LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

* 6 7 1 7 2 2 0 1 2 2 0 1 0 0 1 0 0 *

ANNUAL STATEMENT

For the Year Ended December 31, 2012

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period) NAIC Company Code..... 67172 Employer's ID Number..... 31-0397080

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US

Incorporated/Organized..... September 9, 1909 Commenced Business..... October 10, 1910

Statutory Home Office	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	One Financial Way….. Cincinnati ..... OH ..... US..... 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-794-6100 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 237….. Cincinnati ..... OH ..... US ..... 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-794-6100-6015 *(Area Code) (Telephone Number)*
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Morris *(Name)*	513-794-6100-6015 *(Area Code) (Telephone Number) (Extension)*
	amber_morris@ohionational.com *(E-Mail Address)*	513-794-4516 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman, & CEO	Therese Susan McDonough	Secretary
Joseph Richard Sander	Treasurer	Ronald John Dolan	Actuary, Vice Chairman, & CRO

OTHER

Larry Joel Adams	Senior Vice President & Chief Agency Officer	Thomas Abdo Barefield	Executive Vice President & Chief Marketing Officer - Institutional Sales
Lee Edward Bartels	Senior Vice President	Howard Charles Becker	Executive Vice President & Chief Administrative Officer
Richard Jerome Bodner #	Senior Vice President	Christopher Allen Carlson	Executive Vice President & Chief Investment Officer
Harry Douglas Cooke, III #	Senior Vice President	Anthony Gerard Esposito	Senior Vice President
Paul Gerard #	Senior Vice President	Diane Sue Hagenbuch	Senior Vice President
Kristal Elaine Hambrick	Senior Vice President & Chief Product Officer	Michael Francis Haverkamp	Senior Vice President
Ronald Gene Heibert	Senior Vice President & Chief Corporate Actuary	David Dale Herr, Jr.	Senior Vice President
Stephen Ray Murphy	Senior Vice President	George Barclay Pearson, Jr.	Senior Vice President
Arthur James Roberts	Senior Vice President & CFO	James Clive Smith	Senior Vice President
Barbara Ann Turner	President & COO, ONESCO	Paul Joseph Twilling	Senior Vice President

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Howard Charles Becker	Jack Elliott Brown	Joseph Alex Campanella
Christopher Allen Carlson	Thomas Gerald Cody	Ronald John Dolan	Victoria Buyniski Gluckman
John Weber Hayden	Gary Thomas Huffman	James Francis Orr	John Russell Phillips
John Michael Schlotman			

State of..... Ohio
County of..... Hamilton

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

(Signature)	(Signature)	(Signature)
Gary Thomas Huffman	Therese Susan McDonough	Joseph Richard Sander
(Printed Name)	(Printed Name)	(Printed Name)
President, Chairman, & CEO	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of February 2013

Roxanna S Henry, Notary Public
May 11, 2014

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 _____

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	9,319,935	0.1	9,319,935	0	9,319,935	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	42,358,965	0.7	42,358,965	0	42,358,965	0.7
1.22 Issued by U.S. government sponsored agencies	21,809,007	0.3	21,809,007	0	21,809,007	0.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	3,847,041	0.1	3,847,041	0	3,847,041	0.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	212,020,144	3.3	212,020,144	0	212,020,144	3.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	980,113	0.0	980,113	0	980,113	0.0
1.43 Revenue and assessment obligations	36,200,968	0.6	36,200,968	0	36,200,968	0.6
1.44 Industrial development and similar obligations	14,851,046	0.2	14,851,046	0	14,851,046	0.2
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	54,428,627	0.8	54,428,627	0	54,428,627	0.8
1.512 Issued or guaranteed by FNMA and FHLMC	5,293,652	0.1	5,293,652	0	5,293,652	0.1
1.513 All other	8,036,898	0.1	8,036,898	0	8,036,898	0.1
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	211,324,575	3.3	211,324,575	0	211,324,575	3.3
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521	3,102,475	0.0	3,102,475	0	3,102,475	0.0
1.523 All other	325,393,757	5.0	325,393,757	0	325,393,757	5.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,520,185,193	38.8	2,520,185,193	0	2,520,185,193	38.8
2.2 Unaffiliated non-U.S. securities (including Canada)	745,809,919	11.5	745,809,919	0	745,809,919	11.5
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	129,277,794	129,277,794	2.0
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	16,784,897	0.3	16,784,897	0	16,784,897	0.3
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	1,345,615	0.0	1,345,615	0	1,345,615	0.0
3.4 Other equity securities:						
3.41 Affiliated	464,265,912	7.2	464,265,912	0	464,265,912	7.2
3.42 Unaffiliated	36,552,300	0.6	36,552,300	0	36,552,300	0.6
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	854,363,975	13.2	854,363,975	0	854,363,975	13.2
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	296,500	0.0	296,500	0	296,500	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	3,153,499	0.0	3,153,499	0	3,153,499	0.0
6. Contract loans	267,232,610	4.1	267,232,610	0	267,232,610	4.1
7. Derivatives	15,556,892	0.2	15,556,892	0	15,556,892	0.2
8. Receivables for securities	646,499	0.0	646,499	0	646,499	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	129,277,794	2.0	129,277,794	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	373,839,625	5.8	373,839,625	0	373,839,625	5.8
11. Other invested assets	109,680,252	1.7	109,680,252	0	109,680,252	1.7
12. Total invested assets	6,487,958,683	100.0	6,487,958,683	129,277,794	6,487,958,683	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		3,521,832
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	71,832	
	8.2 Totals, Part 3, Column 9	0	71,832
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		3,450,000
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		3,450,000

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		887,273,641
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	96,772,750	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	96,772,750
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		4,073
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		127,810,540
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	1,875,949	1,875,949
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		854,363,975
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		854,363,975
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)		854,363,975

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	110,133,333	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	110,133,333
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(453,081)	
	5.2 Totals, Part 3, Column 9	0	(453,081)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		109,680,252
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		109,680,252

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,623,219,922
2.	Cost of bonds and stocks acquired, Part 3, Column 7		759,881,146
3.	Accrual of discount		5,302,475
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	1,031,731	
	4.2 Part 2, Section 1, Column 15	(3,337)	
	4.3 Part 2, Section 2, Column 13	(44,340,681)	
	4.4 Part 4, Column 11	1,637,092	(41,675,195)
5.	Total gain (loss) on disposals, Part 4, Column 19		7,057,870
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		605,818,964
7.	Deduct amortization of premium		7,377,203
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1 Part 1, Column 14	6,648,134	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	30,884	6,679,018
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		4,733,911,033
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		4,733,911,033

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	90,012,471	101,287,115	89,188,779	84,666,001
Governments (Including all obligations	2. Canada	9,673,367	10,042,403	9,660,854	9,675,000
guaranteed by governments)	3. Other Countries	922,261	979,825	909,710	925,000
	4. Totals	100,608,099	112,309,343	99,759,343	95,266,001
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	196,117,614	211,326,504	196,123,882	196,245,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	980,113	1,016,456	982,450	980,000
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	322,600,923	351,052,121	322,910,368	315,405,957
Industrial and Miscellaneous and Hybrid	8. United States	2,718,162,136	3,026,080,955	2,729,705,512	2,722,201,457
Securities (Unaffiliated)	9. Canada	111,050,409	121,056,071	111,433,328	109,133,336
	10. Other Countries	765,443,031	828,629,732	766,625,226	767,343,862
	11. Totals	3,594,655,576	3,975,766,758	3,607,764,066	3,598,678,655
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	4,214,962,325	4,651,471,182	4,227,540,109	4,206,575,613
PREFERRED STOCKS	14. United States	16,784,897	16,951,463	16,788,234	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	16,784,897	16,951,463	16,788,234	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	16,784,897	16,951,463	16,788,234	
COMMON STOCKS	20. United States	37,704,101	37,704,101	35,449,532	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	193,814	193,814	87	
	23. Totals	37,897,915	37,897,915	35,449,619	
Parent, Subsidiaries and Affiliates	24. Totals	464,265,912	464,265,912	193,217,595	
	25. Total Common Stocks	502,163,827	502,163,827	228,667,214	
	26. Total Stocks	518,948,724	519,115,290	245,455,448	
	27. Total Bonds and Stocks	4,733,911,049	5,170,586,472	4,472,995,557	

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 Column 6 as a % of Line 9.7	8 Total from Column 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	227,043,668	23,633,536	23,695,276	25,200,476	5,439,517	305,012,473	6.8	278,632,566	6.4	285,362,345	19,650,126
1.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	227,043,668	23,633,536	23,695,276	25,200,476	5,439,517	305,012,473	6.8	278,632,566	6.4	285,362,345	19,650,126
2. **All Other Governments**											
2.1 Class 1	2,924,780	7,670,848	0	0	0	10,595,628	0.2	10,592,024	0.2	9,673,367	922,261
2.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	2,924,780	7,670,848	0	0	0	10,595,628	0.2	10,592,024	0.2	9,673,367	922,261
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1	562,786	15,004,358	69,568,232	80,621,760	29,294,432	195,051,568	4.4	123,597,587	2.8	190,431,590	4,619,978
3.2 Class 2	0	0	0	1,066,045	0	1,066,045	0.0	1,064,886	0.0	1,066,045	0
3.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	562,786	15,004,358	69,568,232	81,687,805	29,294,432	196,117,613	4.4	124,662,473	2.9	191,497,635	4,619,978
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1	980,113	0	0	0	0	980,113	0.0	1,900,447	0.0	980,113	0
4.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	980,113	0	0	0	0	980,113	0.0	1,900,447	0.0	980,113	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1	30,117,031	102,094,991	76,656,350	89,218,439	501,285	298,588,096	6.7	243,737,095	5.6	266,649,729	31,938,367
5.2 Class 2	529,515	9,905,811	9,974,273	3,603,230	0	24,012,829	0.5	27,728,508	0.6	24,012,828	0
5.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	30,646,546	112,000,802	86,630,623	92,821,669	501,285	322,600,925	7.2	271,465,603	6.2	290,662,557	31,938,367

