltd	10/25/2012	01/15/2013		98,743,840	USDLIBBBA3M (SPTR Index)			68,818	(1,433,880)		(1,433,880)	(1,433,880)				100,780		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC	10/23/2012	11/05/2013		110,821,200	USDLIBBBA1M (LBUSTRUU Index)			40,144	153,600		153,600	153,600				513,359		003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs	10/31/2012	04/16/2013		47,877,305	USDLIBBBA1M (SPTRMDCP Index)			18,760	(1,046,395)		(1,046,395)	(1,046,395)				129,898		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs Intl Ltd	11/20/2012	04/16/2013		81,651,072	USDLIBBBA1M (GDDUEAFE Index)			6,234	(5,361,664)		(5,361,664)	(5,361,664)				221,531		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Goldman Sachs Intl Ltd	11/21/2012	04/16/2013		93,611,016	USDLIBBBA1M (GDDUEAFE Index)			7,147	(4,278,312)		(4,278,312)	(4,278,312)				253,979		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp	11/09/2012	03/01/2013		50,992,789	USDLIBBBA1M (LBUSTRUU Index)			342	70,677		70,677	70,677				104,089		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs Intl Ltd	11/19/2012	12/02/2013		52,754,585	USDLIBBBA1M (LBUSTRUU Index)			936	73,119		73,119	73,119				254,829		003
Total Return Swap (SPTRAAA Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Goldman Sachs Intl Ltd	12/10/2012	04/16/2013		74,633,310	USDLIBBBA1M (SPTRAAA Index)			18,553	(499,980)		(499,980)	(499,980)				202,490		003
Total Return Swap (SPTRAAA Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs Intl Ltd	12/10/2012	07/16/2013		186,583,275	USDLIBBBA1M (SPTRAAA Index)			44,412	(1,249,950)		(1,249,950)	(1,249,950)				690,120		003
Total Return Swap (SAPINDE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs Intl Ltd	12/13/2012	03/14/2013		58,408,345	USDLIBBBA1M (SAPINDE Index)			16,309	(999,005)		(999,005)	(999,005)				131,509		003
Total Return Swap (SAPINDE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs Intl Ltd	12/14/2012	07/11/2013		58,274,300	USDLIBBBA1M (SAPINDE Index)			7,456	(1,133,050)		(1,133,050)	(1,133,050)				212,788		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp	12/21/2012	07/11/2013		60,702,362	USDLIBBBA1M (GDDUEAFE Index)			4,787	65,361		65,361	65,361				221,654		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Credit Suisse Intl	01/06/2012	01/10/2013		26,582,030	GDDUEAFE Index (USDLIBBBA1M)			(197,583)	609,450		609,450	609,450				22,152		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Credit Suisse Intl	01/06/2012	01/10/2013		26,582,030	GDDUEAFE Index (USDLIBBBA1M)			(197,583)	609,450		609,450	609,450				22,152		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citibank NA	01/10/2012	01/16/2013		24,062,481	GDDUEAFE Index (USDLIBBBA1M)			(161,564)	409,851		409,851	409,851				25,364		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Citibank NA	01/10/2012	01/16/2013		34,756,917	GDDUEAFE Index (USDLIBBBA1M)			(234,775)	592,007		592,007	592,007				36,637		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC	02/22/2012	02/28/2013		43,473,048	GDDUEAFE Index (USDLIBBBA1M)			(258,273)	33,320		33,320	33,320				87,996		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC	03/26/2012	04/01/2013		104,049,254	USDLIBBBA1M (LBUSTRUU Index)			(32,444)	144,214		144,214	144,214				261,564		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Barclays Bank PLC	03/26/2012	04/01/2013		52,024,624	USDLIBBBA1M (LBUSTRUU Index)			(16,222)	72,107		72,107	72,107				130,782		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Barclays Bank PLC	03/26/2012	04/01/2013		31,214,786	USDLIBBBA1M (LBUSTRUU Index)			(9,734)	43,264		43,264	43,264				78,469		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Merrill Lynch Capital Services	04/12/2012	02/20/2013		53,707,964	USDLIBBBA1M (LBUSTRUU Index)			(17,510)	(143,939)		(143,939)	(143,939)				101,075		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Merrill Lynch Capital Services	04/12/2012	02/20/2013		102,491,058	USDLIBBBA1M (LBUSTRUU Index)			(33,415)	(274,679)		(274,679)	(274,679)				192,881		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC	05/09/2012	06/03/2013		51,316,374	USDLIBBBA1M (LBUSTRUU Index)			(8,116)	71,125		71,125	71,125				167,817		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC	05/15/2012	06/03/2013		217,229,280	USDLIBBBA1M (LBUSTRUU Index)			(53,495)	301,083		301,083	301,083				710,391		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Barclays Bank PLC	05/15/2012	06/03/2013		27,536,106	USDLIBBBA1M (LBUSTRUU Index)			(6,781)	38,165		38,165	38,165				90,050		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	HSBC Bank USA NA	08/30/2012	01/16/2013		32,195,352	USDLIBBBA3M (GDDUEAFE Index)			53,557	(3,153,573)		(3,153,573)	(3,153,573)				33,937		003
0949999. Subtotal - Swaps - Hedging Other - Total Return												(125,601)	(27,350,436)	XXX	(27,350,436)	(27,350,436)				7,750,846	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												38,496,648	(132,160,149)	XXX	(132,160,149)	(134,339,810)				751,794,358	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Receive Fixed USD Credit Default Swap	88732JAH1	N/A	Other	Bank of America Corp	06/23/2008	09/20/2013		10,000,000	1.39 USD (Credit Event)			141,317			82,227					10,000,000	2	007
0989999. Subtotal - Swaps - Replication - Credit Default												141,317		XXX	82,227					10,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication												141,317		XXX	82,227					10,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												34,931,085	(104,534,434)	XXX	(110,478,124)	(106,981,913)				744,563,188	XXX	XXX
1169999. Total Swaps - Credit Default												(168,258)	(275,279)	XXX	(193,052)	(7,461)				10,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												593,239	(10,260,225)	XXX	(8,913,048)		(3,271,641)			2,056,526	XXX	XXX
1189999. Total Swaps - Total Return												(125,601)	(27,350,436)	XXX	(27,350,436)	(27,350,436)				7,750,846	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps												35,230,466	(142,420,374)	XXX	(146,934,660)	(134,339,810)	(3,271,641)			764,370,560	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective												(3,407,499)	(10,260,225)	XXX	(14,856,738)		(3,271,641)			2,576,202	XXX	XXX
1409999. Subtotal - Hedging Other										619,385,709	269,901,829	38,496,648	689,737,299	XXX	689,737,299	(407,182,220)				1,641,081,896	XXX	XXX
1419999. Subtotal - Replication												141,317		XXX	82,227					10,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										619,385,709	269,901,829	35,230,466	679,477,074	XXX	674,962,788	(407,182,220)	(3,271,641)			1,653,658,098	XXX	XXX