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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Class 1	252,162,304	439,572,765	603,023,734	514,558,011	91,327,243	1,900,644,056	42.5	1,987,813,690	45.6	1,236,989,721	663,654,337
6.2 Class 2	113,901,275	410,692,739	772,215,524	185,925,023	29,443,196	1,512,177,757	33.8	1,407,919,010	32.3	815,959,266	696,218,491
6.3 Class 3	15,174,789	19,099,296	63,855,756	41,134,742	1,394,812	140,659,395	3.1	176,090,471	4.0	80,604,699	60,054,695
6.4 Class 4	5,062,454	41,573,477	676,111	3,493,515	0	50,805,557	1.1	54,375,197	1.2	43,889,100	6,916,457
6.5 Class 5	1,243,915	1,185,781	3,095,996	7,308,508	0	12,834,200	0.3	15,485,002	0.4	6,992,620	5,841,581
6.6 Class 6	507,503	3,470,143	2,815,288	1,777,173	3,164,729	11,734,836	0.3	20,744,119	0.5	8,838,184	2,896,649
6.7 Totals	388,052,240	915,594,201	1,445,682,409	754,196,971	125,329,980	3,628,855,800	81.2	3,662,427,488	84.1	2,193,273,589	1,435,582,210
7. **Hybrid Securities**											
7.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Class 2	0	4,192,692	0	0	0	4,192,692	0.1	4,190,321	0.1	0	4,192,692
7.3 Class 3	0	1,003,468	0	0	0	1,003,468	0.0	1,004,527	0.0	1,003,468	0
7.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	5,196,160	0	0	0	5,196,160	0.1	5,194,848	0.1	1,003,468	4,192,692
8. **Parent, Subsidiaries and Affiliates**											
8.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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 Column 6 as a % of Line 9.7	8 Total from Column 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) 513,790,682	587,976,498	772,943,592	709,598,686	126,562,477	2,710,871,934	60.7	XXX	XXX	1,990,086,865	720,785,069
9.2 Class 2	(d) 114,430,790	424,791,242	782,189,797	190,594,298	29,443,196	1,541,449,323	34.5	XXX	XXX	841,038,139	700,411,183
9.3 Class 3	(d) 15,174,789	20,102,764	63,855,756	41,134,742	1,394,812	141,662,863	3.2	XXX	XXX	81,608,167	60,054,695
9.4 Class 4	(d) 5,062,454	41,573,477	676,111	3,493,515	0	50,805,557	1.1	XXX	XXX	43,889,100	6,916,457
9.5 Class 5	(d) 1,243,915	1,185,781	3,095,996	7,308,508	0	(c) 12,834,200	0.3	XXX	XXX	6,992,620	5,841,581
9.6 Class 6	(d) 507,503	3,470,143	2,815,288	1,777,173	3,164,729	(c) 11,734,836	0.3	XXX	XXX	8,838,184	2,896,649
9.7 Totals	650,210,133	1,079,099,905	1,625,576,540	953,906,921	160,565,214	(b) 4,469,358,712	100.0	XXX	XXX	2,972,453,074	1,496,905,634
9.8 Line 9.7 as a % of Col. 6	14.5	24.1	36.4	21.3	3.6	100.0	XXX	XXX	XXX	66.5	33.5
10. **Total Bonds Prior Year**											
10.1 Class 1	494,306,964	647,816,915	711,346,662	519,206,745	273,596,123	XXX	XXX	2,646,273,409	60.8	1,969,197,451	677,075,958
10.2 Class 2	104,246,941	441,959,738	700,723,515	131,568,835	62,403,696	XXX	XXX	1,440,902,725	33.1	816,855,421	624,047,304
10.3 Class 3	30,649,887	42,522,416	42,868,286	56,487,986	4,566,423	XXX	XXX	177,094,998	4.1	135,182,001	41,912,997
10.4 Class 4	3,076,300	37,308,241	4,485,656	6,629,710	2,875,290	XXX	XXX	54,375,197	1.2	42,341,958	12,033,240
10.5 Class 5	1,834,032	6,453,932	5,122,371	1,924,758	149,909	XXX	XXX	(c) 15,485,002	0.4	9,359,683	6,125,319
10.6 Class 6	567,325	7,796,441	4,263,837	4,921,761	3,194,755	XXX	XXX	(c) 20,744,119	0.5	14,838,382	5,905,737
10.7 Totals	634,681,449	1,183,857,683	1,468,810,327	720,739,795	346,786,196	XXX	XXX	(b) 4,354,875,449	100.0	2,987,774,896	1,367,100,555
10.8 Line 10.7 as a % of Col. 8	14.6	27.2	33.7	16.6	8.0	XXX	XXX	100.0	XXX	68.6	31.4
11. **Total Publicly Traded Bonds**											
11.1 Class 1	420,399,157	377,982,512	518,845,298	561,528,736	111,331,161	1,990,086,864	44.5	1,969,197,451	45.2	1,990,086,864	XXX
11.2 Class 2	39,240,698	239,047,137	412,386,970	126,678,158	23,685,177	841,038,140	18.8	816,855,421	18.8	841,038,140	XXX
11.3 Class 3	3,826,140	10,584,898	25,992,169	40,704,961	500,000	81,608,168	1.8	135,182,001	3.1	81,608,168	XXX
11.4 Class 4	3,090,753	37,304,832	0	3,493,515	0	43,889,100	1.0	42,341,958	1.0	43,889,100	XXX
11.5 Class 5	1,129,648	131,498	0	5,731,473	0	6,992,619	0.2	9,359,683	0.2	6,992,619	XXX
11.6 Class 6	499,430	2,251,476	2,792,752	1,777,173	1,517,355	8,838,185	0.2	14,838,382	0.3	8,838,185	XXX
11.7 Totals	468,185,826	667,302,353	960,017,189	739,914,015	137,033,693	2,972,453,075	66.5	2,987,774,896	68.6	2,972,453,075	XXX
11.8 Line 11.7 as a % of Col. 6	15.8	22.4	32.3	24.9	4.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	10.5	14.9	21.5	16.6	3.1	66.5	XXX	XXX	XXX	66.5	XXX
12. **Total Privately Placed Bonds**											
12.1 Class 1	93,391,525	209,993,986	254,098,294	148,069,950	15,231,316	720,785,071	16.1	677,075,958	15.5	XXX	720,785,071
12.2 Class 2	75,190,092	185,744,105	369,802,827	63,916,140	5,758,018	700,411,182	15.7	624,047,304	14.3	XXX	700,411,182
12.3 Class 3	11,348,649	9,517,866	37,863,587	429,781	894,812	60,054,695	1.3	41,912,997	1.0	XXX	60,054,695
12.4 Class 4	1,971,701	4,268,645	676,111	0	0	6,916,457	0.2	12,033,240	0.3	XXX	6,916,457
12.5 Class 5	114,268	1,054,282	3,095,996	1,577,035	0	5,841,581	0.1	6,125,319	0.1	XXX	5,841,581
12.6 Class 6	8,073	1,218,667	22,536	0	1,647,374	2,896,650	0.1	5,905,737	0.1	XXX	2,896,650
12.7 Totals	182,024,308	411,797,551	665,559,351	213,992,906	23,531,520	1,496,905,636	33.5	1,367,100,555	31.4	XXX	1,496,905,636
12.8 Line 12.7 as a % of Col. 6	12.2	27.5	44.5	14.3	1.6	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	4.1	9.2	14.9	4.8	0.5	33.5	XXX	XXX	XXX	XXX	33.5

(a) Includes $.....785,676,204 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....122,978,228 current year, $.....71,209,727 prior year of bonds with Z designations and $.....0 current year, $.....0 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 $.....131,498 current year, $.....0 prior year of bonds with 5* designations and $.....0 current year, $.....2,000,000 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 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

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 Column 6 as a % of Line 9.5	8 Total from Column 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	215,740,824	1,892,696	14,571,213	11,765,328	0	243,970,061	5.5	278,623,830	6.4	224,319,935	19,650,126
1.2 Residential Mortgage-Backed Securities	10,849,720	19,756,191	5,930,074	1,288,671	3,306	37,827,962	0.8	8,735	0.0	37,827,962	0
1.3 Commercial Mortgage-Backed Securities	453,123	1,984,649	3,193,989	12,146,476	5,436,210	23,214,447	0.5	0	0.0	23,214,448	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	227,043,667	23,633,536	23,695,276	25,200,475	5,439,516	305,012,470	6.8	278,632,565	6.4	285,362,345	19,650,126
2. **All Other Governments**											
2.1 Issuer Obligations	2,924,780	7,670,848	0	0	0	10,595,628	0.2	10,592,024	0.2	9,673,367	922,261
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	2,924,780	7,670,848	0	0	0	10,595,628	0.2	10,592,024	0.2	9,673,367	922,261
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	562,786	15,004,358	69,568,232	81,687,805	29,294,432	196,117,613	4.4	124,662,474	2.9	191,497,635	4,619,978
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	562,786	15,004,358	69,568,232	81,687,805	29,294,432	196,117,613	4.4	124,662,474	2.9	191,497,635	4,619,978
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	980,113	0	0	0	0	980,113	0.0	1,900,447	0.0	980,113	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	980,113	0	0	0	0	980,113	0.0	1,900,447	0.0	980,113	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	4,705,751	34,343,788	30,106,284	29,659,010	0	98,814,833	2.2	70,268,864	1.6	80,658,113	18,156,720
5.2 Residential Mortgage-Backed Securities	25,718,637	76,698,243	55,151,187	58,831,739	501,285	216,901,091	4.9	168,712,712	3.9	203,119,444	13,781,647
5.3 Commercial Mortgage-Backed Securities	222,157	958,771	1,373,152	4,330,920	0	6,885,000	0.2	32,484,028	0.7	6,885,000	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Totals	30,646,545	112,000,802	86,630,623	92,821,669	501,285	322,600,924	7.2	271,465,604	6.2	290,662,557	31,938,367
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	249,927,269	616,901,063	1,291,184,269	648,813,289	115,809,083	2,922,634,973	65.4	2,894,063,531	66.5	1,711,814,747	1,210,820,226
6.2 Residential Mortgage-Backed Securities	68,865,872	156,999,642	97,929,835	86,468,104	4,542,705	414,806,158	9.3	489,096,776	11.2	390,929,354	23,876,805
6.3 Commercial Mortgage-Backed Securities	6,534,371	8,920,514	7,208,291	972,053	1,811,164	25,446,393	0.6	27,795,472	0.6	8,154,260	17,292,133
6.4 Other Loan-Backed and Structured Securities	62,724,728	132,772,981	49,360,014	17,943,525	3,167,027	265,968,274	6.0	251,471,710	5.8	82,375,228	183,593,047
6.5 Totals	388,052,240	915,594,200	1,445,682,409	754,196,971	125,329,979	3,628,855,798	81.2	3,662,427,490	84.1	2,193,273,589	1,435,582,211
7. **Hybrid Securities**											
7.1 Issuer Obligations	0	5,196,160	0	0	0	5,196,160	0.1	5,194,848	0.1	1,003,468	4,192,692
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	5,196,160	0	0	0	5,196,160	0.1	5,194,848	0.1	1,003,468	4,192,692
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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 Column 6 as a % of Line 9.5	8 Total from Column 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	474,841,523	681,008,913	1,405,429,998	771,925,432	145,103,515	3,478,309,381	77.8	XXX	XXX	2,219,947,378	1,258,362,003
9.2 Residential Mortgage-Backed Securities	105,434,229	253,454,076	159,011,096	146,588,514	5,047,296	669,535,211	15.0	XXX	XXX	631,876,760	37,658,452
9.3 Commercial Mortgage-Backed Securities	7,209,651	11,863,934	11,775,432	17,449,449	7,247,374	55,545,840	1.2	XXX	XXX	38,253,708	17,292,133
9.4 Other Loan-Backed and Structured Securities	62,724,728	132,772,981	49,360,014	17,943,525	3,167,027	265,968,274	6.0	XXX	XXX	82,375,228	183,593,047
9.5 Totals	650,210,131	1,079,099,904	1,625,576,540	953,906,920	160,565,212	4,469,358,706	100.0	XXX	XXX	2,972,453,074	1,496,905,635
9.6 Line 9.5 as a % of Col. 6	14.5	24.1	36.4	21.3	3.6	100.0	XXX	XXX	XXX	66.5	33.5
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	465,347,035	795,991,154	1,259,841,726	546,154,257	317,971,846	XXX	XXX	3,385,306,018	77.7	2,222,360,207	1,162,945,813
10.2 Residential Mortgage-Backed Securities	95,879,339	248,352,255	163,298,379	138,178,949	12,109,301	XXX	XXX	657,818,223	15.1	630,850,826	26,967,399
10.3 Commercial Mortgage-Backed Securities	3,219,846	17,033,521	12,416,311	15,486,227	12,123,595	XXX	XXX	60,279,500	1.4	42,847,827	17,431,670
10.4 Other Loan-Backed and Structured Securities	70,235,230	122,480,751	33,253,912	20,920,364	4,581,454	XXX	XXX	251,471,710	5.8	91,716,035	159,755,675
10.5 Totals	634,681,450	1,183,857,681	1,468,810,328	720,739,797	346,786,196	XXX	XXX	4,354,875,452	100.0	2,987,774,896	1,367,100,557
10.6 Line 10.5 as a % of Col. 8	14.6	27.2	33.7	16.6	8.0	XXX	XXX	100.0	XXX	68.6	31.4
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	352,001,240	388,488,007	780,556,023	573,814,884	125,087,223	2,219,947,377	49.7	2,222,360,207	51.0	2,219,947,377	XXX
11.2 Residential Mortgage-Backed Securities	95,344,619	233,222,875	155,093,575	143,587,622	4,628,069	631,876,760	14.1	630,850,826	14.5	631,876,760	XXX
11.3 Commercial Mortgage-Backed Securities	4,679,247	2,943,420	8,352,600	16,477,396	5,801,045	38,253,708	0.9	42,847,827	1.0	38,253,708	XXX
11.4 Other Loan-Backed and Structured Securities	16,160,720	42,648,050	16,014,992	6,034,113	1,517,355	82,375,229	1.8	91,716,035	2.1	82,375,229	XXX
11.5 Totals	468,185,826	667,302,352	960,017,190	739,914,015	137,033,692	2,972,453,074	66.5	2,987,774,896	68.6	2,972,453,074	XXX
11.6 Line 11.5 as a % of Col. 6	15.8	22.4	32.3	24.9	4.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	10.5	14.9	21.5	16.6	3.1	66.5	XXX	XXX	XXX	66.5	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	122,840,283	292,520,906	624,873,975	198,110,547	20,016,292	1,258,362,003	28.2	1,162,945,813	26.7	XXX	1,258,362,003
12.2 Residential Mortgage-Backed Securities	10,089,611	20,231,200	3,917,521	3,000,892	419,227	37,658,451	0.8	26,967,399	0.6	XXX	37,658,451
12.3 Commercial Mortgage-Backed Securities	2,530,405	8,920,514	3,422,832	972,053	1,446,329	17,292,133	0.4	17,431,670	0.4	XXX	17,292,133
12.4 Other Loan-Backed and Structured Securities	46,564,009	90,124,931	33,345,022	11,909,413	1,649,672	183,593,047	4.1	159,755,675	3.7	XXX	183,593,047
12.5 Totals	182,024,308	411,797,551	665,559,350	213,992,905	23,531,520	1,496,905,634	33.5	1,367,100,557	31.4	XXX	1,496,905,634
12.6 Line 12.5 as a % of Col. 6	12.2	27.5	44.5	14.3	1.6	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	4.1	9.2	14.9	4.8	0.5	33.5	XXX	XXX	XXX	XXX	33.5