(a)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	7/14/2010	07/16/2012	03/29/2012	03/30/2012	Expiration	11,500,000	2,555,833		73,488		123,544				35,533			50,056			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	7/14/2010	07/16/2012	03/29/2012	03/30/2012	Expiration	12,000,000	1,995,560		113,631		191,622				53,709			77,991			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	7/16/2010	07/21/2025	03/13/2012	03/30/2012	Expiration	12,400,000	40,886,852		1,411,338		2,567,458				835,197			1,156,120			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	9/2/2010	09/07/2040	03/05/2012	06/29/2012	Expiration	13,500,000	2,704,262		67,622		95,117				21,128			27,495			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	9/29/2010	10/01/2015	03/29/2012	06/29/2012	Expiration	7,900,000	2,632,430		134,082		156,641				40,974			22,559			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	9/29/2010	10/01/2040	03/05/2012	06/29/2012	Expiration	13,900,000	48,203,477		1,412,082		1,420,980				475,283			8,898			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	10/4/2010	10/06/2015	03/29/2012	09/28/2012	Expiration	11,300,000	1,609,624		165,670		77,499				(19,405)			(88,171)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	10/7/2010	10/14/2030	03/12/2012	09/28/2012	Expiration	10,000,000	50,633,149		1,391,969		2,437,849				(93,066)			1,045,880			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	10/25/2010	10/28/2030	03/12/2012	12/31/2012	Expiration	9,400,000	3,069,376				148,630		230,948					82,318			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	11/10/2010	11/12/2025	03/13/2012	12/31/2012	Expiration	10,500,000	56,731,957		1,544,636		2,597,824				1,053,188			1,053,188			003
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												4,769,883	1,693,266	9,899,482			XXX	1,349,353			3,436,332			XXX
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	12/30/2009	01/04/2012	01/04/2012	01/31/2012	Expiration	8,700,000	249,960,154		2,463,553		306,014				(25,607,240)			(2,157,539)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	12/30/2009	01/04/2012	01/04/2012	01/31/2012	Expiration	5,000,000	34,054,805		7,362,254		6,351,735				3,537,898			(1,010,519)			003
Capital Surplus Hedge	N/A	Interest	Equity/Index	1/5/2010	01/07/2012	01/07/2012	01/31/2012	Expiration	17,500,000	88,935,225		32,297,582		30,159,307				22,310,108			(2,138,275)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	1/11/2010	01/13/2012	01/13/2012	03/30/2012	Expiration	9,200,000	6,192,422		444,489						345,871			(444,489)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	1/11/2010	01/13/2012	01/13/2012	03/30/2012	Expiration	6,000,000	1,608,470		66,956						62,607			(66,956)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	1/22/2010	01/26/2015	03/06/2012	03/30/2012	Expiration	10,900,000	1,019,914		73,209						56,966			(73,209)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	3/10/2011	03/16/2026	03/06/2012	03/30/2012	Expiration	13,400,000	338,294		14,082						13,167			(14,082)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	3/10/2011	03/14/2031	03/06/2012	03/30/2012	Expiration	16,400,000	8,540,296		609,398						498,390			(609,398)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	3/31/2011	04/06/2026	03/06/2012	03/30/2012	Expiration	13,000,000	6,037,059		491,562						365,364			(491,562)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	3/31/2011	04/04/2031	03/06/2012	03/30/2012	Expiration	16,900,000	5,150,182		253,024						234,117			(253,024)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	7/29/2011	08/04/2014	03/29/2012	03/30/2012	Expiration	10,200,000	569,353		40,627						33,260			(40,627)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	8/4/2011	08/08/2014	03/29/2012	03/30/2012	Expiration	7,900,000	228,562		11,229						10,412			(11,229)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	8/8/2011	08/11/2014	03/29/2012	03/31/2012	Expiration	8,900,000	2,382,083		97,719						49,450			(97,719)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	2/1/2010	02/03/2015	03/05/2012	03/31/2012	Expiration	17,800,000	4,329,602		93,738						(13,039)			(93,738)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	2/1/2010	02/03/2015	03/05/2012	03/31/2012	Expiration	8,000,000	37,637,369		1,231,515						(642,414)			(1,231,515)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	9/13/2011	09/15/2031	03/13/2012	03/31/2012	Expiration	12,900,000	53,324,238		2,286,018						(1,538,524)			(2,286,018)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	9/23/2011	09/27/2013	03/06/2012	03/31/2012	Expiration	15,000,000	3,192,075		112,325						19,478			(112,325)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	9/27/2011	09/30/2013	03/06/2012	06/29/2012	Expiration	15,000,000	1,151,032,510		125,474,432		69,052,609				15,854,468			(56,421,823)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	9/27/2011	09/29/2014	03/29/2012	06/30/2012	Expiration	10,000,000	7,405,879		376,750						286,146			(376,750)			003
Capital Surplus Hedge	N/A	Interest	Equity/Index	9/29/2011	10/03/2031	03/13/2012	06/30/2012	Expiration	11,500,000	12,105,451		855,707						524,595			(855,707)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	10/3/2011	10/06/2014	03/13/2012	06/30/2012	Expiration	8,500,000	8,828,820		702,463						379,655			(702,463)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	10/6/2011	10/11/2016	03/29/2012	06/30/2012	Expiration	13,200,000	1,906,223		81,410						62,207			(81,410)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	10/17/2011	10/20/2014	03/13/2012	06/30/2012	Expiration	8,100,000	7,724,613		466,933						298,877			(466,933)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	2/1/2010	02/03/2012	02/03/2012	06/30/2012	Expiration	21,600,000	5,401,437		155,280						(136,087)			(155,280)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	11/22/2011	11/25/2014	03/12/2012	06/30/2012	Expiration	8,400,000	1,352,441		94,796						37,695			(94,796)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	11/22/2011	11/25/2016	03/13/2012	06/30/2012	Expiration	16,900,000	1,792,883		97,309						(5,404)			(97,309)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	11/23/2011	11/25/2016	03/29/2012	06/30/2012	Expiration	13,900,000	4,649,760		161,624		4,367				(61,523)			(157,257)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	11/28/2011	12/01/2031	03/06/2012	06/30/2012	Expiration	11,700,000	88,569,302		4,292,018		2,244,076				(2,353,044)			(2,047,942)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	11/29/2011	12/01/2014	03/13/2012	09/17/2012	Expiration	10,200,000	476,756,000			78,048,250	61,569,645							(16,478,605)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	11/30/2011	12/02/2014	03/12/2012	09/28/2012	Expiration	8,200,000	5,330,132		462,986						218,109			(462,986)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	12/14/2011	12/16/2031	03/06/2012	09/28/2012	Expiration	13,100,000	1,358,074		70,488						47,212			(70,488)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	12/14/2011	12/16/2014	03/13/2012	09/28/2012	Expiration	10,700,000	7,980,515		790,253						224,671			(790,253)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	12/19/2011	12/21/2016	03/13/2012	09/28/2012	Expiration	13,800,000	6,793,988		413,735						255,647			(413,735)			003
Guaranteed Minimum Annuity Benefit	N/A	Interest	Equity/Index	2/2/2010	02/04/2015	03/05/2012	09/28/2012	Expiration	17,200,000	10,907,089		937,941						366,579			(937,941)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	2/12/2010	02/16/2012	02/16/2012	09/28/2012	Expiration	8,800,000	51,266,370		3,460,297						(932,096)			(3,460,297)			003
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Equity/Index	2/12/2010	02/16/2015	03/06/2012	12/31/2012	Expiration	10,300,000	35,549,682		3,674,943		176,452				10,705			(3,498,491)			003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												190,518,646	78,048,250	169,864,205			XXX	14,814,281			(98,702,691)			XXX
0149999. Subtotal - Purchased Options - Hedging Other												195,288,529	79,741,516	179,763,687			XXX	16,163,634			(95,266,358)			XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants												4,769,883	1,693,266	9,899,482			XXX	1,349,353			3,436,332			XXX
0379999. Total Purchased Options - Put Options												190,518,646	78,048,250	169,864,205			XXX	14,814,281			(98,702,691)			XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options												195,288,529	79,741,516	179,763,687			XXX	16,163,634			(95,266,358)			XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options																	XXX							XXX
Guaranteed Minimum Annuity Benefit	N/A	Interest	Interest	4/5/2010	04/07/2012	04/07/2012	02/27/2012	Maturity	4,100,000	10,000,000	-				(67,872)									100 / 99.869
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Interest	4/5/2010	04/07/2012	04/07/2012	02/27/2012	Maturity	2,900,000	10,000,000	-				(69,863)									100 / 99.865
Guaranteed Minimum Annuity Benefit	N/A	Interest	Interest	4/14/2010	04/16/2012	04/16/2012	02/27/2012	Maturity	6,100,000	10,000,000	-				(68,930)									100 / 99.865
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Interest	4/16/2010	04/20/2012	04/20/2012	02/27/2012	Maturity	7,300,000	10,000,000	-				(69,022)									100 / 99.865
Guaranteed Minimum Annuity Benefit	N/A	Interest	Interest	5/5/2010	05/07/2012	05/07/2012	02/27/2012	Maturity	14,800,000	10,000,000	-				(69,070)									100 / 99.862
Guaranteed Minimum Annuity Benefit	N/A	Interest	Interest	5/6/2010	05/10/2012	05/10/2012	08/17/2012	Maturity	14,800,000	3,000,000	-				(105,587)									100 / 99.861
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Interest	5/7/2010	05/11/2012	05/11/2012	09/28/2012	Maturity	12,300,000	19,800,000	-				(649,299)									100 / 99.879
Guaranteed Minimum Annuity Benefit	N/A	Interest	Interest	5/7/2010	05/11/2012	05/11/2012	06/20/2012	Maturity	7,800,000	2,000,000	-				(47,169)									100 / 99.847
Guaranteed Minimum Annuity Benefit	N/A	Interest	Interest	5/14/2010	05/18/2012	05/18/2012	11/28/2012	Maturity	7,800,000	3,000,000	-				(120,083)									100 / 100
Capital Surplus Hedge	N/A	Interest	Interest	5/17/2010	05/19/2012	05/19/2012	12/25/2012	Maturity	73,700,000	6,000,000	-				(270,540)									100 / 99.865
Guaranteed Minimum Annuity Benefit	N/A	Interest	Interest	5/18/2010	05/20/2012	05/20/2012	10/01/2012	Maturity	9,000,000	10,000,000	-				(332,442)									100 / 99.838
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate															(1,869,874)		XXX							XXX
Guaranteed Minimum Annuity Benefit	N/A	Interest	Currency	6/8/2010	06/10/2012	06/10/2012	03/15/2012	Maturity	8,900,000	3,980,177	-			(612,198)	7,616				376,806		(612,198)			100 / 99.273
Guaranteed Minimum Annuity Benefit	N/A	Interest	Currency	6/11/2010	06/15/2012	06/15/2012	03/15/2012	Maturity	7,700,000	4,259,911	-			(655,224)	8,152				403,289		(655,224)			100 / 99.273
Guaranteed Minimum Annuity Benefit	N/A	Interest	Currency	6/14/2010	06/16/2012	06/16/2012	03/15/2012	Maturity	18,700,000	1,419,970	-			(218,409)	2,717				134,430		(218,409)			100 / 99.273
Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Currency	6/14/2010	06/16/2012	06/16/2012	03/15/2012	Maturity	7,200,000	1,419,971	-			(218,408)	2,717				134,429		(218,408)			100 / 99.273
Guaranteed Minimum Annuity Benefit	N/A	Interest	Currency	6/16/2010	06/18/2012	06/18/2012	03/15/2012	Maturity	13,800,000	1,419,971	-			(218,408)	2,717				134,429		(218,408)			100 / 99.273
Guaranteed Minimum Annuity Benefit	N/A	Interest	Currency	6/24/2010	06/28/2012	06/28/2012	12/19/2012	Maturity	23,400,000	8,000,000	-			(502,868)	98,414				255,413		(502,868)			100 / 99.998
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange														(2,425,514)	122,333		XXX		1,438,796		(2,425,514)			XXX
0909999. Subtotal - Swaps - Hedging Effective														(2,425,514)	(1,747,541)		XXX		1,438,796		(2,425,514)			XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/12/2010	03/16/2012	03/16/2012	Maturity		6,500,000	USDLIBBBA3M (1.1622 USD)				(8,222)			8,092						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group Inc	01/29/2002	02/08/2012	02/08/2012	Maturity		177,849	5.37 USD (USDLIBBBA3M)				4,576			(896)						001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group Inc	01/29/2002	02/08/2012	02/08/2012	Maturity		266,774	5.37 USD (USDLIBBBA3M)				6,865			(1,344)						001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	03/11/2008	03/13/2015	03/29/2012	Sale		8,710,000	3.989 USD (USDLIBBBA3M)				837,391	73,660		(861,686)			837,391			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2015	03/29/2012	Sale		2,330,000	USDLIBBBA3M (4.1 USD)				(239,266)	(20,363)		244,405			(239,266)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/26/2008	12/01/2038	03/06/2012	Sale		12,500,000	3.15 USD (USDLIBBBA3M)				750,469	65,741		(1,376,785)			750,469			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/26/2008	12/01/2038	03/06/2012	Sale		17,000,000	3.15 USD (USDLIBBBA3M)				1,229,839	80,607		(1,872,428)			1,229,839			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/20/2009	01/22/2012	01/22/2012	Maturity		11,900,000	1.6748 USD (USDLIBBBA3M)				9,157			(9,005)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	01/26/2009	01/28/2012	01/28/2012	Maturity		23,000,000	1.7978 USD (USDLIBBBA3M)				25,440			(25,127)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/26/2009	01/28/2039	03/06/2012	Sale		12,000,000	USDLIBBBA3M (3.1523 USD)				(723,745)	(63,622)		1,330,618			(723,745)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/26/2009	01/28/2039	03/06/2012	Sale		18,600,000	USDLIBBBA3M (3.1523 USD)				(1,362,655)	(89,213)		2,062,457			(1,362,655)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/23/2009	02/25/2012	02/25/2012	Maturity		26,000,000	1.9728 USD (USDLIBBBA3M)				58,954			(58,446)						005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/03/2009	03/05/2012	03/05/2012	Maturity		15,700,000	1.9767 USD (USDLIBBA3M)				40,457			(40,127)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	07/14/2010	07/16/2012	03/29/2012	Sale		11,500,000	USDLIBBA3M (0.9222 USD)				(10,719)			18,764			(14,934)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/14/2010	07/16/2012	03/29/2012	Sale		12,000,000	USDLIBBA3M (0.9222 USD)				(11,186)			19,580			(15,583)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/16/2010	07/21/2025	03/13/2012	Sale		12,400,000	3.4038 USD (USDLIBBA3M)				71,491			(1,594,336)			1,417,107			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/02/2010	09/07/2040	03/05/2012	Sale		13,500,000	USDLIBBA3M (3.3523 USD)				(67,642)			2,077,476			(1,405,053)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/29/2010	10/01/2015	03/29/2012	Sale		7,900,000	1.4858 USD (USDLIBBA3M)				17,564			(140,186)			174,580			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/29/2010	10/01/2040	03/05/2012	Sale		13,900,000	3.2928 USD (USDLIBBA3M)				67,173			(1,970,682)			1,274,658			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/04/2010	10/06/2015	03/29/2012	Sale		11,300,000	USDLIBBA3M (1.5053 USD)				(25,806)			209,211			(257,434)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/07/2010	10/14/2030	03/12/2012	Sale		10,000,000	USDLIBBA3M (3.1942 USD)				(52,065)			1,073,079			(799,567)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/25/2010	10/28/2030	03/12/2012	Sale		9,400,000	3.3248 USD (USDLIBBA3M)				52,232			(1,198,000)			939,341			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/10/2010	11/12/2025	03/13/2012	Sale		10,500,000	USDLIBBA3M (3.4152 USD)				(61,676)			1,365,770			(1,208,778)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/04/2009	12/08/2014	03/05/2012	Sale		8,700,000	USDLIBBA3M (2.6233 USD)				(32,257)			456,484			(471,281)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2012	01/04/2012	Maturity		8,700,000	USDLIBBA3M (1.3853 USD)				(733)			641						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2012	01/04/2012	Maturity		5,000,000	USDLIBBA3M (1.3853 USD)				(421)			369						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2012	01/07/2012	Maturity		17,500,000	1.3038 USD (USDLIBBA3M)				3,579			(3,387)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	01/11/2010	01/13/2012	01/13/2012	Maturity		9,200,000	USDLIBBA3M (1.2222 USD)				(2,529)			2,424						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/11/2010	01/13/2012	01/13/2012	Maturity		6,000,000	USDLIBBA3M (1.2222 USD)				(1,649)			1,581						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	01/22/2010	01/26/2015	03/06/2012	Sale		10,900,000	2.6608 USD (USDLIBBA3M)				42,413			(603,339)			628,546			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/10/2011	03/16/2026	03/06/2012	Sale		13,400,000	3.9878 USD (USDLIBBA3M)				83,333			(2,700,055)			2,519,483			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/10/2011	03/14/2031	03/06/2012	Sale		16,400,000	4.1658 USD (USDLIBBA3M)				107,260			(4,259,773)			3,824,137			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/31/2011	04/06/2026	03/06/2012	Sale		13,000,000	USDLIBBA3M (3.9653 USD)				(79,661)			2,586,533			(2,407,357)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/31/2011	04/04/2031	03/06/2012	Sale		16,900,000	USDLIBBA3M (4.1303 USD)				(108,594)			4,301,879			(3,850,190)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	07/29/2011	08/04/2014	03/29/2012	Sale		10,200,000	USDLIBBA3M (0.8813 USD)				(9,475)			29,802			(62,372)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	08/04/2011	08/08/2014	03/29/2012	Sale		7,900,000	0.7657 USD (USDLIBBA3M)				5,397			648			26,172			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/11/2014	03/29/2012	Sale		8,900,000	0.7547 USD (USDLIBBA3M)				5,936			3,438			28,948			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/01/2010	02/03/2015	03/05/2012	Sale		17,800,000	2.6917 USD (USDLIBBA3M)				69,901			(1,005,175)			1,037,783			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/01/2010	02/03/2015	03/05/2012	Sale		8,000,000	2.6917 USD (USDLIBBA3M)				31,416			(451,764)			466,420			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	09/13/2011	09/15/2031	03/13/2012	Sale		12,900,000	2.8148 USD (USDLIBBA3M)				58,529			(616,382)			154,883			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/23/2011	09/27/2013	03/06/2012	Sale		15,000,000	0.5228 USD (USDLIBBA3M)				(1,380)			49,355			5,760			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/30/2013	03/06/2012	Sale		15,000,000	USDLIBBA3M (0.5322 USD)				1,179			(47,215)			(7,798)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/29/2014	03/29/2012	Sale		10,000,000	USDLIBBA3M (0.6932 USD)				(2,871)			(24,847)			(13,894)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/29/2011	10/03/2031	03/13/2012	Sale		11,500,000	USDLIBBA3M (2.7082 USD)				(49,059)			353,405			59,427			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/03/2011	10/06/2014	03/13/2012	Sale		8,500,000	0.7368 USD (USDLIBBA3M)				2,817			10,850			23,866			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/06/2011	10/11/2016	03/29/2012	Sale		13,200,000	USDLIBBA3M (1.3662 USD)				(26,059)			107,297			(136,444)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/17/2011	10/20/2014	03/13/2012	Sale		8,100,000	USDLIBBA3M (0.8432 USD)				(5,184)			11,697			(44,512)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/01/2010	02/03/2012	02/03/2012	Maturity		21,600,000	1.1337 USD (USDLIBBA3M)				13,220			(12,935)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	11/22/2011	11/25/2014	03/12/2012	Sale		8,400,000	0.8808 USD (USDLIBBA3M)				6,336			(17,391)			52,862			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2016	03/13/2012	Sale		16,900,000	1.3198 USD (USDLIBBA3M)				27,768			(87,219)			177,541			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2016	03/29/2012	Sale		13,900,000	1.3338 USD (USDLIBBA3M)				28,225			(81,030)			105,013			005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/28/2011	12/01/2031	03/06/2012	Sale		11,700,000	(2.5752 USD) USDLIBBA3M			193,892	(43,418)			106,369			193,892			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/29/2011	12/01/2014	03/13/2012	Sale		10,200,000	(0.9042 USD) USDLIBBA3M			(67,526)	(7,830)			27,167			(67,526)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	11/30/2011	12/02/2014	03/12/2012	Sale		8,200,000	(0.8012 USD) USDLIBBA3M			(33,853)	(4,506)			(2,581)			(33,853)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/14/2011	12/16/2031	03/06/2012	Sale		13,100,000	2.5738 USD (USDLIBBA3M)			(221,066)	47,749			(114,156)			(221,066)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/14/2011	12/16/2014	03/13/2012	Sale		10,700,000	0.8268 USD (USDLIBBA3M)			47,138	5,815			(3,744)			47,138			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	12/19/2011	12/21/2016	03/13/2012	Sale		13,800,000	(1.2492 USD) USDLIBBA3M			(91,772)	(18,830)			19,371			(91,772)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/02/2010	02/04/2015	03/05/2012	Sale		17,200,000	(2.6782 USD) USDLIBBA3M			(996,990)	(67,347)			964,727			(996,990)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/12/2010	02/16/2012	02/16/2012	Maturity		8,800,000	(1.1202 USD) USDLIBBA3M				(7,143)			7,013						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/12/2010	02/16/2015	03/06/2012	Sale		10,300,000	(2.6672 USD) USDLIBBA3M			(605,443)	(40,836)			579,082			(605,443)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2012	02/23/2012	Maturity		8,000,000	(1.2142 USD) USDLIBBA3M				(8,201)			8,069						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2012	02/23/2012	Maturity		3,400,000	(1.2142 USD) USDLIBBA3M				(3,485)			3,429						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/05/2010	03/09/2012	03/09/2012	Maturity		8,400,000	(1.1153 USD) USDLIBBA3M				(9,128)			8,972						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2012	03/12/2012	Maturity		8,500,000	(1.1062 USD) USDLIBBA3M				(9,492)			9,332						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	03/18/2010	03/22/2012	03/22/2012	Maturity		6,000,000	(1.1053 USD) USDLIBBA3M				(7,230)			7,107						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/12/2010	05/14/2015	03/13/2012	Sale		12,600,000	(2.5292 USD) USDLIBBA3M			(710,618)	(51,744)			679,666			(710,618)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	05/19/2010	05/21/2015	04/02/2012	Sale		9,200,000	2.3868 USD (USDLIBBA3M)			459,017	44,091			(453,530)			459,017			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/19/2010	05/21/2015	04/02/2012	Sale		14,500,000	2.3868 USD (USDLIBBA3M)			723,451	69,491			(714,802)			723,451			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	06/01/2010	06/03/2015	03/13/2012	Sale		10,000,000	2.4048 USD (USDLIBBA3M)			528,871	37,657			(499,876)			528,871			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/01/2010	06/03/2015	03/13/2012	Sale		10,800,000	2.4048 USD (USDLIBBA3M)			571,181	40,670			(539,867)			571,181			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/07/2010	06/09/2025	03/13/2012	Sale		12,400,000	3.6958 USD (USDLIBBA3M)			1,852,430	73,916			(2,019,912)			1,852,430			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/11/2010	06/15/2025	03/13/2012	Sale		11,400,000	(3.7533 USD) USDLIBBA3M			(1,777,803)	(73,121)			1,936,098			(1,777,803)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/14/2010	06/16/2015	04/02/2012	Sale		11,200,000	(2.3852 USD) USDLIBBA3M			(565,256)	(52,071)			555,044			(565,256)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/14/2010	06/16/2015	04/02/2012	Sale		11,500,000	(2.3852 USD) USDLIBBA3M			(580,397)	(53,466)			569,911			(580,397)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2012	03/29/2012	Sale		10,000,000	0.9748 USD (USDLIBBA3M)			12,238	9,742			(17,612)			12,238			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2012	03/29/2012	Sale		13,100,000	0.9748 USD (USDLIBBA3M)			16,031	12,762			(23,072)			16,031			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2028	06/28/2012	Sale		5,820,000	(5.0125 USD) USDLIBBA3M			(2,301,101)	(129,836)			2,077,775			(2,301,101)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	07/14/2008	07/16/2023	06/28/2012	Sale		8,700,000	4.7878 USD (USDLIBBA3M)			2,621,947	182,675			(2,363,168)			2,621,947			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/13/2009	07/15/2014	06/28/2012	Sale		12,000,000	2.6618 USD (USDLIBBA3M)			510,505	126,531			(573,772)			510,505			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/17/2009	08/19/2014	06/29/2012	Sale		5,000,000	2.8128 USD (USDLIBBA3M)			242,523	57,450			(265,690)			242,523			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/19/2011	10/21/2016	06/28/2012	Sale		15,000,000	1.3988 USD (USDLIBBA3M)			352,921	65,304			(142,363)			352,921			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/04/2013	06/28/2012	Sale		7,800,000	0.5818 USD (USDLIBBA3M)			7,719	3,100			19,454			7,719			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2011	11/04/2016	06/28/2012	Sale		7,500,000	1.2448 USD (USDLIBBA3M)			126,334	27,589			(14,634)			126,334			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/09/2011	11/14/2016	06/29/2012	Sale		8,300,000	1.2568 USD (USDLIBBA3M)			144,912	31,570			(19,500)			144,912			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/18/2011	11/22/2016	06/29/2012	Sale		20,700,000	1.3498 USD (USDLIBBA3M)			432,935	87,849			(137,252)			432,935			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/21/2011	11/23/2016	06/29/2012	Sale		20,400,000	1.3448 USD (USDLIBBA3M)			431,354	85,868			(130,221)			431,354			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/25/2011	11/29/2016	06/29/2012	Sale		23,600,000	1.3518 USD (USDLIBBA3M)			509,902	99,358			(156,324)			509,902			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	11/30/2011	12/02/2016	06/28/2012	Sale		10,700,000	1.3218 USD (USDLIBBA3M)			212,901	43,587			(54,804)			212,901			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/14/2011	12/16/2016	06/28/2012	Sale		10,800,000	1.2708 USD (USDLIBBA3M)			185,591	40,230			(27,198)			185,591			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/15/2011	12/19/2016	06/29/2012	Sale		37,800,000	1.2658 USD (USDLIBBA3M)			666,622	140,117			(84,990)			666,622			005

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/20/2011	12/22/2016	06/28/2012	Sale		33,600,000	1.2798 USD (USDLIBBA3M)			574,452	125,018			(96,402)			574,452			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/24/2010	05/26/2020	06/29/2012	Sale		5,500,000	3.2578 USD (USDLIBBA3M)			747,279	75,003			(608,848)			747,279			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	01/19/2012	01/23/2042	06/29/2012	Sale		25,400,000	USDLIBBA3M (2.7242 USD)			(1,584,169)	(241,799)						(1,584,169)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/20/2012	01/24/2042	06/28/2012	Sale		8,800,000	USDLIBBA3M (2.8292 USD)			(731,895)	(86,624)						(731,895)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	01/25/2012	01/27/2042	06/29/2012	Sale		17,200,000	USDLIBBA3M (2.8502 USD)			(1,610,034)	(168,766)						(1,610,034)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/30/2012	02/01/2022	06/29/2012	Sale		9,700,000	1.9588 USD (USDLIBBA3M)			203,293	57,446						203,293			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	01/31/2012	02/02/2017	06/28/2012	Sale		30,000,000	0.9928 USD (USDLIBBA3M)			128,337	57,987						128,337			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/03/2012	02/07/2042	06/29/2012	Sale		18,900,000	USDLIBBA3M (2.8242 USD)			(1,588,474)	(172,649)						(1,588,474)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	02/06/2012	02/10/2042	06/29/2012	Sale		18,900,000	USDLIBBA3M (2.8212 USD)			(1,585,878)	(171,398)						(1,585,878)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/09/2012	02/13/2042	06/29/2012	Sale		17,500,000	USDLIBBA3M (2.8732 USD)			(1,648,911)	(156,951)						(1,648,911)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/13/2012	02/15/2022	06/28/2012	Sale		17,800,000	2.0728 USD (USDLIBBA3M)			551,847	103,787						551,847			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/17/2012	02/21/2042	06/29/2012	Sale		27,300,000	USDLIBBA3M (2.8452 USD)			(2,405,693)	(228,713)						(2,405,693)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/22/2012	02/24/2042	06/28/2012	Sale		11,400,000	USDLIBBA3M (2.8472 USD)			(992,374)	(92,615)						(992,374)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	02/28/2012	03/01/2017	06/29/2012	Sale		26,700,000	1.0928 USD (USDLIBBA3M)			228,057	52,680						228,057			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	02/28/2012	03/01/2022	06/29/2012	Sale		36,200,000	2.0008 USD (USDLIBBA3M)			931,738	179,162						931,738			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/29/2012	03/03/2014	06/29/2012	Sale		28,000,000	0.5568 USD (USDLIBBA3M)			13,409	5,434						13,409			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/29/2012	03/02/2017	06/29/2012	Sale		20,900,000	1.1158 USD (USDLIBBA3M)			196,985	42,026						196,985			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/29/2012	03/02/2022	06/29/2012	Sale		8,600,000	2.0638 USD (USDLIBBA3M)			264,105	43,790						264,105			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/05/2012	03/07/2022	06/28/2012	Sale		11,000,000	2.0628 USD (USDLIBBA3M)			346,039	53,621						346,039			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	03/06/2012	03/08/2022	06/28/2012	Sale		14,800,000	2.0338 USD (USDLIBBA3M)			404,874	70,178						404,874			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/07/2012	03/09/2017	06/28/2012	Sale		20,700,000	1.0998 USD (USDLIBBA3M)			173,643	38,707						173,643			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/07/2012	03/09/2022	06/28/2012	Sale		31,100,000	2.0488 USD (USDLIBBA3M)			871,948	147,516						871,948			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/08/2012	03/12/2042	06/29/2012	Sale		13,200,000	USDLIBBA3M (2.8722 USD)			(1,303,230)	(93,795)						(1,303,230)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/09/2012	03/13/2042	06/29/2012	Sale		24,000,000	USDLIBBA3M (2.8882 USD)			(2,375,891)	(170,065)						(2,375,891)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/14/2012	03/17/2042	06/29/2012	Sale		37,900,000	USDLIBBA3M (3.0412 USD)			(5,209,642)	(277,485)						(5,209,642)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/19/2012	03/21/2042	06/29/2012	Sale		15,700,000	USDLIBBA3M (3.1062 USD)			(2,391,244)	(113,752)						(2,391,244)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/20/2012	03/24/2042	06/29/2012	Sale		18,000,000	USDLIBBA3M (3.1632 USD)			(2,897,221)	(129,968)						(2,897,221)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/22/2012	03/27/2017	06/28/2012	Sale		20,600,000	1.3558 USD (USDLIBBA3M)			395,176	44,889						395,176			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/22/2012	03/28/2022	06/28/2012	Sale		31,500,000	2.3338 USD (USDLIBBA3M)			1,667,213	145,658						1,667,213			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/23/2012	03/27/2017	06/29/2012	Sale		12,000,000	1.3338 USD (USDLIBBA3M)			231,454	26,086						231,454			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/23/2012	03/28/2022	06/29/2012	Sale		17,500,000	2.3108 USD (USDLIBBA3M)			897,542	81,736						897,542			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/29/2012	04/04/2022	06/29/2012	Sale		8,400,000	2.2198 USD (USDLIBBA3M)			370,191	35,449						370,191			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/30/2012	04/03/2014	06/28/2012	Sale		29,300,000	0.5828 USD (USDLIBBA3M)			27,449	7,551						27,449			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/30/2012	04/03/2017	06/28/2012	Sale		23,500,000	1.2778 USD (USDLIBBA3M)			383,381	44,619						383,381			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	04/06/2012	04/11/2017	06/29/2012	Sale		13,400,000	0.5805 USD (USDLIBBA3M)			171,019	20,981						171,019			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/06/2012	04/11/2022	06/28/2012	Sale		19,400,000	0.5805 USD (USDLIBBA3M)			733,851	70,149						733,851			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	04/09/2012	04/11/2017	06/29/2012	Sale		26,800,000	0.5805 USD (USDLIBBA3M)			318,142	40,858						318,142			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	04/09/2012	04/11/2022	06/29/2012	Sale		44,700,000	0.5805 USD (USDLIBBA3M)			1,609,717	159,283						1,609,717			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/10/2012	04/12/2022	06/29/2012	Sale		25,200,000	0.5795 USD (USDLIBBA3M)			773,784	86,216						773,784			005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	04/12/2012	04/16/2014	06/28/2012	Sale		16,000,000	0.5715 USD (USDLIBBA3M)			9,131	2,869						9,131			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	04/12/2012	04/17/2017	06/28/2012	Sale		18,200,000	0.5715 USD (USDLIBBA3M)			109,641	25,359						109,641			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	04/12/2012	04/16/2042	06/29/2012	Sale		29,500,000	USDLIBBA3M (2.9082)			(3,034,330)	(145,670)						(3,034,330)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/13/2012	04/18/2022	06/28/2012	Sale		9,500,000	0.5715 USD (USDLIBBA3M)			326,421	30,579						326,421			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/20/2012	04/25/2022	06/29/2012	Sale		16,900,000	0.5611 USD (USDLIBBA3M)			525,873	49,127						525,873			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	04/24/2012	04/26/2017	06/29/2012	Sale		14,300,000	0.5591 USD (USDLIBBA3M)			136,166	16,656						136,166			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	04/24/2012	04/26/2022	06/29/2012	Sale		22,300,000	0.5591 USD (USDLIBBA3M)			687,478	62,696						687,478			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	04/24/2012	04/26/2027	06/29/2012	Sale		17,000,000	0.5591 USD (USDLIBBA3M)			811,349	60,974						811,349			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	04/27/2012	05/01/2042	06/29/2012	Sale		18,700,000	USDLIBBA3M (2.8362)			(1,624,829)	(71,171)						(1,624,829)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	05/01/2012	05/03/2032	06/28/2012	Sale		14,100,000	USDLIBBA3M (2.7292)			(1,017,426)	(48,574)						(1,017,426)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	05/01/2012	05/05/2042	06/29/2012	Sale		22,800,000	USDLIBBA3M (2.8712)			(2,157,985)	(85,015)						(2,157,985)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/04/2012	05/09/2017	06/29/2012	Sale		10,700,000	0.52 USD (USDLIBBA3M)			66,029	8,971						66,029			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/04/2012	05/09/2022	06/29/2012	Sale		18,100,000	0.52 USD (USDLIBBA3M)			459,069	38,931						459,069			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	05/08/2012	05/10/2017	06/28/2012	Sale		12,200,000	0.51325 USD (USDLIBBA3M)			65,301	9,699						65,301			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/08/2012	05/10/2022	06/28/2012	Sale		28,800,000	0.51325 USD (USDLIBBA3M)			611,968	58,032						611,968			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	05/09/2012	05/11/2017	06/29/2012	Sale		26,200,000	0.51 USD (USDLIBBA3M)			148,242	20,758						148,242			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	05/09/2012	05/11/2022	06/29/2012	Sale		43,500,000	0.51 USD (USDLIBBA3M)			897,393	86,607						897,393			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	05/14/2012	05/16/2017	06/28/2012	Sale		18,200,000	0.4976 USD (USDLIBBA3M)			218,051	12,949						218,051			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/14/2012	05/16/2022	06/28/2012	Sale		33,200,000	0.4976 USD (USDLIBBA3M)			558,339	56,661						558,339			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/14/2012	05/17/2027	06/28/2012	Sale		31,800,000	0.4976 USD (USDLIBBA3M)			844,923	70,077						844,923			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/17/2012	05/21/2014	06/28/2012	Sale		13,900,000	0.46685 USD (USDLIBBA3M)			30,495	2,505						30,495			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/17/2012	05/22/2017	06/28/2012	Sale		54,700,000	0.46685 USD (USDLIBBA3M)			342,631	34,369						342,631			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/17/2012	05/21/2027	06/28/2012	Sale		25,200,000	0.46685 USD (USDLIBBA3M)			413,268	46,732						413,268			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/17/2012	05/21/2022	06/28/2012	Sale		59,200,000	0.46685 USD (USDLIBBA3M)			753,041	84,959						753,041			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2012	05/22/2017	06/28/2012	Sale		21,000,000	0.46685 USD (USDLIBBA3M)			136,148	12,852						136,148			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2012	05/23/2022	06/28/2012	Sale		24,300,000	0.46685 USD (USDLIBBA3M)			216,539	33,461						216,539			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2012	05/24/2027	06/28/2012	Sale		14,400,000	0.46685 USD (USDLIBBA3M)			154,512	25,488						154,512			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	05/18/2012	05/22/2017	06/28/2012	Sale		21,000,000	0.46685 USD (USDLIBBA3M)			112,421	12,579						112,421			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	05/18/2012	05/23/2022	06/29/2012	Sale		24,300,000	0.46685 USD (USDLIBBA3M)			166,275	33,725						166,275			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	05/18/2012	05/22/2027	06/29/2012	Sale		14,400,000	0.46685 USD (USDLIBBA3M)			92,332	25,668						92,332			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/30/2012	06/01/2017	06/28/2012	Sale		10,300,000	0.4875 USD (USDLIBBA3M)			40,582	4,418						40,582			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/30/2012	06/01/2022	06/28/2012	Sale		20,000,000	0.4875 USD (USDLIBBA3M)			85,141	19,859						85,141			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/30/2012	06/01/2027	06/28/2012	Sale		12,000,000	0.4875 USD (USDLIBBA3M)			39,646	15,354						39,646			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	05/31/2012	06/06/2022	06/29/2012	Sale		33,000,000	0.47575 USD (USDLIBBA3M)			18,344	27,344						18,344			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	05/31/2012	06/07/2027	06/29/2012	Sale		14,000,000	0.47575 USD (USDLIBBA3M)			(32,491)	15,044						(32,491)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	05/31/2012	06/06/2017	06/29/2012	Sale		37,000,000	0.47575 USD (USDLIBBA3M)			104,905	13,095						104,905			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/01/2012	06/07/2022	06/29/2012	Sale		37,800,000	0.47455 USD (USDLIBBA3M)			(294,112)	28,112						(294,112)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2012	06/07/2017	06/28/2012	Sale		18,300,000	0.47455 USD (USDLIBBA3M)			8,599	5,401						8,599			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2012	06/07/2027	06/28/2012	Sale		31,700,000	0.47455 USD (USDLIBBA3M)			(387,475)	29,475						(387,475)			005