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	262,396,312	262,396,312	0	0	0
2. Cost of short-term investments acquired	69,060,969,584	69,060,969,584	0	0	0
3. Accrual of discount	30,499	30,499	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	69,069,000,000	69,069,000,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	254,396,395	254,396,395	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	254,396,395	254,396,395	0	0	0

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

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)		10,520,268
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	937,209	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	937,209
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	(3,403,351)	
3.2	Section 2, Column 19	0	(3,403,351)
4.	Total gain (loss) on termination recognized, Section 2, Column 22		0
5.	Considerations received/(paid) on terminations, Section 2, Column 15		0
6.	Amortization:		
6.1	Section 1, Column 19	0	
6.2	Section 2, Column 21	0	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20	0	
7.2	Section 2, Column 23	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18	0	
8.2	Section 2, Column 20	0	0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		8,054,126
10.	Deduct nonadmitted assets		0
11.	Statement value at end of current period (Line 9 minus Line 10)		8,054,126

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year				(10,722,709)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote)				3,729,849
3.1	Change in variation margin on open contracts:				
3.11	Section 1, Column 15, current year minus		(6,992,860)		
3.12	Section 1, Column 15, prior year		(10,722,709)	3,729,849	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus	(6,992,860)			
3.24	Section 1, Column 16, prior year	(10,722,709)	3,729,849	3,729,849	
3.3	Subtotal (Line 3.1 minus Line 3.2)				1
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)		(233,917,870)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
4.22	Amount recognized (Section 2, Column 16)	(233,917,870)	(233,917,870)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				0
5.2	Used to adjust basis of hedged items				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(6,992,860)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(6,992,860)

Sch. DB-Pt. C-Sn. 1
NONE

Sch. DB-Pt. C-Sn. 2
NONE

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	8,054,126	
2.	Part B, Section 1, Column 14	(6,992,860)	
3.	Subtotal (Line 1 plus Line 2)		1,061,266
4.	Part D, Column 5	15,556,892	
5.	Part D, Column 6	(14,495,626)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	8,054,126	
8.	Part B, Section 1, Column 13	(6,992,860)	
9.	Total (Line 7 plus Line 8)		1,061,266
10.	Part D, Column 8	15,556,892	
11.	Part D, Column 9	(14,495,626)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 19	(54,445,337)	
15.	Part D, Column 11	(54,445,337)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0
2. Cost of cash equivalents acquired	0	0	0
3. Accrual of discount	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	0	0	0
6. Deduct consideration received on disposals	0	0	0
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

NONE

(a) Indicate the category of such investments, 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 Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
RE 1160 Office		Springfield	OH	07/01/1956	10/14/2011	46,500	0	46,500	46,500	0	0	0	0	0	2,500	0
RE 1161 Filling & Service Station		Santa Fe	CA	08/19/1956	10/14/2011	1	0	1	1	0	0	0	0	0	1,910	0
RE 1210 Office		Springfield	OH	03/02/1965	10/14/2011	250,000	0	250,000	250,000	0	0	0	0	0	15,000	0
0499999. Total - Properties Held for the Production of Income						296,501	0	296,501	296,501	0	0	0	0	0	19,410	0
Properties Held for Sale																
RE 1347 Retail		Columbus	OH	12/15/2002	10/14/2011	3,859,582	0	3,153,499	3,153,499	71,832	0	0	(71,832)	0	384,205	23,886
0599999. Total - Properties Held for Sale						3,859,582	0	3,153,499	3,153,499	71,832	0	0	(71,832)	0	384,205	23,886
0699999. Totals						4,156,083	0	3,450,000	3,450,000	71,832	0	0	(71,832)	0	403,615	23,886

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

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	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other Than Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
0024502		HOLLAND TWP	MI		11/16/1993	8.500	89,215	0	0	0	0	0	1,485,000	12/31/2011
0024509		NASHVILLE	TN		05/11/1994	8.625	483,830	0	0	0	0	0	4,625,000	12/31/2011
0024520		MC DONOUGH	GA		09/28/1994	8.750	624,228	0	0	0	0	0	7,500,000	12/31/2011
0024586		BESSEMER	AL		12/20/1995	8.250	960,760	0	0	0	0	0	5,595,000	12/31/2011
0024589		HOUGHTON LAKE	MI		12/01/1995	10.000	1,462,941	0	0	0	0	0	5,160,000	12/31/2010
0024596		CHRISTIANA HUN	DE		01/30/1996	7.900	556,436	0	0	0	0	0	6,400,000	12/31/2011
0024627	O	MACOMB	IL		06/11/1996	7.500	19,758	0	0	0	0	0	180,000	12/31/2011
0024648		NEW IBERIA	LA		09/09/1996	8.250	1,172,476	0	0	0	0	0	7,105,000	12/31/2011
0024652		VERNON TWP	PA		09/19/1996	8.500	1,584,541	0	0	0	0	0	7,260,000	12/31/2011
0024655		PITTSBURGH	PA		10/09/1996	7.750	1,758,639	0	0	0	0	0	10,475,000	12/31/2011
0024667		MIAMI TWP	OH		12/19/1996	8.650	3,516,649	0	0	0	0	0	15,070,000	12/31/2011
0024669		CHATTANOOGA	TN		12/23/1996	8.250	1,130,658	0	0	0	0	0	5,160,000	12/31/2011
0024673		CAPITOL HEIGHTS	MD		12/26/1996	8.300	380,768	0	0	0	0	0	2,365,000	12/31/2011
0024692		ACWORTH	GA		03/10/1997	8.000	1,986,231	0	0	0	0	0	9,125,000	12/31/2011
0024696		COLUMBUS	OH		03/25/1997	8.117	5,160,841	0	0	0	0	0	13,580,000	12/31/2011
0024715		QUAKERTOWN	PA		05/28/1997	8.050	2,275,346	0	0	0	0	0	26,140,000	12/31/2011
0024723		FARRAGUT	TN		06/17/1997	8.200	345,679	0	0	0	0	0	2,095,000	12/31/2011
0024731		HAVELOCK	NC		07/11/1997	8.375	708,841	0	0	0	0	0	2,925,000	12/31/2010
0024739		CHILLUM	MD		08/18/1997	8.375	2,987,647	0	0	0	0	0	11,480,000	12/31/2011
0024757		FORT DODGE	IA		10/10/1997	8.000	1,118,675	0	0	0	0	0	3,995,000	12/31/2012
0024764		SYOSSET	NY		11/20/1997	8.070	2,811,038	0	0	0	0	0	21,450,000	12/31/2011
0024768		BEREA	SC		01/05/1998	7.220	2,126,662	0	0	0	0	0	7,925,000	12/31/2010
0024773		TONAWANDA	NY		02/13/1998	7.000	33,932	0	0	0	0	0	1,300,000	12/31/2011
0024774		HUNTSVILLE	AL		03/03/1998	7.610	3,239,116	0	0	0	0	0	13,725,000	12/31/2011
0024778		MASON	OH		03/20/1998	7.500	3,140,184	0	0	0	0	0	6,115,000	12/31/2011
0024779	O	HEMPFIELD TWP	PA		03/25/1998	7.300	260,106	0	0	0	0	0	1,000,500	12/31/2011
0024783		KNOX COUNTY	TN		04/01/1998	7.500	118,621	0	0	0	0	0	6,135,000	12/31/2011
0024787		HOPKINS	MN		06/23/1998	7.250	3,063,063	0	0	0	0	0	7,740,000	12/31/2011
0024789	O	ANDERSON	SC		07/22/1998	7.020	129,709	0	0	0	0	0	558,000	12/31/2010
0024816		OHIO TWP	PA		11/23/1998	7.300	2,574,710	0	0	0	0	0	9,350,000	12/31/2011
0024817		SOUTH POINT	OH		11/25/1998	7.220	252,552	0	0	0	0	0	790,000	12/31/2011
0024819	O	MADISON	WI		12/10/1998	7.240	81,411	0	0	0	0	0	316,000	12/31/2011
0024820		MOUNT HOLLY	NC		12/15/1998	6.900	1,087,786	0	0	0	0	0	4,350,000	12/31/2011
0024821		RALEIGH	NC		12/16/1998	7.160	158,280	0	0	0	0	0	2,970,000	12/31/2011
0024824		MT JACKSON	VA		12/28/1998	7.125	1,447,580	0	0	0	0	0	4,595,000	12/31/2010
0024828	O	LYTLE	TX		01/21/1999	6.750	78,347	0	0	0	0	0	742,502	12/31/2011
0024831	O	MONONA	WI		02/01/1999	6.840	87,630	0	0	0	0	0	359,000	12/31/2011
0024834		STANLEY	VA		02/24/1999	7.120	1,145,291	0	0	0	0	0	3,740,000	12/31/2011
0024839	O	LAREDO	TX		03/09/1999	6.970	135,238	0	0	0	0	0	1,783,000	12/31/2011
0024840	O	WESTLAKE	OH		03/11/1999	7.000	17,137	0	0	0	0	0	294,500	12/31/2011
0024843	O	LOUISVILLE	KY		03/23/1999	6.800	27,747	0	0	0	0	0	463,001	12/31/2011
0024847		EL PASO	TX		03/31/1999	6.960	382,437	0	0	0	0	0	5,030,000	12/31/2011
0024861		FRANKENMUTH	MI		06/30/1999	6.950	323,431	0	0	0	0	0	6,960,000	12/31/2011

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	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other Than Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0024868	O	NEW ALBANY	OH		.09/23/1999	7.250	45,298	0	0	0	0	0	135,500	12/31/2011
0024876		INDEPENDENCE	KY		.11/29/1999	8.230	1,281,459	0	0	0	0	0	4,145,000	12/31/2011
0024879		KANSAS CITY	MO		.12/30/1999	7.780	442,075	0	0	0	0	0	1,190,000	12/31/2011
0024890		LAWRENCE	KS		.08/07/2000	7.375	5,099,171	0	0	0	0	0	12,050,000	12/31/2011
0024894		DEERFIELD TWP	OH		.12/08/2000	8.250	935,852	0	0	0	0	0	2,345,000	12/31/2011
0024900		SAN DIEGO	CA		.04/05/2001	8.375	514,213	0	0	0	0	0	3,100,000	12/31/2011
0024920		SALINE	MI		.03/20/2002	7.250	930,620	0	0	0	0	0	2,475,000	12/31/2011
0024928		MIDDLEBURY	VT		.06/26/2002	7.500	3,156,455	0	0	0	0	0	6,750,000	12/31/2011
0024931		SUMMIT TWP	PA		.07/23/2002	7.530	886,191	0	0	0	0	0	2,445,000	12/31/2011
0024933		WELLINGTON	OH		.07/31/2002	7.840	1,536,988	0	0	0	0	0	4,280,000	12/31/2011
0024937		SAN DIEGO	CA		.08/07/2002	7.790	380,967	0	0	0	0	0	1,425,000	12/31/2011
0024938		PORT HURON	MI		.08/21/2002	7.500	1,024,057	0	0	0	0	0	2,660,000	12/31/2011
0024940		LOUISVILLE	KY		.09/18/2002	7.620	1,676,478	0	0	0	0	0	6,245,000	12/31/2011
0024941		ELLENTON	FL		.09/19/2002	7.630	1,526,017	0	0	0	0	0	3,800,000	12/31/2011
0024943		VOLUSIA COUNTY	FL		.09/30/2002	7.500	872,270	0	0	0	0	0	2,370,000	12/31/2011
0024944		HEMPSTEAD	NY		.10/04/2002	7.580	1,227,915	0	0	0	0	0	3,170,000	12/31/2011
0024953		TROUTVILLE	VA		.11/08/2002	7.550	1,432,899	0	0	0	0	0	3,220,000	12/31/2011
0024955		CORONA	CA		.11/25/2002	6.750	780,620	0	0	0	0	0	2,230,000	12/31/2011
0024956		COEUR D'ALENE	ID		.11/26/2002	7.000	1,301,170	0	0	0	0	0	3,015,000	12/31/2011
0024957		BOYLSTON	MA		.11/26/2002	7.500	2,544,967	0	0	0	0	0	5,615,000	12/31/2011
0024958		OGDEN	UT		.11/26/2002	6.500	1,883,448	0	0	0	0	0	6,790,000	12/31/2011
0024959		ALBUQUERQUE	NM		.12/02/2002	7.126	928,599	0	0	0	0	0	725,000	12/31/2011
0024960		BISBEE	AZ		.12/06/2002	7.500	337,575	0	0	0	0	0	1,330,000	12/31/2011
0024961		LAREDO	TX		.12/12/2002	6.875	1,911,450	0	0	0	0	0	7,540,000	12/31/2011
0024965		CALUMET CITY	IL		.12/19/2002	7.400	1,700,613	0	0	0	0	0	3,705,000	12/31/2011
0024966		AMARILLO	TX		.12/19/2002	6.875	2,942,774	0	0	0	0	0	6,805,000	12/31/2011
0024969		SACRAMENTO	CA		.12/23/2002	7.350	3,395,952	0	0	0	0	0	6,845,000	12/31/2011
0024970		BEVERLY HILLS	CA		.12/23/2002	7.130	3,563,733	0	3,606	0	0	0	5,149,706	11/01/1998
0024971		VISALIA	CA		.12/23/2002	7.110	3,331,037	0	467	0	0	0	4,900,000	12/31/2010
0125359		BIRMINGHAM	AL		.12/03/2007	6.250	1,466,551	0	0	0	0	0	1,830,000	12/31/2011
0125442		MONTGOMERY	AL		.01/27/2010	8.000	847,128	0	0	0	0	0	900,000	12/31/2011
0125514		BIRMINGHAM	AL		.07/06/2011	5.500	4,244,439	0	0	0	0	0	9,170,000	12/31/2011
0125516		HUNTSVILLE	AL		.07/20/2011	5.625	2,283,163	0	0	0	0	0	4,220,000	12/31/2011
0125539		TUSCALOOSA	AL		.11/30/2011	5.500	2,389,609	0	0	0	0	0	5,860,000	12/31/2011
0125540		PRATTVILLE	AL		.12/15/2011	5.250	771,062	0	0	0	0	0	1,120,000	06/21/2011
0325066		TEMPE	AZ		.04/13/2004	6.330	1,849,526	0	0	0	0	0	2,215,000	12/31/2011
0325093		SUN CITY	AZ		.09/17/2004	6.625	433,324	0	0	0	0	0	1,265,000	12/31/2011
0325094		PHOENIX	AZ		.09/17/2004	6.670	673,992	0	0	0	0	0	1,895,000	12/31/2011
0325119		TUCSON	AZ		.01/24/2005	5.750	2,386,141	0	0	0	0	0	3,785,000	12/31/2011
0325344		GLENDALE	AZ		.08/30/2007	6.560	1,185,416	0	0	0	0	0	1,925,000	12/31/2011
0325345		TUCSON	AZ		.08/30/2007	6.560	1,267,174	0	0	0	0	0	1,955,000	12/31/2011
0325410		TUCSON	AZ		.08/29/2008	6.730	5,120,400	0	0	0	0	0	10,865,000	12/31/2011
0325424		TUCSON	AZ		.10/30/2008	6.700	2,595,903	0	0	0	0	0	6,860,000	12/31/2011
0325559		PHOENIX	AZ		.05/22/2012	5.000	970,780	0	0	0	0	0	2,500,000	03/21/2012

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	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other Than Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	or Valuation
0425045		ROGERS	AR		12/05/2003	5.600	5,199,040	0	0	0	0	0	10,845,000	12/31/2011
0425321		FAYETTEVILLE	AR		04/30/2007	6.250	1,160,731	0	0	0	0	0	3,815,000	12/31/2011
0425509		LITTLE ROCK	AR		06/29/2011	5.650	2,699,346	0	0	0	0	0	6,545,000	12/31/2011
0524998		SANTA ROSA	CA		05/15/2003	6.600	988,445	0	0	0	0	0	3,525,000	12/31/2011
0525008		SAN PEDRO	CA		07/16/2003	6.125	2,749,324	0	0	0	0	0	13,200,000	11/16/2012
0525071		LOS ANGELES	CA		04/30/2004	6.125	1,868,259	0	0	0	0	0	4,180,000	12/31/2011
0525083		LEMON GROVE	CA		07/16/2004	6.500	3,103,892	0	0	0	0	0	18,040,000	12/31/2011
0525099		SACRAMENTO	CA		09/30/2004	7.350	814,513	0	0	0	0	0	1,640,000	12/31/2011
0525147		TEMECULA	CA		06/15/2005	6.090	745,261	0	0	0	0	0	1,265,000	12/31/2011
0525175		HAYWARD	CA		09/30/2005	5.600	1,467,827	0	0	0	0	0	3,665,000	12/31/2011
0525198		BARSTOW	CA		12/21/2005	5.760	3,391,092	0	0	0	0	0	8,200,000	12/31/2011
0525238		ONTARIO	CA		05/25/2006	6.250	1,266,224	0	0	0	0	0	2,585,000	12/31/2010
0525273		HOMEWOOD	CA		10/30/2006	6.660	5,828,918	0	0	0	0	0	13,110,000	12/31/2010
0525276		SANTA MONICA	CA		11/07/2006	6.580	890,129	0	0	0	0	0	3,985,000	12/31/2011
0525323		NATIONAL CITY	CA		05/02/2007	5.000	4,557,303	0	0	0	0	0	8,100,000	12/31/2011
0525346		CLOVIS	CA		09/14/2007	6.570	2,256,987	0	0	0	0	0	2,960,000	12/31/2011
0525394		FRESNO	CA		05/19/2008	6.330	2,469,380	0	0	0	0	0	3,075,000	12/31/2011
0525395		CUPERTINO	CA		05/22/2008	6.000	2,686,837	0	0	0	0	0	8,630,000	12/31/2011
0525413		ALTADENA	CA		09/09/2008	6.620	4,623,851	0	0	0	0	0	12,425,000	12/31/2011
0525414		BREA	CA		09/22/2008	6.460	3,230,968	0	0	0	0	0	4,515,000	12/31/2011
0525441		MONTEREY PARK	CA		12/29/2009	6.125	4,088,931	0	0	0	0	0	14,565,000	12/31/2011
0525471		SAN DIEGO	CA		10/28/2010	6.500	1,824,092	0	0	0	0	0	5,800,000	09/15/2010
0525498		COSTA MESA	CA		04/26/2011	5.680	3,626,722	0	0	0	0	0	7,555,000	12/31/2011
0525527		GLENDALE	CA		09/28/2011	5.500	1,896,497	0	0	0	0	0	4,005,000	12/31/2011
0525530		YUCCA VALLEY	CA		10/18/2011	5.625	2,571,833	0	0	0	0	0	4,750,000	09/01/2011
0525557		HUNTINGTON BEACH	CA		05/17/2012	5.125	6,761,680	0	0	0	0	0	13,800,000	04/12/2012
0525574		BAKERSFIELD	CA		09/25/2012	4.750	1,632,667	0	0	0	0	0	2,470,000	07/27/2012
0525580		CAMARILLO	CA		10/23/2012	5.000	2,391,020	0	0	0	0	0	4,850,000	08/13/2012
0525588		BERMUDA DUNES	CA		12/03/2012	4.875	3,500,000	0	0	0	0	0	5,700,000	08/20/2012
0624981		HIGHLANDS RANCH	CO		02/21/2003	7.250	644,067	0	0	0	0	0	2,645,000	12/31/2010
0625177		AURORA	CO		09/30/2005	5.600	1,040,012	0	0	0	0	0	3,175,000	12/31/2011
0625310		COLORADO SPRINGS	CO		03/19/2007	6.320	5,475,316	0	0	0	0	0	9,145,000	12/31/2011
0625525		WINDSOR	CO		09/28/2011	5.500	3,845,154	0	0	0	0	0	9,900,000	08/11/2011
0725266		NEW CANAAN	CT		09/18/2006	6.600	4,137,474	0	0	0	0	0	5,665,000	12/31/2011
0925303		WASHINGTON DC	DC		01/31/2007	6.260	2,757,866	0	0	0	0	0	5,680,000	12/31/2011
0R24190		DOUGLASVILLE	GA		09/01/1998	7.750	235,548	0	0	0	0	0	3,850,000	12/31/2011
0R24206		ALAMO HEIGHTS	TX		02/02/1999	7.250	286,945	0	0	0	0	0	5,410,000	12/31/2011
0R24373		ST PAUL	MN		06/08/2000	8.250	269,870	0	0	0	0	0	2,280,000	12/31/2011
0R24396		WHITMORE LAKE	MI		08/26/1999	7.250	2,889,533	0	0	0	0	0	8,515,000	12/31/2011
0R24431		WHITMORE LAKE	MI		08/26/1999	7.250	259,722	0	0	0	0	0	765,000	12/31/2011
0R24452		EL TORO	CA		11/24/1998	6.900	185,527	0	0	0	0	0	4,365,000	12/31/2011
0R24568		BURNSVILLE	MN		12/05/2002	6.750	1,037,767	0	0	0	0	0	1,855,000	12/31/2011
0R24671		GIG HARBOR	WA		12/30/2002	6.250	713,727	0	0	0	0	0	1,690,000	12/31/2011
0R24717		DELTA TWP	MI		12/27/2002	6.500	1,658,245	0	0	0	0	0	3,505,000	12/31/2011