SCHEDULE DB - PART A - SECTION 2

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/01/2012	06/07/2022	06/29/2012	Sale		13,000,000	0.47455 USD (USDLIBBA3M)			(109,612)	9,612						(109,612)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/01/2012	06/07/2027	06/29/2012	Sale		15,600,000	0.47455 USD (USDLIBBA3M)			(252,110)	15,110						(252,110)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/05/2012	06/07/2017	06/29/2012	Sale		19,400,000	0.47455 USD (USDLIBBA3M)			58,461	6,591						58,461			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/05/2012	06/07/2022	06/29/2012	Sale		12,200,000	0.47455 USD (USDLIBBA3M)			(12,302)	9,602						(12,302)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/06/2012	06/09/2042	06/29/2012	Sale		17,000,000	(USDLIBBA3M 2.4292)			59,450	(19,450)						59,450			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/06/2012	06/09/2042	06/29/2012	Sale		16,100,000	(USDLIBBA3M 2.4642)			(35,810)	(18,749)						(35,810)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	06/06/2012	06/08/2032	06/28/2012	Sale		14,800,000	(USDLIBBA3M 2.3552)			(124,482)	(15,518)						(124,482)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	06/07/2012	06/11/2032	06/29/2012	Sale		12,500,000	(USDLIBBA3M 2.3832)			(141,029)	(11,971)						(141,029)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	06/07/2012	06/11/2042	06/29/2012	Sale		13,800,000	(USDLIBBA3M 2.5002)			(156,977)	(14,023)						(156,977)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/14/2012	06/19/2017	06/29/2012	Sale		14,500,000	0.47365 USD (USDLIBBA3M)			25,617	2,383						25,617			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/14/2012	06/20/2022	06/29/2012	Sale		20,200,000	0.47365 USD (USDLIBBA3M)			26,915	8,085						26,915			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/19/2012	06/21/2032	06/29/2012	Sale		12,000,000	(USDLIBBA3M 2.3232)			4,948	(4,948)						4,948			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/19/2012	06/23/2042	06/29/2012	Sale		14,800,000	(USDLIBBA3M 2.4392)			36,484	(6,484)						36,484			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/20/2012	06/23/2042	06/28/2012	Sale		12,600,000	(USDLIBBA3M 2.5282)			(242,673)	(4,327)						(242,673)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/20/2012	06/22/2032	06/29/2012	Sale		8,000,000	(USDLIBBA3M 2.3982)			(104,997)	(3,003)						(104,997)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA	06/21/2012	06/27/2022	06/29/2012	Sale		10,100,000	0.47365 USD (USDLIBBA3M)			(10,445)	1,445						(10,445)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/21/2012	06/25/2027	06/29/2012	Sale		12,600,000	0.47365 USD (USDLIBBA3M)			(6,379)	2,379						(6,379)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/21/2012	06/26/2017	06/29/2012	Sale		9,100,000	0.47365 USD (USDLIBBA3M)			9,176	531						9,176			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/21/2012	06/27/2022	06/29/2012	Sale		12,100,000	0.47365 USD (USDLIBBA3M)			9,387	1,756						9,387			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/19/2009	06/23/2012	06/23/2012	Maturity		13,900,000	2.3678 USD (USDLIBBA3M)				123,781			(116,880)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	04/05/2010	04/07/2012	04/07/2012	Maturity		4,100,000	USDLIBBA3M (1.2903 USD)				(8,095)			8,178						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	04/05/2010	04/07/2012	04/07/2012	Maturity		2,900,000	USDLIBBA3M (1.2903 USD)				(5,726)			5,784						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	04/14/2010	04/16/2012	04/16/2012	Maturity		6,100,000	USDLIBBA3M (1.1912 USD)				(11,454)			10,875						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	04/16/2010	04/20/2012	04/20/2012	Maturity		7,300,000	USDLIBBA3M (1.1003 USD)				(12,388)			11,386						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/05/2010	05/07/2012	05/07/2012	Maturity		14,800,000	1.1858 USD (USDLIBBA3M)				35,579			(29,931)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/06/2010	05/10/2012	05/10/2012	Maturity		14,800,000	1.1687 USD (USDLIBBA3M)				35,686			(29,499)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/07/2010	05/11/2012	05/11/2012	Maturity		12,300,000	USDLIBBA3M (1.1763 USD)				(30,202)			25,076						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/07/2010	05/11/2012	05/11/2012	Maturity		7,800,000	1.1787 USD (USDLIBBA3M)				19,220			(15,969)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/14/2010	05/18/2012	05/18/2012	Maturity		7,800,000	USDLIBBA3M (1.1332 USD)				(19,136)			15,451						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	05/17/2010	05/19/2012	05/19/2012	Maturity		73,700,000	1.1298 USD (USDLIBBA3M)				182,902			(146,910)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	05/18/2010	05/20/2012	05/20/2012	Maturity		9,000,000	1.1148 USD (USDLIBBA3M)				21,810			(17,417)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	05/21/2010	05/25/2012	05/25/2012	Maturity		18,300,000	1.1537 USD (USDLIBBA3M)				47,730			(38,813)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/01/2010	06/03/2012	06/03/2012	Maturity		23,200,000	1.2288 USD (USDLIBBA3M)				72,249			(58,508)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/07/2010	06/09/2012	06/09/2012	Maturity		10,700,000	1.2068 USD (USDLIBBA3M)				33,218			(27,311)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/08/2010	06/10/2012	06/10/2012	Maturity		8,900,000	1.1648 USD (USDLIBBA3M)				25,942			(21,331)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/11/2010	06/15/2012	06/15/2012	Maturity		7,700,000	USDLIBBA3M (1.1363 USD)				(21,893)			18,023						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/14/2010	06/16/2012	06/16/2012	Maturity		18,700,000	USDLIBBA3M (1.1442 USD)				(54,505)			45,047						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/14/2010	06/16/2012	06/16/2012	Maturity		7,200,000	USDLIBBA3M (1.1442 USD)				(20,986)			17,344						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/16/2010	06/18/2012	06/18/2012	Maturity		13,800,000	USDLIBBA3M (1.1062 USD)				(37,574)			31,088						005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/24/2010	06/28/2012	06/28/2012	Maturity		23,400,000	1.0388 USD (USDLIBBA3M)				58,804			(47,652)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/25/2010	06/29/2012	06/29/2012	Maturity		9,700,000	1.0228 USD (USDLIBBA3M)				23,736			(19,049)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/17/2007	12/19/2027	10/01/2012	Sale		5,920,000	5.18 USD (USDLIBBA3M)			2,383,865	207,825			(2,213,022)			2,383,865			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/17/2007	12/19/2037	10/01/2012	Sale		8,540,000	5.2175 USD (USDLIBBA3M)			4,543,838	302,203			(4,348,889)			4,543,838			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/22/2008	01/24/2013	10/01/2012	Sale		13,260,000	USDLIBBA3M (3.4075 USD)			(129,664)	(286,185)			382,600			(129,664)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/22/2008	01/24/2023	10/01/2012	Sale		16,100,000	4.525 USD (USDLIBBA3M)			4,388,829	480,918			(3,862,663)			4,388,829			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2018	09/10/2012	Sale		6,680,000	USDLIBBA3M (4.5525 USD)			(1,300,855)	(185,694)			1,214,647			(1,300,855)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2028	09/10/2012	Sale		10,990,000	USDLIBBA3M (5.064 USD)			(4,248,520)	(343,919)			3,959,334			(4,248,520)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	03/24/2008	03/26/2018	09/10/2012	Sale		23,790,000	4.1 USD (USDLIBBA3M)			4,091,052	583,229			(3,717,935)			4,091,052			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	04/02/2008	04/04/2013	10/01/2012	Sale		2,220,000	USDLIBBA3M (3.606 USD)			(37,722)	(50,973)			80,889			(37,722)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	04/22/2008	04/24/2013	10/01/2012	Sale		7,790,000	USDLIBBA3M (3.78 USD)			(152,492)	(189,650)			313,933			(152,492)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	04/22/2008	04/24/2023	10/01/2012	Sale		17,720,000	USDLIBBA3M (4.63 USD)			(5,061,723)	(543,108)			4,481,874			(5,061,723)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	05/05/2008	05/07/2028	08/20/2012	Sale		8,760,000	4.83 USD (USDLIBBA3M)			3,126,795	126,567			(2,897,820)			3,126,795			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	07/02/2008	07/07/2038	10/01/2012	Sale		23,800,000	4.9788 USD (USDLIBBA3M)			11,670,580	788,857			(11,154,643)			11,670,580			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/14/2008	07/16/2018	09/10/2012	Sale		9,000,000	4.5898 USD (USDLIBBA3M)			1,847,510	251,257			(1,713,975)			1,847,510			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	07/14/2008	07/16/2038	10/01/2012	Sale		7,900,000	4.9188 USD (USDLIBBA3M)			3,780,673	258,878			(3,611,409)			3,780,673			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	08/25/2008	08/27/2013	10/01/2012	Sale		7,900,000	USDLIBBA3M (4.0712 USD)			(267,088)	(210,021)			436,879			(267,088)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	08/25/2008	08/27/2038	10/01/2012	Sale		10,400,000	4.8238 USD (USDLIBBA3M)			4,785,999	334,533			(4,570,951)			4,785,999			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/15/2008	09/17/2018	09/25/2012	Sale		22,000,000	USDLIBBA3M (4.2202 USD)			(4,113,291)	(592,923)			3,719,709			(4,113,291)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	09/22/2008	09/24/2028	09/10/2012	Sale		10,000,000	4.8248 USD (USDLIBBA3M)			3,603,836	294,563			(3,345,969)			3,603,836			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/04/2008	11/06/2028	10/01/2012	Sale		21,400,000	USDLIBBA3M (4.4402 USD)			(6,609,397)	(627,563)			6,021,569			(6,609,397)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/04/2008	11/06/2038	10/01/2012	Sale		21,700,000	USDLIBBA3M (4.4372 USD)			(8,318,666)	(635,878)			7,914,715			(8,318,666)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/10/2008	11/12/2023	10/01/2012	Sale		24,100,000	4.2908 USD (USDLIBBA3M)			6,158,564	680,929			(5,343,360)			6,158,564			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	11/26/2008	11/28/2023	09/10/2012	Sale		9,300,000	3.1948 USD (USDLIBBA3M)			1,251,216	171,757			(973,210)			1,251,216			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/19/2008	12/23/2038	10/01/2012	Sale		16,000,000	2.4558 USD (USDLIBBA3M)			(315,843)	231,219			438,919			(315,843)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/26/2009	01/28/2014	10/01/2012	Sale		20,600,000	USDLIBBA3M (2.2532 USD)			(515,569)	(268,794)			646,425			(515,569)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	02/03/2009	02/05/2014	10/01/2012	Sale		15,800,000	USDLIBBA3M (2.4132 USD)			(434,203)	(225,810)			551,708			(434,203)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/23/2009	02/25/2024	09/10/2012	Sale		13,800,000	3.2927 USD (USDLIBBA3M)			1,995,269	264,264			(1,585,869)			1,995,269			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2009	05/20/2019	09/10/2012	Sale		12,300,000	USDLIBBA3M (3.2102 USD)			(1,614,403)	(229,119)			1,299,403			(1,614,403)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/16/2010	07/20/2040	09/25/2012	Sale		15,100,000	3.7118 USD (USDLIBBA3M)			3,239,711	351,677			(3,439,560)			3,239,711			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/23/2010	07/27/2020	09/17/2012	Sale		9,200,000	3.0028 USD (USDLIBBA3M)			1,086,544	161,953			(832,593)			1,086,544			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/03/2010	08/06/2012	08/06/2012	Maturity		14,100,000	0.6918 USD (USDLIBBA3M)				16,581			(3,970)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/11/2010	08/13/2030	09/17/2012	Sale		15,900,000	3.4337 USD (USDLIBBA3M)			2,401,170	329,567			(2,283,330)			2,401,170			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/11/2010	08/13/2020	09/25/2012	Sale		12,900,000	2.7197 USD (USDLIBBA3M)			1,255,568	209,197			(870,465)			1,255,568			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/12/2010	08/16/2012	08/16/2012	Maturity		23,400,000	0.7277 USD (USDLIBBA3M)				35,688			(11,954)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/16/2010	08/20/2012	08/20/2012	Maturity		28,400,000	0.7087 USD (USDLIBBA3M)				40,614			(11,292)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2012	08/27/2012	Maturity		27,000,000	0.6718 USD (USDLIBBA3M)				31,683			(3,380)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2015	10/01/2012	Sale		32,800,000	1.5568 USD (USDLIBBA3M)			1,044,504	260,086			(678,806)			1,044,504			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/02/2010	09/07/2025	10/01/2012	Sale		7,500,000	USDLIBBA3M (3.0473 USD)			(892,461)	(142,309)			642,356			(892,461)			005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/02/2010	09/07/2012	09/07/2012	Maturity		8,100,000	LIBOR BBA 3M (0.6893 USD)				(10,717)			1,556						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/02/2010	09/07/2012	09/07/2012	Maturity		10,600,000	LIBOR BBA 3M (0.6893 USD)				(14,024)			2,037						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/13/2010	09/17/2040	10/01/2012	Sale		17,300,000	LIBOR BBA 3M (3.5053 USD)				(3,409,526)	(386,205)		3,211,112			(3,409,526)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/13/2010	09/17/2012	09/17/2012	Maturity		9,100,000	LIBOR BBA 3M (0.7593 USD)					(16,786)		6,714						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	09/16/2010	09/20/2012	09/20/2012	Maturity		8,200,000	LIBOR BBA 3M (0.6752 USD)					(9,970)		1,226						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/16/2010	09/21/2020	10/01/2012	Sale		11,500,000	LIBOR BBA 3M (2.7662 USD)				(1,238,899)	(193,085)		815,424			(1,238,899)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/16/2010	09/20/2040	10/01/2012	Sale		11,500,000	LIBOR BBA 3M (3.5672 USD)				(2,417,852)	(261,403)		2,281,625			(2,417,852)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/20/2010	09/24/2012	09/24/2012	Maturity		32,900,000	0.6838 USD (USD LIBOR BBA 3M)					42,143		(6,649)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/22/2010	09/24/2015	10/01/2012	Sale		8,500,000	1.5238 USD (USD LIBOR BBA 3M)				267,913	63,972		(163,307)			267,913			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/22/2010	09/24/2020	10/01/2012	Sale		7,100,000	LIBOR BBA 3M (2.5682 USD)				(655,268)	(108,432)		388,505			(655,268)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/22/2010	09/24/2025	10/01/2012	Sale		12,900,000	LIBOR BBA 3M (3.0312 USD)				(1,508,190)	(241,307)		1,079,761			(1,508,190)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/22/2010	09/24/2040	10/01/2012	Sale		8,200,000	3.3818 USD (USD LIBOR BBA 3M)				1,402,259	174,712		(1,313,196)			1,402,259			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/22/2010	09/24/2012	09/24/2012	Maturity		10,600,000	LIBOR BBA 3M (0.6082 USD)					(7,518)		(3,726)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/29/2010	10/01/2012	10/01/2012	Sale		7,700,000	LIBOR BBA 3M (0.6012 USD)				(38)	(5,209)		(3,187)			(38)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/07/2010	10/12/2020	10/01/2012	Sale		10,000,000	LIBOR BBA 3M (2.4992 USD)				(867,674)	(147,662)		489,190			(867,674)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/13/2010	10/15/2020	10/01/2012	Sale		10,000,000	LIBOR BBA 3M (2.5162 USD)				(881,126)	(149,501)		502,731			(881,126)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/21/2010	10/25/2040	10/01/2012	Sale		14,700,000	3.5177 USD (USD LIBOR BBA 3M)				2,941,205	329,330		(2,771,369)			2,941,205			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/01/2010	11/03/2012	10/01/2012	Sale		8,500,000	LIBOR BBA 3M (0.5023 USD)				(642)	(931)		(11,930)			(642)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/08/2010	11/12/2012	10/01/2012	Sale		8,200,000	LIBOR BBA 3M (0.5422 USD)				(831)	(3,770)		(9,155)			(831)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/22/2010	11/24/2015	09/25/2012	Sale		14,300,000	LIBOR BBA 3M (1.7232 USD)				(557,219)	(128,114)		374,297			(557,219)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/30/2010	12/02/2015	09/25/2012	Sale		36,600,000	1.7547 USD (USD LIBOR BBA 3M)				1,464,411	338,698		(1,000,358)			1,464,411			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/15/2010	12/17/2040	10/01/2012	Sale		27,800,000	LIBOR BBA 3M (4.2893 USD)				(10,155,073)	(781,239)		9,706,430			(10,155,073)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/15/2010	12/17/2030	09/25/2012	Sale		28,900,000	LIBOR BBA 3M (4.1643 USD)				(7,626,102)	(767,173)		7,449,079			(7,626,102)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/20/2010	12/22/2025	09/25/2012	Sale		23,000,000	3.8957 USD (USD LIBOR BBA 3M)				4,780,100	564,769		(4,346,905)			4,780,100			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/20/2010	12/24/2012	10/01/2012	Sale		38,200,000	LIBOR BBA 3M (0.8273 USD)				(41,309)	(90,907)		55,792			(41,309)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/05/2009	06/09/2014	09/25/2012	Sale		7,800,000	LIBOR BBA 3M (3.3432 USD)				(395,969)	(161,151)		487,667			(395,969)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/26/2009	07/01/2019	09/25/2012	Sale		20,700,000	3.6947 USD (USD LIBOR BBA 3M)				3,396,400	477,753		(2,910,428)			3,396,400			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/07/2009	07/09/2012	07/09/2012	Maturity		77,900,000	1.9327 USD (USD LIBOR BBA 3M)					572,144		(535,809)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/07/2009	07/09/2024	09/25/2012	Sale		14,500,000	LIBOR BBA 3M (3.9503 USD)				(3,057,259)	(361,540)		2,735,407			(3,057,259)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2012	07/15/2012	Maturity		12,300,000	1.8788 USD (USD LIBOR BBA 3M)					91,027		(83,605)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	07/17/2009	07/21/2012	07/21/2012	Maturity		37,300,000	LIBOR BBA 3M (2.1262 USD)					(338,800)		312,943						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/27/2009	07/29/2012	07/29/2012	Maturity		22,500,000	LIBOR BBA 3M (2.1363 USD)					(213,343)		195,566						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/27/2009	07/29/2019	09/10/2012	Sale		13,300,000	LIBOR BBA 3M (3.9393 USD)				(2,411,594)	(312,732)		2,107,104			(2,411,594)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	07/27/2009	07/29/2012	07/29/2012	Maturity		55,200,000	2.1687 USD (USD LIBOR BBA 3M)					533,784		(490,138)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/10/2009	08/12/2012	08/12/2012	Maturity		15,200,000	LIBOR BBA 3M (2.4022 USD)					(179,413)		164,134						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/17/2009	08/19/2029	09/25/2012	Sale		10,200,000	LIBOR BBA 3M (4.1042 USD)				(2,530,130)	(267,913)		2,441,748			(2,530,130)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/17/2009	08/19/2012	08/19/2012	Maturity		6,600,000	LIBOR BBA 3M (2.0212 USD)					(64,449)		57,432						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/01/2009	09/03/2039	09/25/2012	Sale		12,900,000	4.0948 USD (USD LIBOR BBA 3M)				3,757,226	337,120		(3,891,376)			3,757,226			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/02/2009	09/04/2019	09/25/2012	Sale		50,100,000	LIBOR BBA 3M (3.5722 USD)				(7,865,745)	(1,119,457)		6,628,493			(7,865,745)			005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/14/2009	09/16/2012	09/16/2012	Maturity		8,000,000	(1.8462 USD) USD(LIBOR-BBA-3M)				(76,422)			67,422						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2012	09/22/2012	Maturity		7,500,000	(2.0133 USD) USD(LIBOR-BBA-3M)				(82,452)			74,070						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/21/2009	09/23/2012	09/23/2012	Maturity		46,500,000	1.9708 USD (USD-LIBOR-BBA-3M)				496,460			(444,757)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	09/28/2009	09/30/2012	09/30/2012	Maturity		16,500,000	1.9017 USD (USD-LIBOR-BBA-3M)				170,293			(152,442)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	10/19/2009	10/21/2019	09/10/2012	Sale		21,000,000	(3.5873 USD) USD(LIBOR-BBA-3M)			(3,345,751)	(442,828)			2,817,863			(3,345,751)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/23/2009	10/27/2039	09/25/2012	Sale		7,800,000	4.2198 USD (USD-LIBOR-BBA-3M)			2,476,841	210,558			(2,557,573)			2,476,841			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/02/2009	11/04/2019	09/25/2012	Sale		16,800,000	3.6108 USD (USD-LIBOR-BBA-3M)			2,701,284	380,604			(2,284,491)			2,701,284			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/02/2009	11/04/2024	09/25/2012	Sale		21,000,000	3.9708 USD (USD-LIBOR-BBA-3M)			4,488,618	530,564			(4,040,164)			4,488,618			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/06/2009	11/10/2014	09/25/2012	Sale		16,700,000	(2.6772 USD) USD(LIBOR-BBA-3M)			(809,299)	(265,879)			884,139			(809,299)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/04/2009	12/08/2019	09/25/2012	Sale		14,600,000	(3.6223 USD) USD(LIBOR-BBA-3M)			(2,370,779)	(331,280)			2,005,162			(2,370,779)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/04/2009	12/08/2029	09/25/2012	Sale		11,800,000	(4.1873 USD) USD(LIBOR-BBA-3M)			(3,090,449)	(316,082)			2,994,889			(3,090,449)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/11/2009	12/15/2019	09/25/2012	Sale		10,600,000	(3.6562 USD) USD(LIBOR-BBA-3M)			(1,748,623)	(242,725)			1,484,584			(1,748,623)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/30/2009	01/04/2015	09/25/2012	Sale		19,200,000	(2.9333 USD) USD(LIBOR-BBA-3M)			(1,105,034)	(337,141)			1,203,791			(1,105,034)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/11/2010	01/13/2040	09/25/2012	Sale		5,000,000	(4.5742 USD) USD(LIBOR-BBA-3M)			(1,959,062)	(147,445)			2,006,468			(1,959,062)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/22/2010	