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	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other Than Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0S24376		INDIANAPOLIS	IN		11/01/2002	7.000	645,950	0	0	0	0	0	1,195,000	12/31/2011
0S24404		GIG HARBOR	WA		12/30/2002	6.250	901,671	0	0	0	0	0	2,040,000	12/31/2011
1025079		VIERA	FL		06/09/2004	6.760	490,436	0	0	0	0	0	1,155,000	12/31/2011
1025155		LAKELAND	FL		07/08/2005	5.510	2,495,443	0	0	0	0	0	4,135,000	12/31/2011
1025200		SAN CARLOS PARK	FL		12/28/2005	5.800	4,751,511	0	0	0	0	0	9,845,000	12/31/2011
1025265		WEST PALM BEACH	FL		09/12/2006	6.670	881,340	0	0	0	0	0	1,850,000	12/31/2010
1025305		ORLANDO	FL		02/26/2007	6.030	4,322,423	0	0	0	0	0	8,645,000	12/31/2011
1025317		DORAL	FL		04/24/2007	6.020	3,011,625	0	0	0	0	0	5,300,000	12/31/2011
1025384		JACKSONVILLE BEACH	FL		02/22/2008	6.500	3,111,309	0	0	0	0	0	3,730,000	12/31/2011
1025390		PENSACOLA BEACH	FL		04/11/2008	6.375	1,073,470	0	0	0	0	0	1,760,000	12/31/2011
1025399		TAMPA	FL		06/02/2008	6.550	1,274,300	0	0	0	0	0	3,585,000	12/31/2011
1025400		ODESSA	FL		06/09/2008	6.270	2,956,688	0	0	0	0	0	4,280,000	12/31/2011
1025490		ORLANDO	FL		03/25/2011	5.910	2,737,116	0	0	0	0	0	5,760,000	12/31/2011
1025520		ORLANDO	FL		08/09/2011	5.750	4,448,644	0	0	0	0	0	6,665,000	12/31/2011
1025541		JACKSONVILLE	FL		12/20/2011	5.000	1,766,045	0	0	0	0	0	6,630,000	12/31/2011
1025549		APOPKA	FL		03/28/2012	5.375	999,652	0	0	0	0	0	1,700,000	11/15/2011
1025595		CAPE CORAL	FL		12/21/2012	5.000	2,520,000	0	0	0	0	0	4,800,000	11/20/2012
1125052		FT OGLETHORPE	GA		01/20/2004	6.000	1,187,236	0	0	0	0	0	2,465,000	12/31/2011
1125178		CANTON	GA		10/05/2005	5.500	1,236,694	0	0	0	0	0	2,635,000	12/31/2009
1125285		LITHONIA	GA		12/13/2006	6.300	4,399,121	0	0	0	0	0	7,760,000	12/31/2010
1325034		COEUR D'ALENE	ID		10/17/2003	6.250	6,877,843	0	0	0	0	0	13,155,000	04/18/2012
1325086		POCATELLO	ID		07/30/2004	5.740	798,205	0	0	0	0	0	2,580,000	12/31/2011
1325109		IDAHO FALLS	ID		11/18/2004	5.970	611,696	0	0	0	0	0	1,780,000	12/31/2011
1325358		MERIDIAN	ID		11/30/2007	6.460	5,430,743	0	0	0	0	0	14,885,000	12/31/2011
1325526		COEUR D'ALENE	ID		09/28/2011	5.500	2,997,343	0	0	0	0	0	7,315,000	12/31/2011
1325570		COEUR D'ALENE	ID		08/16/2012	5.250	1,977,920	0	0	0	0	0	3,755,000	04/18/2012
1425281		ORLAND PARK	IL		11/29/2006	6.570	1,424,878	0	0	0	0	0	2,355,000	12/31/2011
1425512		WAUKEGAN	IL		06/30/2011	6.000	1,827,211	0	0	0	0	0	3,100,000	05/27/2011
1425518		WOODRIVER	IL		07/27/2011	5.500	1,476,768	0	0	0	0	0	2,925,000	12/31/2011
1425562		CHICAGO HEIGHTS	IL		06/28/2012	5.000	4,562,287	0	0	0	0	0	7,350,000	05/18/2012
1425589		BUFFALO GROVE	IL		12/12/2012	5.000	7,000,000	0	0	0	0	0	12,850,000	11/01/2012
1525013		FISHERS	IN		07/29/2003	6.250	1,158,710	0	0	0	0	0	1,790,000	12/31/2011
1525032		SELLERSBURG	IN		10/06/2003	6.250	119,589	0	0	0	0	0	2,660,000	12/31/2011
1525053		LAWRENCE	IN		02/02/2004	7.105	797,615	0	0	0	0	0	1,450,000	12/31/2011
1525061		FISHERS	IN		03/15/2004	6.770	638,935	0	0	0	0	0	1,695,000	12/31/2011
1525102		INDIANAPOLIS	IN		10/29/2004	5.750	766,167	0	0	0	0	0	2,185,000	12/31/2011
1525124		DECATUR	IN		02/28/2005	6.000	895,985	0	0	0	0	0	1,875,000	12/31/2011
1525125		CARMEL	IN		03/09/2005	5.780	1,655,404	0	0	0	0	0	2,915,000	12/31/2011
1525126		GREENWOOD	IN		03/09/2005	5.750	1,549,152	0	0	0	0	0	2,205,000	12/31/2010
1525127		GREENWOOD	IN		03/09/2005	5.750	1,564,060	0	0	0	0	0	2,220,000	12/31/2011
1525174		FISHERS	IN		09/29/2005	5.500	1,508,280	0	0	0	0	0	3,345,000	12/31/2011
1525213		INDIANAPOLIS	IN		02/14/2006	5.990	630,622	0	0	0	0	0	1,420,000	12/31/2011
1525221		INDIANAPOLIS	IN		03/17/2006	6.250	272,232	0	0	0	0	0	1,500,000	12/31/2011
1525288		INDIANAPOLIS	IN		12/20/2006	6.300	1,612,925	0	0	0	0	0	2,285,000	12/31/2011

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	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other Than Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1525296		INDIANAPOLIS	IN		12/29/2006	6.160	1,935,449	0	0	0	0	0	2,795,000	12/31/2011
1525308		INDIANAPOLIS	IN		03/06/2007	6.630	1,932,897	0	0	0	0	0	5,185,000	12/31/2010
1525339		INDIANAPOLIS	IN		08/15/2007	6.380	1,399,680	0	0	0	0	0	1,885,000	12/31/2011
1525348		INDIANAPOLIS	IN		09/21/2007	6.650	1,220,085	0	0	0	0	0	1,665,000	12/31/2011
1525418		GREENFIELD	IN		10/01/2008	6.540	4,546,525	0	0	0	0	0	7,755,000	12/31/2011
1525470		INDIANAPOLIS	IN		10/28/2010	5.500	2,489,300	0	0	0	0	0	6,230,000	12/31/2011
1525497		INDIANAPOLIS	IN		04/19/2011	5.600	2,556,112	0	0	0	0	0	4,775,000	03/21/2011
1525500		CARMEL	IN		04/28/2011	5.870	2,404,778	0	0	0	0	0	4,715,000	12/31/2011
1525586		FISHERS	IN		11/29/2012	4.750	1,300,000	0	0	0	0	0	2,075,000	11/15/2012
1525593		INDIANAPOLIS	IN		12/21/2012	4.500	2,100,000	0	0	0	0	0	4,090,000	11/12/2012
1624983		JOHNSTON	IA		02/26/2003	6.500	2,817,603	0	0	0	0	0	5,385,000	12/31/2011
1625051		MASON CITY	IA		01/07/2004	6.000	2,416,862	0	0	0	0	0	14,210,000	12/31/2011
1625063		URBANDALE	IA		03/17/2004	6.310	2,997,841	0	0	0	0	0	4,800,000	12/31/2011
1625524		WEST DES MOINES	IA		09/26/2011	5.500	1,428,079	0	0	0	0	0	2,150,000	08/03/2011
1725207		LAWRENCE	KS		02/09/2006	5.870	2,562,271	0	0	0	0	0	5,165,000	12/31/2010
1725298		WICHITA	KS		01/18/2007	6.430	2,808,060	0	0	0	0	0	4,470,000	12/31/2011
1725590		WITITA	KS		12/13/2012	4.750	2,350,000	0	0	0	0	0	3,325,000	10/02/2012
1825019		FERN CREEK	KY		08/27/2003	6.500	555,338	0	0	0	0	0	1,950,000	12/31/2011
1825062		LOUISVILLE	KY		03/17/2004	6.180	2,488,332	0	0	0	0	0	8,225,000	12/31/2011
1825215		OWENSBORO	KY		02/23/2006	6.050	954,256	0	0	0	0	0	2,250,000	12/31/2010
1825379		COLD SPRING	KY		01/31/2008	6.100	2,986,431	0	0	0	0	0	5,825,000	12/31/2011
1825386		LOUISVILLE	KY		03/14/2008	6.150	1,462,384	0	0	0	0	0	1,970,000	12/31/2011
1825472		NEWPORT	KY		10/29/2010	6.000	4,420,871	0	0	0	0	0	14,025,000	12/31/2011
1825479		LOUISVILLE	KY		12/14/2010	5.500	4,109,353	0	0	0	0	0	7,070,000	12/31/2011
1825555		RICHMOND	KY		05/17/2012	4.875	4,027,915	0	0	0	0	0	5,600,000	04/10/2012
1925041		BROSSARD	LA		11/21/2003	5.750	2,028,625	0	0	0	0	0	6,410,000	12/31/2010
1925270		BROUSSARD	LA		09/29/2006	6.800	610,792	0	0	0	0	0	1,890,000	12/31/2010
1925392		LAFAYETTE	LA		05/01/2008	6.100	1,086,369	0	0	0	0	0	1,700,000	12/31/2011
1925561		KENNER	LA		06/11/2012	5.000	3,035,902	0	0	0	0	0	5,300,000	05/10/2012
2125397		ROCKVILLE	MD		05/29/2008	6.150	4,562,625	0	0	0	0	0	11,205,000	12/31/2011
2125430		LAUREL	MD		12/02/2008	6.630	2,491,999	0	0	0	0	0	4,685,000	12/31/2011
2125451		GAITHERSBURG	MD		06/10/2010	7.500	3,843,260	0	0	0	0	0	11,845,000	12/31/2011
2125564		HAGERSTOWN	MD		06/28/2012	4.750	2,172,238	0	0	0	0	0	4,290,000	06/12/2012
2325040		INDEPENDENCE TWP	MI		11/19/2003	6.750	3,623,098	0	0	0	0	0	6,605,000	12/31/2011
2325186		ANN ARBOR	MI		11/01/2005	5.750	1,222,453	0	0	0	0	0	1,790,000	12/31/2011
2325216		NOVI	MI		03/01/2006	6.120	5,407,657	0	0	0	0	0	9,485,000	12/31/2010
2325533		WYOMING	MI		10/26/2011	5.600	1,904,875	0	0	0	0	0	2,840,000	12/31/2011
2325544		KALAMAZOO	MI		02/09/2012	5.000	1,990,494	0	0	0	0	0	5,560,000	11/22/2011
2425030		EAGAN	MN		09/30/2003	6.375	2,052,114	0	0	0	0	0	5,115,000	12/31/2011
2425314		VADNAIS HEIGHTS	MN		04/09/2007	6.110	2,913,941	0	0	0	0	0	5,885,000	12/31/2011
2425517		EDEN PRAIRIE	MN		07/21/2011	6.375	5,121,443	0	0	0	0	0	14,340,000	12/31/2011
2425578		ST CLOUD	MN		10/15/2012	4.750	1,990,708	0	0	0	0	0	5,330,000	08/17/2012
2625211		CHESTERFIELD	MO		02/14/2006	5.780	6,917,415	0	0	0	0	0	12,975,000	12/31/2011
2625376		RIVERSIDE	MO		01/28/2008	5.800	7,880,752	0	0	0	0	0	11,355,000	12/31/2010

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	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other Than Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2725476		KALISPELL	MT		.11/23/2010	6.250	3,555,769	0	0	0	0	0	12,050,000	12/31/2011
2824984		OMAHA	NE		.02/28/2003	6.500	2,171,465	0	0	0	0	0	4,470,000	12/31/2011
2825214		RALSTON	NE		.02/16/2006	6.200	1,208,325	0	0	0	0	0	3,710,000	12/31/2011
2825220		OMAHA	NE		.03/09/2006	5.740	1,942,938	0	0	0	0	0	2,265,000	12/31/2011
2825301		OMAHA	NE		.01/29/2007	6.280	123,452	0	0	0	0	0	2,265,000	12/31/2011
2925245		LAS VEGAS	NV		.06/20/2006	6.280	1,651,945	0	0	0	0	0	3,140,000	12/31/2011
2925468		LAS VEGAS	NV		.10/27/2010	5.900	2,088,362	0	0	0	0	0	8,800,000	12/31/2011
2925481		LAS VEGAS	NV		.12/15/2010	7.500	4,020,255	0	0	0	0	0	16,924,000	12/31/2011
3125158		BRICK TWP	NJ		.07/19/2005	6.050	4,125,237	0	0	0	0	0	8,955,000	12/31/2011
3125306		OAKLAND	NJ		.03/01/2007	6.320	2,311,943	0	0	0	0	0	5,360,000	12/31/2011
3125558		WILLIAMSTOWN	NJ		.05/18/2012	5.125	2,150,598	0	0	0	0	0	3,950,000	04/11/2012
3225074		ALBUQUERUQE	NM		.05/19/2004	6.527	1,051,978	0	0	0	0	0	2,355,000	12/31/2011
3225088		ALBUQUERUE	NM		.08/25/2004	6.540	2,011,952	0	0	0	0	0	3,710,000	12/31/2011
3225150		ALBUQUERQUE	NM		.06/27/2005	5.780	4,146,398	0	0	0	0	0	8,175,000	12/31/2011
3225210		ALBUQUERQUE	NM		.02/13/2006	5.970	1,881,555	0	0	0	0	0	2,520,000	12/31/2011
3225389		ALBUQUERQUE	NM		.04/04/2008	6.380	1,736,468	0	0	0	0	0	3,070,000	12/31/2011
3325101		PULASKI	NY		.10/25/2004	6.660	907,451	0	0	0	0	0	1,690,000	12/31/2011
3325219		CLAY	NY		.12/01/2010	6.500	2,062,722	0	0	0	0	0	2,975,000	01/13/2010
3325353		BAY SHORE	NY		.10/17/2007	6.250	1,801,182	0	0	0	0	0	2,155,000	12/31/2011
3325409		CARLE PLACE	NY		.08/21/2008	7.080	3,664,462	0	0	0	0	0	5,705,000	12/31/2010
3325439		WEST SENECA	NY		.12/22/2009	6.000	2,600,009	0	0	0	0	0	9,675,000	12/31/2010
3325538		LATHAM	NY		.11/28/2011	5.500	2,429,361	0	0	0	0	0	4,550,000	12/31/2011
3425039		CHARLOTTE	NC		.11/14/2003	6.125	1,114,221	0	0	0	0	0	2,690,000	12/31/2011
3425105		MATTHEWS	NC		.11/08/2004	6.230	775,659	0	0	0	0	0	1,420,000	12/31/2011
3425106		WINSTON-SALEM	NC		.11/08/2004	6.470	791,826	0	0	0	0	0	1,460,000	12/31/2011
3425433		CHARLOTTE	NC		.01/23/2009	6.580	2,321,701	0	0	0	0	0	6,435,000	12/31/2010
3425474		GRAHAM	NC		.11/17/2010	5.950	1,653,128	0	0	0	0	0	2,720,000	12/31/2011
3425482		CARRBORO	NC		.12/20/2010	5.150	4,795,826	0	0	0	0	0	6,670,000	12/31/2011
3425504		CARY	NC		.05/31/2011	5.250	2,551,491	0	0	0	0	0	6,010,000	12/31/2011
3425529		GREENSBORO	NC		.09/29/2011	5.500	1,877,245	0	0	0	0	0	3,210,000	12/31/2011
3425560		CHARLOTTE	NC		.05/29/2012	4.875	1,954,171	0	0	0	0	0	8,010,000	03/27/2012
3425579		DURHAM	NC		.10/19/2012	4.750	2,712,182	0	0	0	0	0	4,550,000	06/28/2012
3425584		INDIAN TRAIL	NC		.11/27/2012	4.750	3,490,000	0	0	0	0	0	4,735,000	09/19/2012
3425591		MONROE	NC		.12/18/2012	4.500	1,750,000	0	0	0	0	0	2,900,000	11/09/2012
3425594		MOORESVILLE	NC		.12/21/2012	4.875	2,765,000	0	0	0	0	0	5,165,000	09/19/2012
3624997		LEXINGTON	OH		.05/06/2003	6.750	1,850,939	0	0	0	0	0	3,695,000	12/31/2011
3624999		WASHINGTON TWP	OH		.05/27/2003	6.250	656,966	0	0	0	0	0	1,845,000	12/31/2011
3625022		COLUMBIA TWP	OH		.09/05/2003	6.210	1,403,197	0	0	0	0	0	5,140,000	12/31/2011
3625027		WEST CARROLLTON	OH		.09/29/2003	5.880	953,306	0	0	0	0	0	1,985,000	12/31/2011
3625037		WELLINGTON	OH		.10/24/2003	6.250	1,139,514	0	0	0	0	0	3,290,000	12/31/2011
3625038		MIAMISBURG	OH		.11/14/2003	6.530	627,595	0	0	0	0	0	1,870,000	12/31/2011
3625042		WASHINGTON TWP	OH		.11/21/2003	6.310	591,066	0	0	0	0	0	1,500,000	12/31/2011
3625044		COLUMBUS	OH		.11/24/2003	6.780	549,269	0	0	0	0	0	1,525,000	12/31/2011

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	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other Than Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3625046		CINCINNATI	OH		12/09/2003	6.270	3,850,754	0	0	0	0	0	5,890,000	12/31/2011
3625048		MONTGOMERY	OH		12/30/2003	6.000	22,232,594	0	0	0	0	0	35,000,000	12/31/2011
3625081		WELLINGTON	OH		07/07/2004	5.750	550,509	0	0	0	0	0	1,415,000	12/31/2010
3625100		DAYTON	OH		10/14/2004	6.170	455,613	0	0	0	0	0	1,365,000	12/31/2011
3625128		WESTERVILLE	OH		03/15/2005	5.900	1,000,131	0	0	0	0	0	1,225,000	12/31/2011
3625130		VANDALIA	OH		03/29/2005	5.750	1,939,950	0	0	0	0	0	3,935,000	12/31/2011
3625201		PLAIN CITY	OH		12/29/2005	5.940	990,527	0	0	0	0	0	1,745,000	12/31/2011
3625279		LOVELAND	OH		11/28/2006	6.650	1,523,281	0	0	0	0	0	2,130,000	12/31/2011
3625300		FAIRBORN	OH		01/23/2007	7.390	1,454,827	0	0	0	0	0	4,010,000	12/31/2011
3625341		ELIDA	OH		08/24/2007	6.660	1,267,221	0	0	0	0	0	3,100,000	12/31/2011
3625422		ELYRIA	OH		10/29/2008	6.700	3,245,490	0	0	0	0	0	4,570,000	12/31/2011
3625423		ELYRIA	OH		10/29/2008	6.600	263,354	0	0	0	0	0	685,000	12/31/2011
3625443		MARYSVILLE	OH		02/18/2010	6.000	3,604,105	0	0	0	0	0	9,795,000	12/31/2011
3625445		WADSWORTH	OH		03/09/2010	6.625	1,958,647	0	0	0	0	0	3,380,000	12/31/2011
3625466		CINCINNATI	OH		10/12/2010	4.000	2,848,112	0	0	0	0	0	6,500,000	10/01/2010
3625484		WESTLAKE	OH		12/27/2010	5.500	3,277,166	0	0	0	0	0	6,400,000	12/31/2011
3625508		GAHANNA	OH		06/16/2011	5.500	1,928,610	0	0	0	0	0	3,515,000	12/31/2011
3625547		LIBERTY TOWNSHIP	OH		02/29/2012	5.250	3,897,738	0	0	0	0	0	5,565,000	01/05/2012
3625566		COLUMBUS	OH		07/13/2012	4.500	3,163,533	0	0	0	0	0	6,250,000	06/21/2012
3724985		TULSA	OK		03/03/2003	6.250	305,709	0	0	0	0	0	2,250,000	12/31/2011
3725043		TULSA	OK		11/24/2003	6.360	2,685,760	0	0	0	0	0	5,035,000	12/31/2011
3725098		EDMOND	OK		09/29/2004	6.300	2,958,202	0	0	0	0	0	5,145,000	12/31/2010
3725234		EDOMOND	OK		04/27/2006	6.140	1,463,318	0	0	0	0	0	2,605,000	12/31/2010
3725268		OKLAHOMA CITY	OK		09/28/2006	6.600	1,331,079	0	0	0	0	0	2,680,000	12/31/2011
3725282		OKLAHOMA CITY	OK		11/30/2006	6.280	3,031,832	0	0	0	0	0	5,920,000	12/31/2011
3825076		PORTLAND	OR		05/27/2004	6.340	388,809	0	0	0	0	0	2,030,000	12/31/2011
3825259		HILLSBORO	OR		08/22/2006	6.580	5,531,720	0	0	0	0	0	31,105,000	12/31/2011
3825260		TUALATIN	OR		08/29/2006	6.570	2,835,144	0	0	0	0	0	6,055,000	12/31/2011
3825455		SPRINGFIELD	OR		07/01/2010	6.875	2,186,750	0	0	0	0	0	9,510,000	12/31/2011
3825521		MCMINNVILLE	OR		08/17/2011	5.500	8,101,288	0	0	0	0	0	12,830,000	12/31/2011
3925016		CECIL TOWNSHIP	PA		08/06/2003	6.100	2,070,649	0	0	0	0	0	6,350,000	12/31/2011
3925017		WHITPAIN TWP	PA		08/14/2003	6.000	1,114,931	0	0	0	0	0	2,615,000	12/31/2011
3925018		WHITEMARSH TWP	PA		08/14/2003	6.000	2,063,401	0	0	0	0	0	4,840,000	12/31/2011
3925070		QUAKERTOWN	PA		04/30/2004	6.420	441,225	0	0	0	0	0	5,080,000	12/31/2011
3925343		PHILADELPHIA	PA		08/30/2007	6.560	2,519,104	0	0	0	0	0	5,105,000	12/31/2011
3925428		WASHINGTON	PA		11/26/2008	6.540	3,524,176	0	0	0	0	0	9,710,000	12/31/2011
4124976		LEXINGTON	SC		01/14/2003	7.250	891,876	0	0	0	0	0	2,705,000	12/31/2011
4125311		CHARLESTON	SC		03/28/2007	6.340	7,474,200	0	0	0	0	0	21,610,000	12/31/2011
4125401		PAWLEYS ISLAND	SC		06/16/2008	6.080	6,177,212	0	0	0	0	0	9,515,000	12/31/2011
4125438		SUMMERVILLE	SC		10/09/2009	7.625	2,627,531	0	0	0	0	0	5,965,000	12/31/2011
4125480		CHARLESTON	SC		12/14/2010	6.500	789,091	0	0	0	0	0	2,360,000	12/31/2011
4125542		CHARLESTON	SC		12/20/2011	5.500	1,777,846	0	0	0	0	0	4,550,000	09/22/2011
4125545		NORTH CHARLESTON	SC		02/17/2012	6.000	4,400,379	0	0	0	0	0	35,000,000	01/04/2012
4125556		ROCK HILL	SC		05/17/2012	5.000	5,011,452	0	0	0	0	0	8,080,000	04/27/2012