01/26/2020	09/25/2012	Sale		21,900,000	3.7118 USD (USD-LIBOR-BBA-3M)			3,715,515	510,399			(3,172,849)			3,715,515			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	01/05/2011	01/07/2021	10/01/2012	Sale		7,100,000	3.4837 USD (USD-LIBOR-BBA-3M)			1,170,064	156,602			(927,205)			1,170,064			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	01/05/2011	01/07/2026	10/01/2012	Sale		8,000,000	3.9677 USD (USD-LIBOR-BBA-3M)			1,839,618	205,170			(1,584,297)			1,839,618			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	01/14/2011	01/18/2021	10/01/2012	Sale		16,100,000	(3.3963 USD) USD(LIBOR-BBA-3M)			(2,544,269)	(346,114)			1,988,331			(2,544,269)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	01/14/2011	01/18/2016	08/20/2012	Sale		19,300,000	(2.1543 USD) USD(LIBOR-BBA-3M)			(997,267)	(176,292)			832,466			(997,267)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/24/2011	01/26/2026	09/25/2012	Sale		7,500,000	(3.9643 USD) USD(LIBOR-BBA-3M)			(1,623,344)	(188,524)			1,483,790			(1,623,344)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/08/2011	02/10/2026	09/25/2012	Sale		16,500,000	(4.1923 USD) USD(LIBOR-BBA-3M)			(4,028,764)	(443,938)			3,728,875			(4,028,764)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/08/2011	02/11/2041	09/25/2012	Sale		10,300,000	(4.4613 USD) USD(LIBOR-BBA-3M)			(3,853,813)	(297,213)			3,973,968			(3,853,813)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	02/18/2011	02/22/2016	09/17/2012	Sale		10,700,000	(2.4882 USD) USD(LIBOR-BBA-3M)			(726,693)	(150,647)			607,547			(726,693)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/18/2011	02/24/2031	09/25/2012	Sale		14,300,000	4.3228 USD (USD-LIBOR-BBA-3M)			4,140,292	398,064			(4,056,453)			4,140,292			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/18/2011	02/22/2041	09/25/2012	Sale		14,100,000	4.4468 USD (USD-LIBOR-BBA-3M)			5,232,999	405,172			(5,400,257)			5,232,999			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/23/2011	02/25/2026	09/25/2012	Sale		23,500,000	4.0218 USD (USD-LIBOR-BBA-3M)			5,250,528	602,142			(4,821,826)			5,250,528			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/02/2011	03/04/2031	09/25/2012	Sale		18,300,000	4.2057 USD (USD-LIBOR-BBA-3M)			4,968,316	492,953			(4,862,390)			4,968,316			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/07/2011	03/09/2026	09/17/2012	Sale		14,600,000	(4.0853 USD) USD(LIBOR-BBA-3M)			(3,374,035)	(368,263)			3,115,799			(3,374,035)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	03/07/2011	03/09/2021	08/20/2012	Sale		19,000,000	(3.6203 USD) USD(LIBOR-BBA-3M)			(3,295,009)	(91,997)			2,716,348			(3,295,009)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/10/2011	03/15/2021	09/17/2012	Sale		14,500,000	3.5038 USD (USD-LIBOR-BBA-3M)			2,058,311	542,872			(1,930,192)			2,058,311			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/10/2011	03/14/2041	09/17/2012	Sale		14,200,000	4.3018 USD (USD-LIBOR-BBA-3M)			4,656,550	667,934			(5,017,091)			4,656,550			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/15/2011	03/17/2021	09/17/2012	Sale		32,800,000	3.4108 USD (USD-LIBOR-BBA-3M)			4,948,678	669,708			(4,105,531)			4,948,678			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/15/2011	03/17/2016	09/25/2012	Sale		16,200,000	2.1548 USD (USD-LIBOR-BBA-3M)			912,542	194,002			(705,230)			912,542			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/28/2011	03/30/2026	09/17/2012	Sale		12,800,000	(4.0273 USD) USD(LIBOR-BBA-3M)			(2,870,774)	(316,142)			2,646,160			(2,870,774)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	03/31/2011	04/04/2041	08/20/2012	Sale		17,100,000	(4.2543 USD) USD(LIBOR-BBA-3M)			(5,994,594)	(147,234)			5,877,697			(5,994,594)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/13/2011	04/15/2016	09/17/2012	Sale		13,100,000	(2.3652 USD) USD(LIBOR-BBA-3M)			(860,557)	(171,445)			688,761			(860,557)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/13/2011	04/15/2026	09/17/2012	Sale		9,200,000	4.0148 USD (USD-LIBOR-BBA-3M)			2,048,130	227,060			(1,888,721)			2,048,130			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/13/2011	04/15/2041	09/17/2012	Sale		12,100,000	4.3088 USD (USD-LIBOR-BBA-3M)			4,237,839	323,633			(4,299,983)			4,237,839			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	04/13/2011	04/15/2031	09/10/2012	Sale		14,900,000	4.1858 USD (USD-LIBOR-BBA-3M)			4,282,707	374,835			(3,926,539)			4,282,707			005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/25/2011	04/28/2031	09/17/2012	Sale		21,600,000	4.1037 USD (USDLIBBA3M)			5,575,850	547,355			(5,418,237)			5,575,850			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	04/27/2011	05/03/2016	08/20/2012	Sale		9,500,000	USDLIBBA3M (2.2392 USD)			(598,577)	(45,688)			450,156			(598,577)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	04/27/2011	05/03/2021	09/04/2012	Sale		18,500,000	USDLIBBA3M (3.4272 USD)			(2,925,225)	(362,148)			2,349,378			(2,925,225)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	05/11/2011	05/13/2026	09/17/2012	Sale		22,900,000	3.7527 USD (USDLIBBA3M)			4,365,011	525,998			(3,958,550)			4,365,011			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	05/11/2011	05/13/2031	08/20/2012	Sale		32,200,000	3.9417 USD (USDLIBBA3M)			7,690,597	381,232			(7,263,438)			7,690,597			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	05/11/2011	05/13/2041	08/20/2012	Sale		24,000,000	4.0747 USD (USDLIBBA3M)			7,492,726	296,207			(7,361,058)			7,492,726			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/13/2011	05/17/2013	09/04/2012	Sale		9,400,000	0.7178 USD (USDLIBBA3M)			20,739	14,855			(2,299)			20,739			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	05/16/2011	05/18/2026	09/17/2012	Sale		8,400,000	3.7417 USD (USDLIBBA3M)			1,589,950	192,501			(1,441,192)			1,589,950			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	05/18/2011	05/20/2026	08/20/2012	Sale		26,000,000	3.7118 USD (USDLIBBA3M)			4,792,969	332,624			(4,363,516)			4,792,969			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/25/2011	05/27/2026	09/04/2012	Sale		7,600,000	3.6897 USD (USDLIBBA3M)			1,517,372	161,980			(1,254,664)			1,517,372			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	06/02/2011	06/07/2021	08/20/2012	Sale		24,600,000	3.1427 USD (USDLIBBA3M)			2,994,517	284,972			(2,516,918)			2,994,517			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/13/2011	06/15/2026	09/04/2012	Sale		35,300,000	3.5887 USD (USDLIBBA3M)			6,606,537	726,852			(5,385,072)			6,606,537			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/20/2011	06/22/2021	09/04/2012	Sale		8,900,000	3.0617 USD (USDLIBBA3M)			1,151,220	152,562			(863,959)			1,151,220			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/20/2011	06/22/2026	09/04/2012	Sale		11,300,000	3.5867 USD (USDLIBBA3M)			1,976,691	231,746			(1,721,619)			1,976,691			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/22/2011	06/24/2016	09/17/2012	Sale		18,000,000	USDLIBBA3M (1.8323 USD)			(863,069)	(166,913)			540,099			(863,069)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/22/2011	06/24/2021	09/17/2012	Sale		31,500,000	USDLIBBA3M (3.0983 USD)			(3,937,282)	(572,358)			3,104,041			(3,937,282)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/22/2011	06/24/2013	09/04/2012	Sale		7,200,000	0.6267 USD (USDLIBBA3M)			13,148	5,442			8,148			13,148			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/22/2011	06/24/2026	09/04/2012	Sale		25,000,000	USDLIBBA3M (3.6013 USD)			(4,720,452)	(514,661)			3,855,101			(4,720,452)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/27/2011	07/01/2041	09/17/2012	Sale		27,900,000	3.9238 USD (USDLIBBA3M)			7,523,322	669,049			(7,702,680)			7,523,322			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/27/2011	06/29/2021	09/04/2012	Sale		22,600,000	3.0428 USD (USDLIBBA3M)			2,853,307	381,242			(2,120,659)			2,853,307			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/05/2016	09/17/2012	Sale		35,800,000	USDLIBBA3M (2.0113 USD)			(1,965,336)	(376,840)			1,360,167			(1,965,336)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/30/2011	07/05/2021	09/04/2012	Sale		51,000,000	USDLIBBA3M (3.2603 USD)			(7,375,834)	(933,594)			5,762,461			(7,375,834)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/30/2011	07/06/2026	09/04/2012	Sale		43,400,000	USDLIBBA3M (3.7503 USD)			(9,013,369)	(936,243)			7,515,849			(9,013,369)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/12/2011	07/14/2016	09/17/2012	Sale		23,100,000	1.8087 USD (USDLIBBA3M)			1,093,865	211,998			(669,869)			1,093,865			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	07/12/2011	07/14/2026	08/20/2012	Sale		36,600,000	3.5827 USD (USDLIBBA3M)			5,990,461	618,236			(5,566,180)			5,990,461			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/12/2011	07/14/2021	09/04/2012	Sale		45,600,000	3.0707 USD (USDLIBBA3M)			5,858,326	780,425			(4,388,719)			5,858,326			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/19/2011	07/21/2026	09/25/2012	Sale		16,400,000	3.5697 USD (USDLIBBA3M)			2,759,046	365,152			(2,467,391)			2,759,046			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/19/2011	07/21/2016	09/04/2012	Sale		39,900,000	USDLIBBA3M (1.7653 USD)			(1,754,360)	(336,380)			1,078,643			(1,754,360)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/25/2011	07/27/2026	09/17/2012	Sale		15,100,000	USDLIBBA3M (3.5973 USD)			(2,590,115)	(328,903)			2,324,836			(2,590,115)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/25/2011	07/28/2031	09/17/2012	Sale		9,800,000	USDLIBBA3M (3.7953 USD)			(2,062,009)	(227,097)			1,995,070			(2,062,009)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/25/2011	07/29/2041	09/17/2012	Sale		13,800,000	USDLIBBA3M (3.9493 USD)			(3,794,573)	(334,725)			3,884,461			(3,794,573)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/25/2011	07/27/2016	09/25/2012	Sale		10,900,000	USDLIBBA3M (1.7803 USD)			(498,366)	(101,460)			301,577			(498,366)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/25/2011	07/27/2021	09/04/2012	Sale		17,500,000	USDLIBBA3M (3.0683 USD)			(2,245,599)	(299,779)			1,680,150			(2,245,599)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/28/2011	08/02/2021	09/25/2012	Sale		16,100,000	3.0608 USD (USDLIBBA3M)			1,979,086	299,801			(1,533,101)			1,979,086			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/28/2011	08/03/2026	09/25/2012	Sale		14,900,000	3.5808 USD (USDLIBBA3M)			2,525,436	333,629			(2,261,427)			2,525,436			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	07/28/2011	08/01/2041	08/20/2012	Sale		16,900,000	3.9228 USD (USDLIBBA3M)			4,573,102	342,148			(4,660,840)			4,573,102			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/29/2011	08/02/2016	09/25/2012	Sale		7,300,000	USDLIBBA3M (1.6633 USD)			(301,360)	(62,078)			163,022			(301,360)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/29/2011	08/03/2026	09/25/2012	Sale		7,700,000	3.5027 USD (USDLIBBA3M)			1,229,342	168,164			(1,092,730)			1,229,342			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/29/2011	08/02/2021	09/04/2012	Sale		8,200,000	2.9717 USD (USDLIBBA3M)			983,246	135,519			(716,080)			983,246			005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/02/2011	08/05/2013	09/17/2012	Sale		22,700,000	0.5733 USD (USDLIBBA3M)			(43,365)	(13,708)			(48,814)			(43,365)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	08/04/2011	08/08/2016	08/20/2012	Sale		12,300,000	1.4417 USD (USDLIBBA3M)			295,888	74,588			(151,383)			295,888			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	08/08/2011	08/10/2021	08/20/2012	Sale		41,900,000	2.6417 USD (USDLIBBA3M)			3,092,301	556,723			(2,427,516)			3,092,301			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	08/08/2011	08/10/2026	08/20/2012	Sale		20,200,000	3.1457 USD (USDLIBBA3M)			2,195,440	331,178			(1,953,757)			2,195,440			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	08/08/2011	08/10/2016	09/04/2012	Sale		39,300,000	1.4557 USD (USDLIBBA3M)			1,258,954	254,772			(508,337)			1,258,954			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/12/2041	09/17/2012	Sale		17,300,000	3.4337 USD (USDLIBBA3M)			2,846,537	358,794			(2,991,519)			2,846,537			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	08/08/2011	08/10/2021	08/20/2012	Sale		15,900,000	2.5717 USD (USDLIBBA3M)			1,090,571	210,999			(822,072)			1,090,571			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	08/08/2011	08/10/2026	09/04/2012	Sale		16,500,000	3.0757 USD (USDLIBBA3M)			2,154,419	285,165			(1,449,578)			2,154,419			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/08/2011	08/10/2016	09/25/2012	Sale		8,300,000	1.4368 USD (USDLIBBA3M)			269,268	57,502			(100,297)			269,268			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/08/2011	08/10/2021	08/20/2012	Sale		15,900,000	2.5468 USD (USDLIBBA3M)			1,071,204	201,957			(786,817)			1,071,204			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/11/2011	08/15/2016	09/25/2012	Sale		19,700,000	1.2337 USD (USDLIBBA3M)			485,238	107,538			(56,201)			485,238			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/15/2011	08/19/2041	08/20/2012	Sale		37,200,000	(3.3682 USD) (USDLIBBA3M)			(5,506,890)	(664,557)			5,921,386			(5,506,890)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/15/2011	08/17/2021	08/20/2012	Sale		46,500,000	(2.4172 USD) (USDLIBBA3M)			(2,605,035)	(556,769)			1,760,795			(2,605,035)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/15/2011	08/18/2031	08/20/2012	Sale		27,500,000	(3.1772 USD) (USDLIBBA3M)			(2,934,155)	(458,736)			2,900,672			(2,934,155)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/17/2011	08/19/2021	09/17/2012	Sale		19,900,000	(2.2872 USD) (USDLIBBA3M)			(1,096,737)	(252,349)			522,007			(1,096,737)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/18/2011	08/24/2026	09/17/2012	Sale		26,900,000	2.7128 USD (USDLIBBA3M)			1,614,335	421,190			(1,122,040)			1,614,335			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/19/2011	08/23/2016	08/20/2012	Sale		18,600,000	1.1867 USD (USDLIBBA3M)			394,884	(3,462)			(10,469)			394,884			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/22/2011	08/24/2021	09/17/2012	Sale		26,200,000	2.2567 USD (USDLIBBA3M)			1,371,715	325,433			(612,218)			1,371,715			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/22/2011	08/24/2016	08/20/2012	Sale		15,400,000	1.2297 USD (USDLIBBA3M)			357,021	(1,851)			(38,252)			357,021			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/24/2011	08/26/2021	09/17/2012	Sale		13,800,000	(2.4043 USD) (USDLIBBA3M)			(897,050)	(185,556)			504,376			(897,050)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/24/2011	08/26/2041	09/17/2012	Sale		21,500,000	(3.2313 USD) (USDLIBBA3M)			(2,605,574)	(414,048)			2,801,667			(2,605,574)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/24/2011	08/26/2026	08/20/2012	Sale		18,700,000	(2.8853 USD) (USDLIBBA3M)			(1,607,231)	(49,006)			1,188,996			(1,607,231)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/29/2011	08/31/2013	08/20/2012	Sale		18,900,000	(0.5083 USD) (USDLIBBA3M)			(40,935)	24,282			(63,843)			(40,935)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/30/2011	09/01/2021	08/20/2012	Sale		37,200,000	(2.3472 USD) (USDLIBBA3M)			(2,191,171)	(72,340)			1,164,335			(2,191,171)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/31/2011	09/02/2013	09/17/2012	Sale		29,100,000	0.4947 USD (USDLIBBA3M)			38,107	149			107,003			38,107			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/08/2011	09/14/2026	09/17/2012	Sale		19,200,000	(2.6932 USD) (USDLIBBA3M)			(1,098,617)	(296,332)			748,860			(1,098,617)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/08/2011	09/12/2031	09/17/2012	Sale		10,000,000	(2.8932 USD) (USDLIBBA3M)			(661,121)	(168,395)			602,736			(661,121)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	09/16/2011	09/20/2041	08/20/2012	Sale		18,600,000	(3.0582 USD) (USDLIBBA3M)			(1,691,985)	(83,341)			1,746,573			(1,691,985)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/21/2011	09/23/2016	09/17/2012	Sale		17,500,000	1.1088 USD (USDLIBBA3M)			354,912	73,519			62,727			354,912			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/22/2011	09/26/2016	09/17/2012	Sale		42,200,000	1.1038 USD (USDLIBBA3M)			846,085	175,820			165,562			846,085			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/22/2011	09/28/2026	09/17/2012	Sale		40,400,000	2.3528 USD (USDLIBBA3M)			561,216	522,940			186,305			561,216			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/29/2021	09/17/2012	Sale		40,000,000	(2.1682 USD) (USDLIBBA3M)			(1,755,355)	(465,692)			594,304			(1,755,355)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/29/2031	09/17/2012	Sale		30,000,000	(2.7302 USD) (USDLIBBA3M)			(1,196,784)	(467,757)			1,027,565			(1,196,784)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/30/2041	09/17/2012	Sale		40,000,000	(2.8552 USD) (USDLIBBA3M)			(1,622,934)	(658,815)			2,044,886			(1,622,934)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/30/2011	10/05/2026	09/17/2012	Sale		7,500,000	2.4838 USD (USDLIBBA3M)			227,583	103,882			(90,548)			227,583			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/03/2011	10/05/2016	09/17/2012	Sale		15,700,000	1.2188 USD (USDLIBBA3M)			386,446	77,821			(21,889)			386,446			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/03/2011	10/05/2021	09/25/2012	Sale		60,100,000	2.0248 USD (USDLIBBA3M)			1,978,226	659,222			(114,263)			1,978,226			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/04/2011	10/07/2013	09/25/2012	Sale		11,700,000	0.6258 USD (USDLIBBA3M)			32,220	9,538			17,005			32,220			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/12/2011	10/14/2041	09/17/2012	Sale		16,400,000	(2.9402 USD) (USDLIBBA3M)			(962,755)	(280,921)			1,133,373			(962,755)			005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/17/2011	10/19/2021	09/25/2012	Sale		61,100,000	2.3842 USD (USDLIBBA3M)			(3,898,938)	(834,772)			2,085,038			(3,898,938)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/17/2011	10/19/2026	09/25/2012	Sale		32,900,000	2.7552 USD (USDLIBBA3M)			(2,127,262)	(537,986)			1,534,964			(2,127,262)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/31/2011	11/02/2016	09/17/2012	Sale		45,700,000	1.2848 USD (USDLIBBA3M)			1,239,243	254,664			(177,293)			1,239,243			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/01/2011	11/03/2021	09/17/2012	Sale		35,300,000	2.1888 USD (USDLIBBA3M)			1,575,778	421,420			(566,091)			1,575,778			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/01/2011	11/03/2016	09/25/2012	Sale		31,200,000	1.2468 USD (USDLIBBA3M)			777,522	171,507			(64,537)			777,522			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/02/2011	11/04/2013	10/01/2012	Sale		11,300,000	0.5732 USD (USDLIBBA3M)			(25,442)	(7,393)			(30,063)			(25,442)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/02/2011	11/04/2026	10/01/2012	Sale		20,300,000	2.6168 USD (USDLIBBA3M)			1,215,721	320,963			(580,907)			1,215,721			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/04/2011	11/08/2041	09/17/2012	Sale		27,800,000	2.8482 USD (USDLIBBA3M)			(1,077,374)	(461,620)			1,376,161			(1,077,374)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/09/2011	11/14/2031	09/17/2012	Sale		13,400,000	2.6838 USD (USDLIBBA3M)			427,589	207,402			(355,726)			427,589			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	11/17/2011	11/22/2021	08/20/2012	Sale		17,500,000	2.1578 USD (USDLIBBA3M)			591,533	115,927			(226,628)			591,533			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/22/2013	08/20/2012	Sale		9,000,000	0.7808 USD (USDLIBBA3M)			46,765	10,323			(10,081)			46,765			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/22/2011	11/25/2031	09/17/2012	Sale		13,200,000	2.5538 USD (USDLIBBA3M)			142,219	191,699			(73,809)			142,219			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2021	08/20/2012	Sale		22,300,000	2.1258 USD (USDLIBBA3M)			693,917	148,297			(219,637)			693,917			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2021	09/17/2012	Sale		18,800,000	2.1258 USD (USDLIBBA3M)			723,465	216,191			(185,164)			723,465			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2041	09/17/2012	Sale		9,800,000	2.5968 USD (USDLIBBA3M)			(152,090)	145,134			37,292			(152,090)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/23/2011	11/25/2026	09/25/2012	Sale		11,200,000	2.4408 USD (USDLIBBA3M)			264,698	158,601			(63,762)			264,698			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/30/2011	12/02/2021	08/20/2012	Sale		11,400,000	2.2262 USD (USDLIBBA3M)			(450,329)	(86,003)			215,412			(450,329)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/30/2011	12/02/2031	08/20/2012	Sale		18,900,000	2.6712 USD (USDLIBBA3M)			(566,528)	(179,497)			460,812			(566,528)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	12/01/2011	12/05/2016	09/17/2012	Sale		33,400,000	1.3592 USD (USDLIBBA3M)			(1,004,224)	(204,700)			229,878			(1,004,224)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/15/2011	12/19/2013	09/25/2012	Sale		15,000,000	0.7168 USD (USDLIBBA3M)			65,209	23,213			1,364			65,209			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/15/2011	12/20/2021	09/25/2012	Sale		38,000,000	2.0808 USD (USDLIBBA3M)			1,352,107	434,588			(202,159)			1,352,107			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/29/2011	01/03/2017	09/25/2012	Sale		8,200,000	1.3072 USD (USDLIBBA3M)			(223,351)	(46,873)			32,494			(223,351)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/05/2010	02/09/2025	09/25/2012	Sale		4,300,000	4.1088 USD (USDLIBBA3M)			989,301	113,025			(901,776)			989,301			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/12/2010	02/16/2025	09/25/2012	Sale		6,700,000	4.2452 USD (USDLIBBA3M)			(1,648,243)	(182,951)			1,512,305			(1,648,243)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/25/2010	03/01/2015	09/25/2012	Sale		4,700,000	2.585 USD (USDLIBBA3M)			247,036	71,322			(254,580)			247,036			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	04/05/2010	04/07/2040	09/25/2012	Sale		5,400,000	4.6463 USD (USDLIBBA3M)			(2,204,392)	(161,900)			2,256,693			(2,204,392)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/05/2010	05/07/2030	09/25/2012	Sale		17,600,000	4.0198 USD (USDLIBBA3M)			4,201,261	451,007			(4,075,383)			4,201,261			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/06/2010	05/10/2015	09/25/2012	Sale		16,300,000	2.4507 USD (USDLIBBA3M)			861,864	232,744			(836,159)			861,864			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/07/2010	05/11/2020	09/25/2012	Sale		17,000,000	3.4697 USD (USDLIBBA3M)			2,613,051	368,185			(2,164,810)			2,613,051			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/07/2010	05/11/2025	09/25/2012	Sale		9,800,000	3.8357 USD (USDLIBBA3M)			1,955,508	238,252			(1,756,517)			1,955,508			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/07/2010	05/11/2030	09/25/2012	Sale		9,100,000	3.9647 USD (USDLIBBA3M)			2,096,281	229,745			(2,032,536)			2,096,281			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/10/2010	05/12/2025	09/06/2012	Sale		8,700,000	3.9702 USD (USDLIBBA3M)			(1,941,224)	(207,156)			1,697,224			(1,941,224)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/10/2010	05/12/2030	09/06/2012	Sale		11,500,000	4.1102 USD (USDLIBBA3M)			(3,101,127)	(284,828)			2,821,652			(3,101,127)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/10/2010	05/12/2040	09/06/2012	Sale		9,000,000	4.2242 USD (USDLIBBA3M)			(2,888,144)	(244,120)			2,988,603			(2,888,144)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/12/2010	05/14/2020	09/10/2012	Sale		13,900,000	3.5912 USD (USDLIBBA3M)			(2,272,363)	(295,128)			1,903,366			(2,272,363)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/12/2010	05/14/2025	09/10/2012	Sale		8,600,000	3.9962 USD (USDLIBBA3M)			(1,943,630)	(206,398)			1,704,320			(1,943,630)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/12/2010	05/14/2030	09/10/2012	Sale		8,800,000	4.1422 USD (USDLIBBA3M)			(2,417,147)	(219,977)			2,201,942			(2,417,147)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/14/2010	05/18/2020	09/25/2012	Sale		22,100,000	3.4858 USD (USDLIBBA3M)			3,425,694	481,705			(2,844,298)			3,425,694			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/18/2010	05/20/2020	09/25/2012	Sale		13,800,000	3.4718 USD (USDLIBBA3M)			2,124,908	299,200			(1,760,831)			2,124,908			005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/18/2010	05/20/2025	09/25/2012	Sale		11,900,000	3.8708 USD (USDLIBBA3M)			2,423,885	292,429			(2,183,389)			2,423,885			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/18/2010	05/20/2030	09/25/2012	Sale		16,100,000	4.0248 USD (USDLIBBA3M)			3,857,764	413,615			(3,744,521)			3,857,764			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/24/2010	05/26/2025	09/10/2012	Sale		7,200,000	3.6318 USD (USDLIBBA3M)			1,320,670	154,436			(1,117,995)			1,320,670			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/28/2010	06/02/2030	09/25/2012	Sale		23,600,000	USDLIBBA3M (3.9483 USD)			(5,378,820)	(596,597)			5,217,757			(5,378,820)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/07/2010	06/09/2015	09/25/2012	Sale		7,200,000	2.3528 USD (USDLIBBA3M)			370,994	97,056			(347,952)			370,994			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/08/2010	06/10/2015	09/10/2012	Sale		10,000,000	2.3328 USD (USDLIBBA3M)			509,708	125,351			(476,925)			509,708			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/08/2010	06/10/2020	09/10/2012	Sale		12,900,000	3.2868 USD (USDLIBBA3M)			1,816,465	245,798			(1,458,073)			1,816,465			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/14/2010	06/16/2020	09/25/2012	Sale		10,800,000	USDLIBBA3M (3.3932 USD)			(1,603,617)	(226,487)			1,312,640			(1,603,617)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/16/2010	06/18/2020	09/25/2012	Sale		14,900,000	USDLIBBA3M (3.3362 USD)			(2,148,778)	(306,050)			1,744,017			(2,148,778)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/16/2010	06/18/2025	09/25/2012	Sale		13,500,000	USDLIBBA3M (3.7422 USD)			(2,549,931)	(317,031)			2,275,413			(2,549,931)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/18/2010	06/22/2020	09/25/2012	Sale		15,800,000	3.2768 USD (USDLIBBA3M)			2,207,463	317,077			(1,774,874)			2,207,463			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/18/2010	06/22/2025	09/10/2012	Sale		11,300,000	3.6768 USD (USDLIBBA3M)			2,134,744	244,430			(1,817,404)			2,134,744			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/29/2010	07/01/2012	07/01/2012	Maturity		11,200,000	0.9768 USD (USDLIBBA3M)				25,251			(19,838)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/01/2010	07/06/2012	07/06/2012	Maturity		27,300,000	USDLIBBA3M (0.9933 USD)				(64,991)			53,956						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/06/2012	07/06/2012	Maturity		82,700,000	0.9818 USD (USDLIBBA3M)				191,990			(158,576)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/06/2012	07/06/2012	Maturity		36,200,000	0.9818 USD (USDLIBBA3M)				84,039			(69,413)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/08/2010	07/13/2015	09/25/2012	Sale		13,400,000	USDLIBBA3M (2.0812 USD)			(612,297)	(152,699)			528,478			(612,297)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/08/2010	07/13/2020	09/25/2012	Sale		18,500,000	USDLIBBA3M (3.0882 USD)			(2,324,952)	(345,879)			1,802,045			(2,324,952)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	07/08/2010	07/12/2012	07/12/2012	Maturity		7,800,000	USDLIBBA3M (0.9542 USD)				(17,819)			13,983						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/28/2011	11/01/2021	09/25/2012	Sale		35,900,000	USDLIBBA3M (2.4612 USD)			(2,519,488)	(512,452)			1,465,278			(2,519,488)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/28/2011	11/02/2026	09/25/2012	Sale		30,500,000	USDLIBBA3M (2.8612 USD)			(2,373,582)	(523,820)			1,829,405			(2,373,582)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/28/2011	11/03/2031	09/25/2012	Sale		19,600,000	USDLIBBA3M (3.0113 USD)			(1,618,622)	(357,934)			1,549,381			(1,618,622)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/28/2011	11/01/2041	09/25/2012	Sale		32,900,000	USDLIBBA3M (3.1113 USD)			(2,891,662)	(624,670)			3,460,085			(2,891,662)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/04/2012	01/06/2027	09/25/2012	Sale		12,000,000	USDLIBBA3M (2.4832 USD)			(339,395)	(167,873)						(339,395)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/04/2012	01/06/2032	09/25/2012	Sale		23,900,000	2.6058 USD (USDLIBBA3M)			392,246	355,184						392,246			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	01/25/2012	01/27/2017	09/17/2012	Sale		23,800,000	USDLIBBA3M (1.2102 USD)			(556,318)	(105,590)						(556,318)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	01/25/2012	01/27/2027	09/17/2012	Sale		19,600,000	USDLIBBA3M (2.5822 USD)			(796,584)	(256,520)						(796,584)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/27/2012	01/31/2022	08/20/2012	Sale		17,900,000	2.0128 USD (USDLIBBA3M)			278,664	136,510						278,664			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	01/27/2012	02/02/2032	08/20/2012	Sale		22,400,000	2.6278 USD (USDLIBBA3M)			329,928	240,856						329,928			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/27/2012	01/31/2042	08/20/2012	Sale		26,400,000	2.7648 USD (USDLIBBA3M)			522,900	302,252						522,900			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/03/2012	02/07/2022	09/25/2012	Sale		18,000,000	USDLIBBA3M (2.0312 USD)			(533,979)	(173,230)						(533,979)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	02/06/2012	02/08/2032	09/17/2012	Sale		11,400,000	USDLIBBA3M (2.6782 USD)			(343,265)	(149,563)						(343,265)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	02/07/2012	02/09/2022	08/20/2012	Sale		10,200,000	USDLIBBA3M (2.0822 USD)			(219,602)	(82,187)						(219,602)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	02/09/2012	02/15/2027	09/17/2012	Sale		20,600,000	USDLIBBA3M (2.5582 USD)			(763,864)	(249,996)						(763,864)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/09/2012	02/13/2042	08/28/2012	Sale		2,000,000	USDLIBBA3M (2.8822 USD)			(156,963)	(43,686)						(156,963)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	02/17/2012	02/23/2032	09/17/2012	Sale		21,700,000	USDLIBBA3M (2.7132 USD)			(774,313)	(273,072)						(774,313)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/09/2012	03/13/2017	09/17/2012	Sale		20,900,000	USDLIBBA3M (1.1512 USD)			(424,499)	(70,456)						(424,499)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/14/2012	03/16/2032	09/17/2012	Sale		25,900,000	USDLIBBA3M (2.9062 USD)			(1,740,557)	(310,519)						(1,740,557)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/15/2012	03/20/2017	09/25/2012	Sale		11,300,000	USDLIBBA3M (1.3442 USD)			(320,065)	(49,666)						(320,065)			005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/20/2012	03/22/2022	09/25/2012	Sale		22,400,000	.USDLIBBA3M (2.4582 USD)			(1,505,898)	(221,408)						(1,505,898)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/20/2012	03/22/2032	09/25/2012	Sale		17,200,000	.USDLIBBA3M (3.0432 USD)			(1,499,766)	(220,320)						(1,499,766)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/23/2012	03/29/2032	09/25/2012	Sale		10,200,000	2.9038 USD (USDLIBBA3M)			655,182	120,293						655,182			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/23/2012	03/27/2042	09/25/2012	Sale		13,000,000	3.0268 USD (USDLIBBA3M)			901,886	161,087						901,886			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/29/2012	04/02/2032	09/17/2012	Sale		12,000,000	2.8318 USD (USDLIBBA3M)			657,444	127,355						657,444			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	04/03/2012	04/07/2014	09/25/2012	Sale		19,600,000	.USDLIBBA3M (0.5912 USD)			(67,110)	(10,699)						(67,110)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	04/12/2012	04/16/2027	08/20/2012	Sale		29,000,000	.USDLIBBA3M (2.6022 USD)			(1,244,811)	29,019						(1,244,811)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/20/2012	04/26/2032	09/17/2012	Sale		11,700,000	2.7058 USD (USDLIBBA3M)			397,558	101,702						397,558			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/24/2012	04/26/2032	09/17/2012	Sale		13,200,000	2.6928 USD (USDLIBBA3M)			420,331	112,497						420,331			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	04/27/2012	05/01/2017	09/25/2012	Sale		9,400,000	.USDLIBBA3M (1.1192 USD)			(165,324)	(23,978)						(165,324)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	04/27/2012	05/02/2022	09/25/2012	Sale		15,400,000	.USDLIBBA3M (2.0672 USD)			(469,043)	(96,463)						(469,043)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	04/27/2012	05/03/2027	09/25/2012	Sale		15,000,000	.USDLIBBA3M (2.5202 USD)			(457,902)	(120,571)						(457,902)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	04/27/2012	05/03/2032	09/25/2012	Sale		13,900,000	.USDLIBBA3M (2.7002 USD)			(424,814)	(121,529)						(424,814)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	05/01/2012	05/03/2017	08/20/2012	Sale		25,800,000	.USDLIBBA3M (1.1182 USD)			(308,545)	29,260						(308,545)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	05/01/2012	05/03/2022	08/20/2012	Sale		37,800,000	.USDLIBBA3M (2.0792 USD)			(936,842)	39,843						(936,842)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	05/01/2012	05/03/2027	08/20/2012	Sale		26,100,000	.USDLIBBA3M (2.5442 USD)			(887,427)	26,499						(887,427)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/04/2012	05/10/2027	09/25/2012	Sale		19,700,000	2.4858 USD (USDLIBBA3M)			508,592	146,922						508,592			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	05/09/2012	05/11/2027	08/20/2012	Sale		21,500,000	2.4198 USD (USDLIBBA3M)			346,448	(22,657)						346,448			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	05/09/2012	05/12/2042	08/20/2012	Sale		27,900,000	2.7368 USD (USDLIBBA3M)			547,654	(28,664)						547,654			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	05/18/2012	05/24/2032	09/17/2012	Sale		10,400,000	2.3638 USD (USDLIBBA3M)			(235,731)	61,194						(235,731)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/01/2012	06/07/2032	09/25/2012	Sale		15,700,000	2.1988 USD (USDLIBBA3M)			(825,953)	79,234						(825,953)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	06/07/2012	06/13/2022	08/20/2012	Sale		13,900,000	.USDLIBBA3M (1.8352 USD)			70,248	(36,248)						70,248			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	06/07/2012	06/11/2027	08/20/2012	Sale		11,500,000	.USDLIBBA3M (2.2282 USD)			145,687	(1,687)						145,687			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/19/2012	06/21/2022	09/17/2012	Sale		8,800,000	.USDLIBBA3M (1.7702 USD)			3,515	(26,195)						3,515			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	06/28/2012	07/04/2022	08/20/2012	Sale		21,300,000	1.7198 USD (USDLIBBA3M)			(322,235)	2,235						(322,235)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/29/2012	07/03/2017	09/25/2012	Sale		10,800,000	.USDLIBBA3M (0.9612 USD)			(97,025)	(11,588)						(97,025)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/29/2012	07/03/2027	09/25/2012	Sale		15,900,000	.USDLIBBA3M (2.1882 USD)			233,464	(59,872)						233,464			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/29/2012	07/03/2032	09/25/2012	Sale		15,400,000	.USDLIBBA3M (2.3602 USD)			405,052	(63,802)						405,052			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	07/03/2012	07/05/2022	08/20/2012	Sale		15,300,000	.USDLIBBA3M (1.7592 USD)			177,656	(1,656)						177,656			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	07/03/2012	07/05/2027	08/20/2012	Sale		14,300,000	.USDLIBBA3M (2.1852 USD)			286,055	(2,055)						286,055			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	07/03/2012	07/07/2042	08/20/2012	Sale		11,800,000	.USDLIBBA3M (2.4952 USD)			437,001	(2,001)						437,001			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	07/18/2012	07/20/2027	08/20/2012	Sale		7,600,000	.USDLIBBA3M (2.0412 USD)			306,005	(1,005)						306,005			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	07/18/2012	07/20/2032	08/20/2012	Sale		7,900,000	.USDLIBBA3M (2.2152 USD)			401,159	(1,159)						401,159			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	07/18/2012	07/21/2042	08/20/2012	Sale		11,600,000	.USDLIBBA3M (2.3562 USD)			799,838	(1,838)						799,838			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/19/2012	07/23/2027	09/17/2012	Sale		7,500,000	.USDLIBBA3M (2.0732 USD)			225,444	(17,025)						225,444			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/19/2012	07/23/2042	09/25/2012	Sale		8,400,000	.USDLIBBA3M (2.3872 USD)			591,814	(26,415)						591,814			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/23/2012	07/25/2017	09/17/2012	Sale		9,800,000	0.7948 USD (USDLIBBA3M)			8,161	4,339						8,161			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/23/2012	07/26/2027	09/17/2012	Sale		13,400,000	1.9568 USD (USDLIBBA3M)			(610,903)	27,126						(610,903)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/23/2012	07/25/2042	09/17/2012	Sale		17,200,000	2.2578 USD (USDLIBBA3M)			(1,569,360)	41,866						(1,569,360)			005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/24/2012	07/26/2027	09/25/2012	Sale		7,500,000	1.9558 USD (USDLIBBA3M)			(346,278)	17,403						(346,278)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/24/2012	07/26/2032	09/25/2012	Sale		8,500,000	2.1218 USD (USDLIBBA3M)			(563,052)	21,918						(563,052)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/24/2012	07/28/2042	09/25/2012	Sale		10,100,000	2.2598 USD (USDLIBBA3M)			(994,473)	28,212						(994,473)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/02/2012	08/06/2042	09/17/2012	Sale		19,400,000	2.3778 USD (USDLIBBA3M)			(1,264,503)	39,406						(1,264,503)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/02/2012	08/08/2022	09/25/2012	Sale		15,500,000	1.6408 USD (USDLIBBA3M)			(196,922)	23,556						(196,922)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/02/2012	08/06/2027	09/25/2012	Sale		8,400,000	2.0658 USD (USDLIBBA3M)			(268,676)	17,327						(268,676)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/15/2012	08/17/2017	09/17/2012	Sale		15,000,000	USDLIBBA3M (0.9772 USD)			(135,576)	(5,924)						(135,576)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/15/2012	08/17/2027	09/17/2012	Sale		19,300,000	USDLIBBA3M (2.3212 USD)			(42,923)	(27,077)						(42,923)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPMorgan Chase & Co	09/20/2001	09/03/2012	09/03/2012	Maturity		1,410,666	USDLIBBA3M (5.27 USD)				(69,587)			43,710						001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Merrill Lynch Capital Services	11/17/2005	08/01/2012	08/01/2012	Maturity		2,900,000	USDLIBBA3M (4.9725 USD)				(75,629)									001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/15/2012	08/17/2022	09/17/2012	Sale		20,700,000	USDLIBBA3M (1.8792 USD)			(157,821)	(22,179)						(157,821)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	UBS AG	09/20/2007	11/01/2012	11/01/2012	Maturity		9,200,000	USDLIBBA3M (5.0025 USD)				(346,140)									001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Citigroup Fin Products Inc	10/02/2007	11/08/2012	11/08/2012	Maturity		5,000,000	USDLIBBA3M (4.8575 USD)				(186,709)			177,730						001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Merrill Lynch Capital Services	10/09/2007	10/18/2012	10/18/2012	Maturity		24,200,000	USDLIBBA3M (5.015 USD)				(871,721)									001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/19/2007	11/21/2012	11/21/2012	Maturity		4,220,000	USDLIBBA3M (4.4705 USD)				(149,904)			141,763						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	12/17/2007	12/19/2012	12/19/2012	Maturity		19,260,000	USDLIBBA3M (4.454 USD)				(741,035)			700,019						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPMorgan Chase & Co	09/16/2008	10/02/2012	10/02/2012	Maturity		135,000,000	3.486 USD (USDLIBBA3M)				3,025,106			(2,863,444)						001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/07/2010	10/12/2012	10/12/2012	Maturity		8,500,000	USDLIBBA3M (0.5252 USD)				(1,292)			(8,315)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/25/2010	10/29/2012	10/29/2012	Maturity		9,500,000	USDLIBBA3M (0.5262 USD)				(2,815)			(10,634)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/29/2010	11/02/2012	11/02/2012	Maturity		30,600,000	0.4997 USD (USDLIBBA3M)				3,637			42,871						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	11/08/2010	11/12/2012	11/12/2012	Maturity		19,900,000	USDLIBBA3M (0.5422 USD)				(11,530)			(22,219)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/16/2010	11/19/2012	11/19/2012	Maturity		36,400,000	0.7138 USD (USDLIBBA3M)				77,582			(13,354)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/17/2010	11/19/2012	11/19/2012	Maturity		28,800,000	0.6698 USD (USDLIBBA3M)				49,787			1,019						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	11/22/2010	11/24/2012	11/24/2012	Maturity		8,000,000	USDLIBBA3M (0.6742 USD)				(14,197)			(314)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	11/30/2010	12/02/2012	12/02/2012	Maturity		9,700,000	0.7467 USD (USDLIBBA3M)				24,114			(5,730)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/30/2010	12/02/2012	12/02/2012	Maturity		24,100,000	0.7467 USD (USDLIBBA3M)				59,912			(14,236)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/17/2012	12/17/2012	Maturity		20,100,000	USDLIBBA3M (0.8732 USD)				(77,483)			37,715						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	10/19/2009	10/21/2012	10/21/2012	Maturity		19,000,000	USDLIBBA3M (1.9623 USD)				(225,518)			199,441						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/02/2009	11/04/2012	11/04/2012	Maturity		43,000,000	1.8798 USD (USDLIBBA3M)				507,851			(437,261)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/06/2009	11/10/2012	11/10/2012	Maturity		17,400,000	USDLIBBA3M (1.8172 USD)				(202,351)			171,980						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	11/20/2009	11/24/2012	11/24/2012	Maturity		6,900,000	USDLIBBA3M (1.6403 USD)				(72,466)			59,634						005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate														18,446,492	5,095,363		XXX	(37,560,672)			18,446,492			XXX
Credit Default Swap; Protection Purchased	001765AU0	N/A	Credit	Morgan Stanley & Co International Ltd	04/07/2004	12/20/2011	12/20/2011	Maturity		500,000	(5 USD)			383,958							383,958			006
0929999. Subtotal - Swaps - Hedging Other - Credit Default														383,958			XXX				383,958			XXX