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	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other Than Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4125576		SPARTANBURG	SC		.10/05/2012	4.750	2,516,931	0	0	0	0	0	3,950,000	09/04/2012
4324986		SEVIERVILLE	TN		.03/21/2003	7.000	990,244	0	0	0	0	0	2,400,000	12/31/2011
4325001		KINGSPORT	TN		.05/30/2003	6.250	599,639	0	0	0	0	0	1,475,000	12/31/2011
4325031		MEMPHIS	TN		.09/30/2003	6.250	466,597	0	0	0	0	0	1,205,000	12/31/2011
4325056		FARRAGUT	TN		.02/23/2004	6.000	1,368,980	0	0	0	0	0	2,085,000	12/31/2011
4325078		BRISTOL	TN		.06/04/2004	6.200	1,327,746	0	0	0	0	0	2,985,000	12/31/2011
4325160		MEMPHIS	TN		.08/04/2005	6.060	1,097,541	0	0	0	0	0	2,370,000	12/31/2011
4325217		FARRAGUT	TN		.03/01/2006	6.170	787,528	0	0	0	0	0	1,645,000	12/31/2011
4325537		COLUMBIA	TN		.11/21/2011	5.250	763,957	0	0	0	0	0	1,360,000	12/31/2011
4325577		CHATTANOOGA	TN		.10/09/2012	4.500	2,390,640	0	0	0	0	0	3,400,000	10/03/2012
4424980		BOERNE	TX		.02/04/2003	6.500	811,736	0	0	0	0	0	2,820,000	12/31/2011
4425006		CONROE	TX		.07/10/2003	6.500	1,438,931	0	0	0	0	0	2,870,000	12/31/2011
4425021		HOLLYWOOD PARK	TX		.08/29/2003	5.750	1,757,167	0	0	0	0	0	3,015,000	12/31/2011
4425028		SAN ANTONIO	TX		.09/30/2003	6.750	5,244,991	0	0	0	0	0	11,500,000	12/31/2011
4425029		EL PASO	TX		.09/30/2003	6.000	522,159	0	0	0	0	0	1,930,000	12/31/2011
4425033		EL PASO	TX		.10/08/2003	5.750	3,391,587	0	0	0	0	0	11,225,000	12/31/2011
4425049		SAN ANTONIO	TX		.12/30/2003	6.070	4,680,168	0	0	0	0	0	9,230,000	12/31/2011
4425064		SAN ANTONIO	TX		.03/31/2004	5.800	2,098,735	0	0	0	0	0	2,745,000	12/31/2011
4425075		CONROE	TX		.05/24/2004	6.230	764,442	0	0	0	0	0	1,590,000	12/31/2011
4425085		SAN ANTONIO	TX		.07/22/2004	5.520	699,495	0	0	0	0	0	1,615,000	12/31/2011
4425090		GRAND PRAIRIE	TX		.09/01/2004	5.512	2,497,158	0	0	0	0	0	5,545,000	12/31/2011
4425103		SAN ANTONIO	TX		.11/03/2004	6.250	1,851,646	0	0	0	0	0	5,460,000	12/31/2011
4425121		BEE CAVE	TX		.02/07/2005	5.625	1,015,561	0	0	0	0	0	2,005,000	12/31/2011
4425148		BEE CAVE	TX		.06/21/2005	6.090	1,104,989	0	0	0	0	0	2,335,000	12/31/2011
4425170		LAREDO	TX		.09/16/2005	5.500	2,835,458	0	0	0	0	0	4,280,000	12/31/2011
4425173		EL PASO	TX		.09/28/2005	5.500	1,563,387	0	0	0	0	0	3,810,000	12/31/2011
4425182		HOUSTON	TX		.10/31/2005	5.600	3,151,496	0	0	0	0	0	6,130,000	12/31/2011
4425218		PFLUGERVILLE	TX		.03/01/2006	6.280	903,999	0	0	0	0	0	1,570,000	12/31/2011
4425277		SAN ANTONIO	TX		.11/21/2006	6.580	1,397,895	0	0	0	0	0	2,230,000	12/31/2011
4425297		HOUSTON	TX		.01/17/2007	6.420	1,186,734	0	0	0	0	0	2,510,000	12/31/2011
4425309		EL PASO	TX		.03/14/2007	6.180	2,277,005	0	0	0	0	0	4,740,000	12/31/2011
4425327		AUSTIN	TX		.06/11/2007	5.000	2,214,791	0	0	0	0	0	3,955,000	12/31/2011
4425330		SAN ANTONIO	TX		.06/25/2007	6.420	2,559,403	0	0	0	0	0	5,610,000	12/31/2011
4425391		CLEAR LAKE	TX		.04/14/2008	6.180	2,856,758	0	0	0	0	0	3,740,000	12/31/2011
4425405		HOUSTON	TX		.07/10/2008	6.000	1,315,118	0	0	0	0	0	2,800,000	12/31/2011
4425421		HOUSTON	TX		.10/15/2008	6.570	7,757,777	0	0	0	0	0	15,725,000	12/31/2011
4425426		HOUSTON	TX		.11/21/2008	6.500	4,442,808	0	0	0	0	0	12,660,000	12/31/2011
4425437		ALAMO HEIGHTS	TX		.10/06/2009	7.000	2,001,266	0	0	0	0	0	5,375,000	12/31/2011
4425456		CORPUS CHRISTI	TX		.07/01/2010	6.000	1,741,648	0	0	0	0	0	4,165,000	12/31/2011
4425463		EL PASO	TX		.09/16/2010	6.000	1,809,535	0	0	0	0	0	2,965,000	12/31/2011
4425464		SAN ANTONIO	TX		.10/05/2010	6.000	4,368,079	0	0	0	0	0	9,675,000	12/31/2011
4425478		EL PASO	TX		.12/06/2010	5.750	2,561,454	0	0	0	0	0	4,965,000	12/31/2011
4425513		ALAMO HEIGHTS	TX		.06/30/2011	5.500	936,721	0	0	0	0	0	2,065,000	12/31/2011
4425535		CONROE	TX		.10/31/2011	5.450	946,809	0	0	0	0	0	1,525,000	12/31/2011