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	01/05/2011	01/11/2012	01/11/2012	Maturity		18,843,937	GDDUEAFE Index (USDLIBBA1M)			(398,894)	(3,488)			323,906			(398,894)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse First Boston International	01/05/2011	01/11/2012	01/11/2012	Maturity		39,734,189	GDDUEAFE Index (USDLIBBA1M)			(841,106)	(7,354)			682,986			(841,106)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	02/22/2011	02/28/2012	02/28/2012	Maturity		18,265,049	GDDUEAFE Index (USDLIBBA1M)			2,111,756	(20,457)			(148,890)			2,111,756			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	03/08/2011	03/14/2012	03/14/2012	Maturity		15,815,847	GDDUEAFE Index (USDLIBBA1M)			1,389,341	(19,034)			160,309			1,389,341			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	03/16/2011	03/16/2012	03/16/2012	Maturity		4,601,980	USDLIBBA1M (GDDUEAFE Index)			(692,899)	5,810			176,787			(692,899)			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	03/16/2011	03/16/2012	03/16/2012	Maturity		14,454,483	LSDLIBBBA1M (GDDUEAFE Index)			(2,033,467)	12,652			555,276			(2,033,467)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	02/23/2012	03/16/2012	03/16/2012	Maturity		16,630,826	LSDLIBBBA1M (GDDUEAFE Index)			(142,877)	5,597						(142,877)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	04/06/2011	04/12/2012	04/12/2012	Maturity		17,068,266	GDDUEAFE Index (USDLIBBBA1M)			912,226	(30,583)			361,030			912,226			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/11/2011	05/16/2012	05/16/2012	Maturity		39,996,921	LSDLIBBBA1M (GDDUEAFE Index)			(1,961,282)	77,578			253,586			(1,961,282)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	05/17/2011	05/18/2012	05/18/2012	Maturity		38,010,759	LSDLIBBBA1M (GDDUEAFE Index)			(5,787,544)	31,888			1,460,201			(5,787,544)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	02/24/2012	05/18/2012	05/18/2012	Maturity		44,584,845	LSDLIBBBA1M (GDDUEAFE Index)			5,081,977	54,746						5,081,977			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	05/17/2011	05/18/2012	05/18/2012	Maturity		39,165,696	LSDLIBBBA1M (GDDUEAFE Index)			(5,963,396)	32,857			1,504,568			(5,963,396)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	02/24/2012	05/18/2012	05/18/2012	Maturity		45,939,533	LSDLIBBBA1M (GDDUEAFE Index)			5,236,390	56,410						5,236,390			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/25/2011	05/31/2012	05/31/2012	Maturity		43,844,850	LSDLIBBBA1M (GDDUEAFE Index)			(2,247,109)	19,320			238,820			(2,247,109)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	02/01/2012	05/31/2012	05/31/2012	Maturity		49,301,457	LSDLIBBBA1M (GDDUEAFE Index)			3,001,357	84,298						3,001,357			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/25/2011	05/31/2012	05/31/2012	Maturity		25,163,650	LSDLIBBBA1M (GDDUEAFE Index)			(1,289,672)	11,088			137,065			(1,289,672)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/01/2012	05/31/2012	05/31/2012	Maturity		28,295,332	LSDLIBBBA1M (GDDUEAFE Index)			1,722,553	48,381						1,722,553			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	05/31/2011	06/01/2012	06/01/2012	Maturity		27,396,349	LSDLIBBBA1M (LBUSTRUU Index)			(946,990)	40,417			301,109			(946,990)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	05/31/2011	06/01/2012	06/01/2012	Maturity		79,165,408	LSDLIBBBA1M (LBUSTRUU Index)			(2,736,453)	116,791			870,094			(2,736,453)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	06/23/2011	06/28/2012	06/28/2012	Maturity		10,849,960	LSDLIBBBA1M (GDDUEAFE Index)			60,412	32,513			59,099			60,412			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	06/23/2011	06/28/2012	06/28/2012	Maturity		25,925,211	LSDLIBBBA1M (GDDUEAFE Index)			144,349	77,688			141,213			144,349			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Royal Bank of Scotland PLC	07/15/2011	07/19/2012	07/19/2012	Maturity		26,571,034	LSDLIBBBA1M (GDDUEAFE Index)			(3,355,086)	21,814			874,591			(3,355,086)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Royal Bank of Scotland PLC	02/21/2012	07/19/2012	07/19/2012	Maturity		27,387,338	LSDLIBBBA1M (GDDUEAFE Index)			1,863,861	63,751						1,863,861			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	07/29/2011	02/01/2012	02/01/2012	Maturity		51,110,055	LSDLIBBBA1M (LBUSTRUU Index)			(1,015,457)	6,931			561,742			(1,015,457)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	08/10/2011	08/10/2012	08/10/2012	Maturity		98,350,577	LSDLIBBBA1M (GDDUEAFE Index)			(8,617,278)	65,720			623,557			(8,617,278)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	02/15/2012	08/10/2012	08/10/2012	Maturity		97,349,766	LSDLIBBBA1M (GDDUEAFE Index)			772,768	263,627						772,768			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	08/17/2011	08/20/2012	08/20/2012	Maturity		37,895,265	LSDLIBBBA1M (GDDUEAFE Index)			(5,331,133)	32,614			1,455,764			(5,331,133)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	02/23/2012	08/20/2012	08/20/2012	Maturity		39,421,324	LSDLIBBBA1M (GDDUEAFE Index)			623,463	113,139						623,463			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	08/17/2011	08/20/2012	08/20/2012	Maturity		51,945,520	LSDLIBBBA1M (GDDUEAFE Index)			(7,307,733)	44,706			1,995,511			(7,307,733)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	02/23/2012	08/20/2012	08/20/2012	Maturity		54,037,389	LSDLIBBBA1M (GDDUEAFE Index)			854,621	155,087						854,621			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	08/11/2011	03/01/2012	03/01/2012	Maturity		75,178,648	LSDLIBBBA1M (LBUSTRUU Index)			(1,493,653)	3,998			826,276			(1,493,653)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	02/06/2012	03/01/2012	03/01/2012	Maturity		76,672,300	LSDLIBBBA1M (LBUSTRUU Index)			17,608	1,096						17,608			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	08/19/2011	03/01/2012	03/01/2012	Maturity		100,748,180	LSDLIBBBA1M (LBUSTRUU Index)			(1,978,073)	6,937			1,107,307			(1,978,073)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC Bank USA NA	08/30/2011	09/06/2012	09/06/2012	Maturity		13,937,849	LSDLIBBBA1M (GDDUEAFE Index)			(928,909)	54,939			(136,268)			(928,909)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC Bank USA NA	08/30/2011	09/06/2012	09/06/2012	Maturity		29,029,390	LSDLIBBBA1M (GDDUEAFE Index)			(1,934,708)	114,426			(283,815)			(1,934,708)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	09/08/2011	09/10/2012	09/10/2012	Maturity		10,233,235	LSDLIBBBA1M (GDDUEAFE Index)			(892,617)	6,752			(103,724)			(892,617)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/14/2012	09/10/2012	09/10/2012	Maturity		9,963,265	LSDLIBBBA1M (GDDUEAFE Index)			(43,707)	32,930						(43,707)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	09/08/2011	09/10/2012	09/10/2012	Maturity		29,894,333	LSDLIBBBA1M (GDDUEAFE Index)			(3,929,563)	91,705			(311,218)			(3,929,563)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	09/14/2011	09/20/2012	09/20/2012	Maturity		46,029,140	LSDLIBBBA1M (GDDUEAFE Index)			(7,990,910)	195,408			1,469,900			(7,990,910)			003
Total Return Swap (SPTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	10/25/2011	10/30/2012	10/30/2012	Maturity		65,151,210	USDLIBBBA1M (SPTR Index)			(3,213,600)	12,865			(383,070)			(3,213,600)			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	10/27/2011	11/01/2012	11/01/2012	Maturity		41,870,010	LSDLIBBBA1M (SPTRMDCP Index)			(2,637,075)	5,275			(366,314)			(2,637,075)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	11/02/2011	11/08/2012	11/08/2012	Maturity		43,917,631	LSDLIBBBA1M (GDDUEAFE Index)			(2,329,224)	29,997			(1,250,064)			(2,329,224)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/18/2011	06/01/2012	06/01/2012	Maturity		54,877,427	LSDLIBBBA1M (LBUSTRUU Index)			(1,896,908)	(639)			603,149			(1,896,908)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Credit Suisse First Boston International	11/22/2011	11/29/2012	11/29/2012	Maturity		31,815,845	LSDLIBBBA1M (GDDUEAFE Index)			(1,630,606)	17,340			173,299			(1,630,606)			003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Credit Suisse Intl	02/01/2012	11/29/2012	11/29/2012	Maturity		31,638,698	.USDLIBBA 1M (GDDUEAFE Index)			(1,248,799)	133,676						(1,248,799)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/28/2011	06/01/2012	06/01/2012	Maturity		24,958,368	.USDLIBBA 1M (LBUSTRUU Index)			(862,718)	(162)			274,313			(862,718)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/14/2011	05/01/2012	05/01/2012	Maturity		30,000,000	.USDLIBBA 1M (LBUSTRUU Index)			(767,549)	(1,564)			91,739			(767,549)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/19/2011	06/01/2012	06/01/2012	Maturity		50,000,000	.USDLIBBA 1M (LBUSTRUU Index)			(1,156,419)	(571)			(9,321)			(1,156,419)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/20/2011	06/01/2012	06/01/2012	Maturity		77,000,000	.USDLIBBA 1M (LBUSTRUU Index)			(2,044,796)	(883)			243,542			(2,044,796)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	01/27/2012	05/03/2012	05/03/2012	Maturity		23,718,602	.GDDUEAFE Index (USDLIBBA3M)			903,389	(61,895)						903,389			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	01/27/2012	05/03/2012	05/03/2012	Maturity		63,895,009	.GDDUEAFE Index (USDLIBBA3M)			2,433,618	(166,737)						2,433,618			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	01/27/2012	05/03/2012	05/03/2012	Maturity		31,463,452	.GDDUEAFE Index (USDLIBBA3M)			1,198,373	(82,105)						1,198,373			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	01/31/2012	05/01/2012	05/01/2012	Maturity		52,113,540	.USDLIBBA 1M (LBUSTRUU Index)			(277,075)	(3,804)						(277,075)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	02/02/2012	05/08/2012	05/08/2012	Maturity		54,996,260	.USDLIBBA 3M (GDDUEAFE Index)			148,830	113,183						148,830			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	02/13/2012	04/02/2012	04/02/2012	Maturity		65,000,000	.USDLIBBA 1M (LBUSTRUU Index)			356,150	(2,015)						356,150			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	02/28/2012	09/04/2012	09/04/2012	Maturity		182,007,970	.USDLIBBA 1M (LBUSTRUU Index)			(5,330,416)	(34,886)						(5,330,416)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPMorgan Chase & Co	02/29/2012	09/04/2012	09/04/2012	Maturity		28,410,097	.USDLIBBA 1M (LBUSTRUU Index)			(832,039)	(8,426)						(832,039)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Royal Bank of Scotland PLC	06/15/2012	09/21/2012	09/21/2012	Maturity		69,314,250	.USDLIBBA 1M (GDDUEAFE Index)			(9,122,610)	93,501						(9,122,610)			003
Total Return Swap (SPTR Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Morgan Stanley Capital Svcs	06/29/2012	10/03/2012	10/03/2012	Maturity		144,427,508	.USDLIBBA 3M (SPTR Index)			(9,173,371)	124,785						(9,173,371)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	08/10/2012	10/17/2012	10/17/2012	Maturity		106,161,284	.USDLIBBA 3M (GDDUEAFE Index)			(3,431,421)	101,158						(3,431,421)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	09/10/2012	11/29/2012	11/29/2012	Maturity		36,308,768	.USDLIBBA 1M (GDDUEAFE Index)			(1,370,994)	58,506						(1,370,994)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	09/30/2011	10/01/2012	10/01/2012	Maturity		45,181,003	.GDDUEAFE Index (USDLIBBA1M)			4,523,468	(198,630)			399,571			4,523,468			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	10/05/2011	10/12/2012	10/12/2012	Maturity		61,836,183	.USDLIBBA 1M (GDDUEAFE Index)			(6,484,070)	280,807			(998,179)			(6,484,070)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	10/05/2011	10/12/2012	10/12/2012	Maturity		122,118,091	.USDLIBBA 1M (GDDUEAFE Index)			(12,805,161)	593,822			(1,971,269)			(12,805,161)			003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2011	10/18/2012	10/18/2012	Maturity		25,461,716	.USDLIBBA 1M (RU20INTR Index)			(4,076,391)	(122,268)			973,180			(4,076,391)			003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2011	10/18/2012	10/18/2012	Maturity		50,923,431	.USDLIBBA 1M (RU20INTR Index)			(8,152,781)	(244,537)			1,946,360			(8,152,781)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	10/18/2011	11/01/2012	11/01/2012	Maturity		157,353,302	.USDLIBBA 1M (LBUSTRUU Index)			(8,009,954)	(74,635)			1,647,195			(8,009,954)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPMorgan Chase & Co	10/21/2011	11/05/2012	11/05/2012	Maturity		110,151,147	.USDLIBBA 1M (LBUSTRUU Index)			(4,465,247)	(53,162)			1,153,076			(4,465,247)			003
Total Return Swap (SPTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC Bank USA NA	02/01/2012	10/30/2012	10/30/2012	Maturity		75,444,960	.USDLIBBA 1M (SPTR Index)			(5,693,070)	144,067						(5,693,070)			003
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC Bank USA NA	10/25/2011	10/30/2012	10/30/2012	Maturity		389,798,960	.USDLIBBA 1M (SPTR Index)			(46,017,795)	810,816			(1,979,195)			(46,017,795)			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	02/01/2012	11/01/2012	11/01/2012	Maturity		46,195,100	.USDLIBBA 1M (SPTRMDCP Index)			(2,337,825)	31,994						(2,337,825)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	11/02/2011	11/08/2012	11/08/2012	Maturity		20,896,647	.USDLIBBA 1M (GDDUEAFE Index)			(1,662,647)	108,513			(574,354)			(1,662,647)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	11/02/2011	11/08/2012	11/08/2012	Maturity		59,021,112	.USDLIBBA 1M (GDDUEAFE Index)			(4,694,532)	306,391			(1,621,704)			(4,694,532)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	02/09/2012	11/08/2012	11/08/2012	Maturity		45,495,441	.USDLIBBA 1M (GDDUEAFE Index)			(1,289,478)	206,180						(1,289,478)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	11/18/2011	11/27/2012	11/27/2012	Maturity		164,600,384	.USDLIBBA 1M (GDDUEAFE Index)			(9,328,608)	472,230			1,480,912			(9,328,608)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/16/2011	12/03/2012	12/03/2012	Maturity		68,064,061	.USDLIBBA 1M (LBUSTRUU Index)			(3,572,515)	(10,692)			712,503			(3,572,515)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	11/22/2011	11/29/2012	11/29/2012	Maturity		80,214,367	.USDLIBBA 1M (GDDUEAFE Index)			(9,390,103)	462,882			382,856			(9,390,103)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	11/22/2011	11/29/2012	11/29/2012	Maturity		85,224,820	.USDLIBBA 1M (GDDUEAFE Index)			(9,976,640)	491,795			406,771			(9,976,640)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	11/23/2011	11/30/2012	11/30/2012	Maturity		52,496,641	.USDLIBBA 1M (LBUSTRUU Index)			(2,696,822)	(26,475)			549,542			(2,696,822)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/30/2011	12/03/2012	12/03/2012	Maturity		41,997,312	.USDLIBBA 1M (LBUSTRUU Index)			(2,204,336)	(10,521)			439,633			(2,204,336)			003
Total Return Swap (SPTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	12/08/2011	12/13/2012	12/13/2012	Maturity		37,366,725	.USDLIBBA 1M (SPTR Index)			(5,570,550)	116,933			637,965			(5,570,550)			003
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	12/08/2011	12/13/2012	12/13/2012	Maturity		186,833,625	.USDLIBBA 1M (SPTR Index)			(27,852,750)	601,846			3,189,825			(27,852,750)			003
Total Return Swap (SPTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	12/09/2011	12/13/2012	12/13/2012	Maturity		37,366,725	.USDLIBBA 1M (SPTR Index)			(5,034,480)	123,739			101,895			(5,034,480)			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	12/09/2011	12/13/2012	12/13/2012	Maturity		186,833,625	USDLIBBBA1M (SPTR Index)			(25,172,400)	618,693			509,475			(25,172,400)			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	12/13/2011	12/18/2012	12/18/2012	Maturity		58,824,172	USDLIBBBA1M (SPTRMDCP Index)			(9,526,001)	85,881			1,515,172			(9,526,001)			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	12/14/2011	12/19/2012	12/19/2012	Maturity		59,490,565	USDLIBBBA1M (SPTRMDCP Index)			(10,148,069)	85,882			2,270,945			(10,148,069)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Royal Bank of Scotland PLC	12/21/2011	12/28/2012	12/28/2012	Maturity		58,428,286	USDLIBBBA1M (GDDUEAFE Index)			(10,302,656)	375,228			1,032,011			(10,302,656)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	05/15/2012	12/03/2012	12/03/2012	Maturity		50,742,659	USDLIBBBA1M (LBUSTRUU Index)			(992,789)	(12,557)						(992,789)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	08/14/2012	03/01/2013	12/05/2012	Maturity		910,512	USDLIBBBA1M (LBUSTRUU Index)			(910,512)							(910,512)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	08/14/2012	04/01/2013	12/05/2012	Maturity		306,964	USDLIBBBA1M (LBUSTRUU Index)			(306,964)							(306,964)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Barclays Bank PLC	08/14/2012	04/01/2013	12/05/2012	Maturity		460,447	USDLIBBBA1M (LBUSTRUU Index)			(460,447)							(460,447)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	08/14/2012	04/01/2013	12/05/2012	Maturity		767,411	USDLIBBBA1M (LBUSTRUU Index)			(767,411)							(767,411)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	08/17/2012	02/19/2013	12/20/2012	Maturity		7,919,200	USDLIBBBA1M (GDDUEAFE Index)			(7,919,200)							(7,919,200)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	09/17/2012	03/21/2013	12/21/2012	Maturity		3,017,565	USDLIBBBA1M (GDDUEAFE Index)			(3,017,565)							(3,017,565)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Morgan Stanley Capital Svcs	10/12/2012	04/17/2013	12/17/2012	Maturity		5,474,619	USDLIBBBA1M (GDDUEAFE Index)			(5,474,619)							(5,474,619)			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	10/17/2012	04/15/2013	12/20/2012	Maturity		691,960	USDLIBBBA1M (SPTRMDCP Index)			(691,960)							(691,960)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	10/17/2012	11/05/2013	12/05/2012	Maturity		249,134	USDLIBBBA1M (LBUSTRUU Index)			(249,134)							(249,134)			003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2012	04/15/2013	12/21/2012	Maturity		531,477	USDLIBBBA1M (RU20INTR Index)			(531,477)							(531,477)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	10/23/2012	11/05/2013	12/05/2012	Maturity		174,600	USDLIBBBA1M (LBUSTRUU Index)			(174,600)							(174,600)			003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Morgan Stanley Capital Svcs	10/31/2012	04/16/2013	12/05/2012	Maturity		1,032,255	USDLIBBBA1M (SPTRMDCP Index)			(1,032,255)							(1,032,255)			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	01/06/2012	01/10/2013	12/11/2012	Maturity		3,611,865	GDDUEAFE Index (USDLIBBBA1M)			3,611,865							3,611,865			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Credit Suisse Intl	01/06/2012	01/10/2013	12/11/2012	Maturity		3,611,865	GDDUEAFE Index (USDLIBBBA1M)			3,611,865							3,611,865			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	01/10/2012	01/16/2013	12/11/2012	Maturity		3,200,535	GDDUEAFE Index (USDLIBBBA1M)			3,200,535							3,200,535			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	01/10/2012	01/16/2013	12/11/2012	Maturity		4,622,995	GDDUEAFE Index (USDLIBBBA1M)			4,622,995							4,622,995			003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	02/22/2012	02/28/2013	12/28/2012	Maturity		2,637,768	GDDUEAFE Index (USDLIBBBA1M)			2,637,768							2,637,768			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	03/26/2012	04/01/2013	12/05/2012	Maturity		4,049,258	USDLIBBBA1M (LBUSTRUU Index)			(4,049,258)							(4,049,258)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Barclays Bank PLC	03/26/2012	04/01/2013	12/05/2012	Maturity		2,024,629	USDLIBBBA1M (LBUSTRUU Index)			(2,024,629)							(2,024,629)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	03/26/2012	04/01/2013	12/05/2012	Maturity		1,214,777	USDLIBBBA1M (LBUSTRUU Index)			(1,214,777)							(1,214,777)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	04/12/2012	02/20/2013	12/27/2012	Maturity		1,305,379	USDLIBBBA1M (LBUSTRUU Index)			(1,305,379)							(1,305,379)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	04/12/2012	02/20/2013	12/27/2012	Maturity		2,491,058	USDLIBBBA1M (LBUSTRUU Index)			(2,491,058)							(2,491,058)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	05/09/2012	06/03/2013	12/05/2012	Maturity		1,316,374	USDLIBBBA1M (LBUSTRUU Index)			(1,316,374)							(1,316,374)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	05/15/2012	06/03/2013	12/05/2012	Maturity		4,229,280	USDLIBBBA1M (LBUSTRUU Index)			(4,229,280)							(4,229,280)			003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	05/15/2012	06/03/2013	12/05/2012	Maturity		536,106	USDLIBBBA1M (LBUSTRUU Index)			(536,106)							(536,106)			003
0949999. Subtotal - Swaps - Hedging Other - Total Return														(342,305,270)	7,393,526		XXX	26,738,240			(342,305,270)			XXX
0969999. Subtotal - Swaps - Hedging Other														(323,474,820)	12,488,889		XXX	(10,822,432)			(323,474,820)			XXX
Receive Fixed USD Credit Default Swap	345397TY9	N/A	Other	Bank of America Corp	11/15/2007	12/20/2012	12/20/2012	Maturity		3,000,000	6 USD (Credit Event)				177,000									007
0989999. Subtotal - Swaps - Replication - Credit Default															177,000		XXX							XXX
1029999. Subtotal - Swaps - Replication															177,000		XXX							XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate														18,446,492	3,225,489		XXX	(37,560,672)			18,446,492			XXX
1169999. Total Swaps - Credit Default														383,958	177,000		XXX				383,958			XXX
1179999. Total Swaps - Foreign Exchange														(2,425,514)	122,333		XXX		1,438,796		(2,425,514)			XXX
1189999. Total Swaps - Total Return														(342,305,270)	7,393,526		XXX	26,738,240			(342,305,270)			XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps														(325,900,334)	10,918,349		XXX	(10,822,432)	1,438,796		(325,900,334)			XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
1269999. Subtotal - Forwards																	XXX							XXX
1399999. Subtotal - Hedging Effective														(2,425,514)	(1,747,541)		XXX		1,438,796		(2,425,514)			XXX
1409999. Subtotal - Hedging Other												195,288,529	79,741,516	(143,711,133)	12,488,889		XXX	5,341,202			(418,741,178)			XXX
1419999. Subtotal - Replication															177,000		XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												195,288,529	79,741,516	(146,136,647)	10,918,349		XXX	5,341,202	1,438,796		(421,166,692)			XXX

(a)

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

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
1329999. Subtotal - Long Futures																			XXX
ESH3	(8,728)	(436,400)	S&P 500 Mini Futures Contract	Variable Annuity Liability	N/A		03/31/2013	CME	12/15/2012	1,420.0000	1,420.0000	16,071,038	151,393	126,205	126,205			32,648,000	
FAH3	(2,766)	(276,600)	S & P 400 E-MINI	Variable Annuity Liability	N/A		03/31/2013	CME	12/15/2012	1,009.0000	1,018.0000	7,630,325	(2,501,909)	(2,509,809)	(2,509,809)			11,824,000	
MFH3	(4,176)	(208,800)	EAFE Futures Contract	Variable Annuity Liability	N/A		03/31/2013	LIFN	12/15/2012	1,588.0000	1,620.0000	20,538,707	(7,479,038)	(7,486,949)	(7,486,949)			17,500,050	
RRH3	(943)	(94,300)	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	N/A		03/31/2013	NYFE	12/15/2012	827.0000	847.0000	3,640,044	(1,839,520)	(1,841,258)	(1,841,258)			3,952,000	
TUH3	(3)	(600,000)	US Treasury 2 YR Note Future	Interest Rate	N/A	Interest	03/31/2013	CBT	12/15/2012	110.0000	110.0000	1,003	(328)	(335)	(335)			675	
1349999. Subtotal - Short Futures - Hedging Other												47,881,117	(11,669,402)	(11,712,146)	(11,712,146)			65,924,725	XXX
1389999. Subtotal - Short Futures												47,881,117	(11,669,402)	(11,712,146)	(11,712,146)			65,924,725	XXX
1399999. Subtotal - Hedging Effective																			XXX
1409999. Subtotal - Hedging Other												47,881,117	(11,669,402)	(11,712,146)	(11,712,146)			65,924,725	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												47,881,117	(11,669,402)	(11,712,146)	(11,712,146)			65,924,725	XXX

Broker Name	Net Cash Deposits
UBS	47,868,554
Total Net Cash Deposits	47,868,554

(a)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESH2	2,999	149,950	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	03/15/2012	CME	12/15/2011	1,376.2500		1,383.2100	Sale		1,043,591			003
ESM2	1,416	70,800	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	06/15/2012	CME	03/15/2012	1,417.2500		1,423.7100	Sale		457,356			003
ESU2	684	34,200	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	09/15/2012	CME	06/15/2012	1,437.2500		1,436.4200	Sale		(28,249)			003
ESZ2	1,292	64,600	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	12/15/2012	CME	09/15/2012	1,466.0000		1,451.2300	Sale		(953,850)			003
MFH2	2,544	254,400	EAFE Futures	Variable Annuity Liability	NA	Equity/Index	03/15/2012	CME	12/15/2011	1,578.5000		1,573.3800	Sale		(1,301,433)			003
MFM2	3,565	356,500	EAFE Futures	Variable Annuity Liability	NA	Equity/Index	06/15/2012	CME	03/15/2012	1,550.4000		1,530.5800	Sale		(7,064,961)			003
MFU2	2,276	227,600	EAFE Futures	Variable Annuity Liability	NA	Equity/Index	09/15/2012	CME	06/15/2012	1,533.5000		1,539.7600	Sale		1,424,500			003
MFZ2	820	82,000	EAFE Futures	Variable Annuity Liability	NA	Equity/Index	12/15/2012	CME	09/15/2012	1,596.3000		1,600.9500	Sale		380,921			003
RRH2	141	14,100	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	03/15/2012	CME	12/15/2011	830.7000		818.2600	Sale		(175,432)			003
RRM2	194	19,400	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	06/15/2012	CME	03/15/2012	834.7000		826.8600	Sale		(152,152)			003
RRU2	198	19,800	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	09/15/2012	CME	06/15/2012	843.5000		852.7700	Sale		183,604			003
RRZ2	144	14,400	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	12/15/2012	CME	09/15/2012	845.0000		840.1300	Sale		(70,199)			003
1289999. Subtotal - Long Futures - Hedging Other															(6,256,305)			XXX
1329999. Subtotal - Long Futures															(6,256,305)			XXX
ESH2	(45,977)	(2,298,850)	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	03/15/2012	CME	12/15/2011	1,376.2500		1,419.9900	Sale		(100,556,226)			003
ESM2	(41,099)	(2,054,950)	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	06/15/2012	CME	03/15/2012	1,417.2500		1,414.8700	Sale		4,893,235			003
ESU2	(35,680)	(1,784,000)	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	09/15/2012	CME	06/15/2012	1,437.2500		1,463.6700	Sale		(47,126,806)			003
ESZ2	(26,239)	(1,311,950)	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	12/15/2012	CME	09/15/2012	1,466.0000		1,475.3700	Sale		(12,295,983)			003
ESH3	(2,425)	(121,250)	S&P 500 Mini Futures Contract	Variable Annuity Liability	NA	Equity/Index	12/28/2012	CME	12/15/2012	1,441.0000		1,442.3300	Sale		(161,595)			003
FAH2	(9,931)	(993,100)	S & P 400 E-MINI	Variable Annuity Liability	NA	Equity/Index	03/15/2012	CME	12/15/2011	988.2000		1,039.1400	Sale		(50,585,052)			003
FAM2	(13,612)	(1,361,200)	S & P 400 E-MINI	Variable Annuity Liability	NA	Equity/Index	06/15/2012	CME	03/15/2012	1,003.5000		990.8400	Sale		17,236,265			003
FAU2	(12,388)	(1,238,800)	S & P 400 E-MINI	Variable Annuity Liability	NA	Equity/Index	09/15/2012	CME	06/15/2012	1,005.1000		1,040.2800	Sale		(43,579,244)			003
FAZ2	(8,383)	(838,300)	S & P 400 E-MINI	Variable Annuity Liability	NA	Equity/Index	12/15/2012	CME	09/15/2012	1,016.2000		1,026.7900	Sale		(8,877,472)			003
FAH3	(850)	(85,000)	S & P 400 E-MINI	Variable Annuity Liability	NA	Equity/Index	12/28/2012	CME	12/15/2012	1,028.8000		1,034.0500	Sale		(446,263)			003
MFH2	(182)	(18,200)	EAFE Futures	Variable Annuity Liability	NA	Equity/Index	03/15/2012	CME	12/15/2011	1,578.5000		1,578.1300	Sale		6,700			003
MFM2	(7,288)	(728,800)	EAFE Futures	Variable Annuity Liability	NA	Equity/Index	06/15/2012	CME	03/15/2012	1,550.4000		1,549.1200	Sale		932,430			003
MFU2	(17,826)	(1,782,600)	EAFE Futures	Variable Annuity Liability	NA	Equity/Index	09/15/2012	CME	06/15/2012	1,534.0000		1,549.8100	Sale		(29,082,171)			003
MFZ2	(14,672)	(1,467,200)	EAFE Futures	Variable Annuity Liability	NA	Equity/Index	12/15/2012	CME	09/15/2012	1,596.0000		1,610.7100	Sale		(21,147,016)			003
MFH3	(1,448)	(144,800)	EAFE Futures	Variable Annuity Liability	NA	Equity/Index	12/28/2012	CME	12/15/2012	1,623.0000		1,637.4300	Sale		(2,089,242)			003
RRH2	(3,056)	(305,600)	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	03/15/2012	CME	12/15/2011	830.7000		867.1500	Sale		(11,139,233)			003
RRM2	(4,173)	(417,300)	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	06/15/2012	CME	03/15/2012	834.7000		827.5200	Sale		2,997,344			003
RRU2	(3,824)	(382,400)	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	09/15/2012	CME	06/15/2012	843.5000		880.2900	Sale		(14,066,715)			003
RRZ2	(2,492)	(249,200)	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	12/15/2012	CME	09/15/2012	845.0000		846.4800	Sale		(368,204)			003
RRH3	(235)	(23,500)	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA	Equity/Index	12/28/2012	CME	12/15/2012	850.7000		864.8600	Sale		(332,674)			003
TUH2	(19)	(3,800,000)	US Treasury 2 YR Note Future	Interest Rate	NA		03/15/2012	CBT	12/15/2011	110.2300		110.2300	Sale		(283)			004
TUM2	(33)	(6,600,000)	US Treasury 2 YR Note Future	Interest Rate	NA		06/15/2012	CBT	03/15/2012	110.2200		110.2200	Sale		(4,627)			004
TUU2	(26)	(5,200,000)	US Treasury 2 YR Note Future	Interest Rate	NA		09/15/2012	CBT	06/15/2012	110.2700		110.2700	Sale		(3,527)			004
TUZ2	(13)	(2,600,000)	US Treasury 2 YR Note Future	Interest Rate	NA		12/15/2012	CBT	09/15/2012	110.2000		110.2000	Sale		1,113			004
1349999. Subtotal - Short Futures - Hedging Other															(315,795,245)			XXX
1389999. Subtotal - Short Futures															(315,795,245)			XXX
1399999. Subtotal - Hedging Effective																		XXX
1409999. Subtotal - Hedging Other															(322,051,551)			XXX
1419999. Subtotal - Replication																		XXX
1429999. Subtotal - Income Generation																		XXX
1439999. Subtotal - Other																		XXX
1449999 - Totals															(322,051,551)			XXX

NONE

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

(a)

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

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX		47,868,554		47,868,554	47,868,554		47,868,554	65,924,725	65,924,725
Bank of America Corp	Y	Y	76,482,000	181,181,825	(107,487,565)		181,264,052	(106,788,275)		132,851,169	130,063,429
Barclays Bank PLC	Y	Y	58,762,000	288,944,655	(109,735,702)	120,446,953	288,944,655	(109,735,702)	120,446,953	273,502,842	273,502,842
BNP Paribas	Y	Y		36,798,378	(69,944,483)		36,798,378	(69,944,483)		10,691,678	
Citibank NA	Y	Y	253,629,900	306,133,289	(57,142,168)		306,133,289	(57,142,168)		222,458,010	217,819,231
Citigroup Financial Products Inc	Y	Y	663,000	16,278,324	(14,143,578)	1,471,746	16,278,324	(15,306,378)	308,947	2,114,074	2,114,074
Credit Suisse Intl	Y	Y		157,623,455	(162,429,854)		157,922,321	(164,909,368)		62,244,391	57,437,992
Deutsche Bank AG	Y	Y		408,381,455	(506,952,898)		407,488,224	(507,040,146)		173,993,278	75,421,834
Goldman Sachs Group Inc	Y	Y	62,541,000	74,422,623	(15,851,780)		74,422,623	(15,851,780)		7,730,004	3,759,847
Goldman Sachs International Ltd	Y	Y	28,644,000	221,154,260	(115,187,271)	77,322,989	221,154,260	(115,187,271)	77,322,989	190,726,763	190,726,763
HSBC Bank USA NA	Y	Y		55,560,539	(85,265,195)		55,560,539	(85,265,195)		83,063,928	53,359,273
JPMorgan Chase & Co	Y	Y	83,514,000	125,822,261	(44,209,231)		125,822,261	(44,634,875)		134,489,119	132,588,150
Merrill Lynch Capital Services	Y	Y	154,559,500	187,720,072	(41,114,141)		187,720,072	(41,914,174)		17,496,345	9,542,777
Merrill Lynch Intl	Y	Y	3,619,000	3,447,018			3,447,018			8,566,533	8,394,551
Morgan Stanley Intl Ltd	Y	Y	75,179,000	72,209,608			72,209,608			102,892,121	99,922,729
Morgan Stanley Capital Services	Y	Y		543,379,097	(599,586,491)		543,379,097	(599,586,491)		173,470,787	117,263,392
Royal Bank of Scotland PLC	Y	Y		4,892,017	(7,472,033)		4,892,017	(6,838,854)		7,974,089	5,394,073
Societe Generale	Y	Y		42,996,023	(40,564,426)	2,431,597	42,996,023	(40,564,426)	2,431,597	9,767,870	9,767,870
UBS AG	Y	Y		60,774,562	(130,556,806)		60,774,562	(130,936,183)		30,311,926	
Wells Fargo	Y	Y		2,854,152	(3,452,916)		2,854,152	(3,452,916)		9,313,169	8,714,405
0299999. Total NAIC 1 Designation			797,593,400	2,790,573,612	(2,111,096,538)	201,673,284	2,790,061,474	(2,115,098,686)	200,510,485	1,653,658,098	1,395,793,233
0899999 - Totals			797,593,400	2,838,442,166	(2,111,096,538)	249,541,838	2,837,930,028	(2,115,098,686)	248,379,039	1,719,582,823	1,461,717,958

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
04012M-AP-4	Argent Securities Inc RMBS Ser 2006-M1 C		4FM	501,399	809,253	07/25/2036
14453F-AB-5	Carrington Mtg Loan Tr RMBS Ser 2006-NC2		4FM	538,144	551,998	06/25/2036
362334-BQ-6	GSAA Home Equity Tr RMBS Ser 2006-3 Cl A		1FM	10,454	10,454	03/25/2036
36829J-AA-9	GE Capital Comm Mort RMBS Ser		1FM	166,148	166,148	08/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				1,216,145	1,537,853	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,216,145	1,537,853	XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities				1,216,145	1,537,853	XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds				1,216,145	1,537,853	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	Overnight Repos			126,043,850	126,043,850	01/02/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				126,043,850	126,043,850	XXX
9999999 - Totals				127,259,995	127,581,703	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 41,887,087 Book/Adjusted Carrying Value $ 41,970,980
2. Average balance for the year Fair Value $ 119,432,598 Book/Adjusted Carrying Value $ 119,711,902
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 176,602 NAIC 2 $ NAIC 3 $ NAIC 4 $ 1,361,251 NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
American Savings Bank	Honolulu, HI					(8,207,306)	XXX
Bank of America	Charlotte, NC					537,747	XXX
Bank of New York Mellon	New York, NY					9,253,275	XXX
JPMorgan Chase	New York, NY					(105,520,690)	XXX
0199998 Deposits in ... 8 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			235,599	XXX
0199999. Totals - Open Depositories		XXX	XXX			(103,701,375)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(103,701,375)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(103,701,375)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(106,855,747)	4. April	(95,650,453)	7. July	(46,181,417)	10. October	(100,537,444)
2. February	(110,915,197)	5. May	(94,290,969)	8. August	(97,981,233)	11. November	(107,512,084)
3. March	(101,161,308)	6. June	(71,231,385)	9. September	(92,842,497)	12. December	(103,701,376)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			106,025	118,521
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			50,012	55,906
12. Hawaii HI						
13. Idaho ID	B	For protection of state's ph's			200,047	223,625
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	For protection of state's ph's			110,026	122,994
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			310,201	337,915
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			400,203	439,790
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	1,500,349	1,677,188		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	C	For protection of state's ph's			50,000	50,000
54. Puerto Rico PR						
55. U.S. Virgin Islands VI	B	For protection of state's ph's			550,585	752,696
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,500,349	1,677,188	1,777,099	2,101,447
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 56
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D E22
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E23
Schedule DL - Part 2 ..... E24
Schedule E - Part 1 - Cash E25
Schedule E - Part 2 - Cash Equivalents E26
Schedule E - Part 3 - Special Deposits E27
Schedule E - Verification Between Years SI15
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 55