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	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other Than Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4425543		HOUSTON	TX		12/29/2011	5.500	3,742,512	0	0	0	0	0	6,980,000	12/31/2011
4425567		FREDERICKSBURG	TX		07/16/2012	4.875	3,988,378	0	0	0	0	0	6,750,000	06/05/2012
4525007		SALT LAKE COUNTY	UT		07/15/2003	6.000	1,747,529	0	0	0	0	0	6,260,000	12/31/2011
4525097		WEST VALLEY CITY	UT		09/29/2004	6.080	1,056,655	0	0	0	0	0	2,210,000	12/31/2011
4525255		SALT LAKE CITY	UT		08/07/2006	6.550	4,766,049	0	0	0	0	0	8,740,000	12/31/2011
4525328		WEST JORDAN	UT		06/19/2007	6.860	3,344,874	0	0	0	0	0	4,330,000	12/31/2010
4625460		BARRE	VT		08/26/2010	5.750	4,145,847	0	0	0	0	0	8,760,000	12/31/2011
4725136		RICHMOND	VA		04/29/2005	5.875	1,422,910	0	0	0	0	0	3,105,000	12/31/2011
4725313		YORKTOWN	VA		03/30/2007	6.000	2,672,598	0	0	0	0	0	5,280,000	12/31/2010
4725354		DALE CITY	VA		10/29/2007	6.450	1,210,338	0	0	0	0	0	2,035,000	12/31/2011
4725378		NORFOLK	VA		01/30/2008	6.310	7,392,046	0	0	0	0	0	10,250,000	12/31/2010
4725402		ASHLAND	VA		06/23/2008	6.210	2,745,182	0	0	0	0	0	3,750,000	12/31/2010
4725407		CHESTER	VA		07/29/2008	6.680	5,607,887	0	0	0	0	0	9,040,000	12/31/2011
4725453		ALEXANDRIA	VA		06/22/2010	5.500	3,425,611	0	0	0	0	0	6,925,000	12/31/2011
4725492		WOODBRIDGE	VA		04/06/2011	5.500	1,561,108	0	0	0	0	0	3,780,000	12/31/2011
4725501		CHARLOTTESVILLE	VA		05/05/2011	5.500	4,070,439	0	0	0	0	0	5,865,000	12/31/2011
4725563		RICHMOND	VA		06/28/2012	4.750	2,863,402	0	0	0	0	0	4,575,000	05/22/2012
4825004		VANCOUVER	WA		06/30/2003	6.240	1,382,229	0	0	0	0	0	2,545,000	12/31/2011
4825342		TACOMA	WA		08/30/2007	6.250	1,265,722	0	0	0	0	0	1,555,000	12/31/2011
4825448		SNOHOMISH	WA		05/28/2010	6.625	4,112,304	0	0	0	0	0	9,875,000	12/31/2011
4925073		CHARLESTON	WV		05/04/2004	6.140	5,158,746	0	0	0	0	0	10,505,000	12/31/2011
4925347		LEWISBURG	WV		09/20/2007	6.630	1,635,442	0	0	0	0	0	4,450,000	12/31/2011
5024991		TWO RIVERS	WI		03/31/2003	8.020	117,575	0	0	0	0	0	6,525,000	12/31/2010
5025072		OSHKOSH	WI		05/04/2004	6.250	2,839,906	0	0	0	0	0	4,590,000	12/31/2011
5025077		WAUWATOSA	WI		06/03/2004	5.500	1,020,606	0	0	0	0	0	2,060,000	12/31/2011
5025087		OSHKOSH	WI		08/11/2004	6.300	4,013,642	0	0	0	0	0	10,600,000	12/31/2011
5025104		MARSHFIELD	WI		11/04/2004	5.700	5,281,270	0	0	0	0	0	9,870,000	12/31/2011
5025122		HARTLAND	WI		02/15/2005	5.630	1,352,941	0	0	0	0	0	1,600,000	12/31/2011
5025176		PEWAUKEE TWP	WI		09/30/2005	5.600	833,786	0	0	0	0	0	2,100,000	12/31/2011
5025208		PEWAUKEE	WI		02/09/2006	6.090	960,484	0	0	0	0	0	1,685,000	12/31/2011
5325336		MT PLEASANT	SC		08/03/2007	6.140	1,743,661	0	0	0	0	0	3,965,000	12/31/2011
5325337		OMAHA	NE		08/03/2007	6.150	2,300,191	0	0	0	0	0	3,600,000	12/31/2011
5325360		DETROIT	MI		12/06/2007	6.500	7,924,701	0	0	0	0	0	18,075,000	12/31/2011
5325494		SEDALIA	MO		04/07/2011	5.570	1,962,366	0	0	0	0	0	5,520,000	12/31/2011
5325587		TURNERSVILLE	NJ		11/30/2012	4.500	1,212,750	0	0	0	0	0	1,800,000	09/13/2012
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							854,363,977	0	4,073	0	0	0	2,033,430,709	XXX
0899999. Total - Mortgages in Good Standing							854,363,977	0	4,073	0	0	0	2,033,430,709	XXX
3399999. Totals							854,363,977	0	4,073	0	0	0	2,033,430,709	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 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				Actual Cost		Value of
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	at Time of Acquisition	Additional Investment Made After Acquisition	Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0325559	PHOENIX	AZ		05/22/2012	5.000	1,000,000	0	2,500,000
0525557	HUNTINGTON BEACH	CA		05/17/2012	5.125	6,900,000	0	13,800,000
0525574	BAKERSFIELD	CA		09/25/2012	4.750	1,650,000	0	2,470,000
0525580	CAMARILLO	CA		10/23/2012	5.000	2,400,000	0	4,850,000
0525588	BERMUDA DUNES	CA		12/03/2012	4.875	3,500,000	0	5,700,000
1025549	APOPKA	FL		03/28/2012	5.375	1,030,000	0	1,700,000
1025595	CAPE CORAL	FL		12/21/2012	5.000	2,520,000	0	4,800,000
1325570	COEUR D'ALENE	ID		08/16/2012	5.250	2,000,000	0	3,755,000
1425562	CHICAGO HEIGHTS	IL		06/28/2012	5.000	4,650,000	0	7,350,000
1425589	BUFFALO GROVE	IL		12/12/2012	5.000	7,000,000	0	12,850,000
1525586	FISHERS	IN		11/29/2012	4.750	1,300,000	0	2,075,000
1525593	INDIANAPOLIS	IN		12/21/2012	4.500	2,100,000	0	4,090,000
1725590	WITITA	KS		12/13/2012	4.750	2,350,000	0	3,325,000
1825555	RICHMOND	KY		05/17/2012	4.875	4,100,000	0	5,600,000
1925561	KENNER	LA		06/11/2012	5.000	3,100,000	0	5,300,000
2125564	HAGERSTOWN	MD		06/28/2012	4.750	2,200,000	0	4,290,000
2325544	KALAMAZOO	MI		02/09/2012	5.000	2,100,000	0	5,560,000
2425578	ST CLOUD	MN		10/15/2012	4.750	2,000,000	0	5,330,000
3125558	WILLIAMSTOWN	NJ		05/18/2012	5.125	2,200,000	0	3,950,000
3425560	CHARLOTTE	NC		05/29/2012	4.875	2,000,000	0	8,010,000
3425579	DURHAM	NC		10/19/2012	4.750	2,730,000	0	4,550,000
3425584	INDIAN TRAIL	NC		11/27/2012	4.750	3,490,000	0	4,735,000
3425591	MONROE	NC		12/18/2012	4.500	1,750,000	0	2,900,000
3425594	MOORESVILLE	NC		12/21/2012	4.875	2,765,000	0	5,165,000
3625547	LIBERTY TOWNSHIP	OH		02/29/2012	5.250	4,000,000	0	5,565,000
3625566	COLUMBUS	OH		07/13/2012	4.500	3,250,000	0	6,250,000
4125545	NORTH CHARLESTON	SC		02/17/2012	6.000	4,500,000	0	35,000,000
4125556	ROCK HILL	SC		05/17/2012	5.000	5,100,000	0	8,080,000
4125576	SPARTANBURG	SC		10/05/2012	4.750	2,525,000	0	3,950,000
4325577	CHATTANOOGA	TN		10/09/2012	4.500	2,400,000	0	3,400,000
4425567	FREDERICKSBURG	TX		07/16/2012	4.875	4,050,000	0	6,750,000
4725563	RICHMOND	VA		06/28/2012	4.750	2,900,000	0	4,575,000
5325587	TURNERSVILLE	NJ		11/30/2012	4.500	1,212,750	0	1,800,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	96,772,750	0	200,025,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	96,772,750	0	200,025,000
3399999. Totals				XXX	XXX	96,772,750	0	200,025,000

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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
Mortgages Closed by Repayment																	
0024650	ADRIAN	MI		09/11/1996	02/28/2012	403,609	0	0	0	0	0	0	392,150	392,150	0	0	0
0024684	OGDEN	UT		02/12/1997	01/09/2012	56,808	0	0	0	0	0	0	56,808	56,808	0	0	0
0024690	LOUISVILLE	KY		02/27/1997	03/08/2012	65,855	0	0	0	0	0	0	21,998	21,998	0	0	0
0024697	LEXINGTON	KY		03/26/1997	03/29/2012	141,161	0	0	0	0	0	0	35,458	35,458	0	0	0
0024721	FORT COLLINS	CO		06/17/1997	05/01/2012	247,193	0	0	0	0	0	0	91,954	91,954	0	0	0
0024722	FORT COLLINS	CO		06/17/1997	05/01/2012	170,197	0	0	0	0	0	0	58,934	58,934	0	0	0
0024726	WEST DES MOINES	IA		06/24/1997	07/05/2012	74,637	0	0	0	0	0	0	10,772	10,772	0	0	0
0024758	KANSAS CITY	MO		10/22/1997	12/12/2012	2,373,144	0	0	0	0	0	0	2,047,467	2,047,467	0	0	0
0024836	TOPEKA	KS		02/24/1999	04/01/2012	676,280	0	0	0	0	0	0	664,084	664,084	0	0	0
0024858	LIBERTY LAKE	WA		06/02/1999	09/21/2012	2,120,665	0	0	0	0	0	0	2,039,367	2,039,367	0	0	0
0024923	KNOXVILLE	TN		04/30/2002	07/03/2012	2,625,375	0	0	0	0	0	0	2,581,254	2,581,254	0	0	0
0024929	AUSTIN	TX		06/28/2002	05/02/2012	784,454	0	0	0	0	0	0	768,420	768,420	0	0	0
0024932	RICHMOND	VA		07/24/2002	06/28/2012	2,926,657	0	0	0	0	0	0	2,885,635	2,885,635	0	0	0
0024934	HOUSTON	TX		07/31/2002	08/30/2012	1,064,914	0	0	0	0	0	0	1,020,491	1,020,491	0	0	0
0024942	SEVIERVILLE	TN		09/20/2002	02/01/2012	395,732	0	0	0	0	0	0	384,914	384,914	0	0	0
0024945	PHOENIX	AZ		10/09/2002	05/22/2012	980,818	0	0	0	0	0	0	969,739	969,739	0	0	0
0024948	ROUND ROCK	TX		10/24/2002	10/29/2012	2,093,391	0	0	0	0	0	0	2,033,208	2,033,208	0	0	0
0024949	SAVANNAH	GA		10/29/2002	08/09/2012	3,752,473	0	0	0	0	0	0	3,601,580	3,601,580	0	0	0
0024951	KISSIMMEE	FL		11/08/2002	09/04/2012	4,048,308	0	0	0	0	0	0	3,971,547	3,971,547	0	0	0
0024952	FISHERS	IN		11/08/2002	11/29/2012	1,291,701	0	0	0	0	0	0	1,250,155	1,250,155	0	0	0
0024962	BERMUDA DUNES	CA		12/12/2002	12/03/2012	4,114,852	0	0	0	0	0	0	3,999,178	3,999,178	0	0	0
0024964	WASHINGTON TWP	OH		12/19/2002	11/05/2012	2,121,994	0	0	0	0	0	0	2,012,340	2,012,340	0	0	0
0024967	MIAMI TWNSHP	OH		12/20/2002	11/29/2012	1,232,830	0	0	0	0	0	0	1,161,021	1,161,021	0	0	0
0325436	MARANA	AZ		05/06/2009	07/31/2012	2,856,268	0	0	0	0	0	0	2,818,965	2,818,965	0	0	0
0R24029	CHINO	CA		09/30/1997	08/22/2012	155,401	0	0	0	0	0	0	31,838	31,838	0	0	0
0R24383	JENISON	MI		06/25/1997	07/05/2012	51,225	0	0	0	0	0	0	8,613	8,613	0	0	0
0R24499	COEUR D'ALENE	ID		06/14/2002	05/31/2012	1,697,853	0	0	0	0	0	0	1,672,949	1,672,949	0	0	0
1425025	BUFFALO GROVE	IL		09/25/2003	12/12/2012	4,748,242	0	0	0	0	0	0	4,523,568	4,523,568	0	0	0
1525060	FISHERS	IN		03/15/2004	11/05/2012	641,251	0	0	0	0	0	0	614,906	614,906	0	0	0
2425003	COON RAPIDS	MN		05/30/2003	05/31/2012	789,861	0	0	0	0	0	0	770,019	770,019	0	0	0
2725026	BOZEMAN	MT		09/25/2003	12/28/2012	2,999,009	0	0	0	0	0	0	2,844,232	2,844,232	0	0	0
2725242	BOZEMAN	MT		06/13/2006	12/28/2012	733,741	0	0	0	0	0	0	558,743	558,743	0	0	0
2824987	OMAHA	NE		03/28/2003	11/08/2012	644,480	0	0	0	0	0	0	608,084	608,084	0	0	0
3625084	PLAIN CITY	OH		07/22/2004	09/06/2012	1,686,365	0	0	0	0	0	0	1,569,352	1,569,352	0	0	0
3625465	GRANDVIEW HEIGHTS	OH		10/06/2010	11/02/2012	7,153,540	0	0	0	0	0	0	7,034,520	7,034,520	0	0	0
3924978	CONNELLSVILLE	PA		01/27/2003	08/23/2012	1,129,028	0	0	0	0	0	0	1,081,641	1,081,641	0	0	0
4124977	CHARLESTON	SC		01/16/2003	12/04/2012	3,388,734	0	0	0	0	0	0	3,275,433	3,275,433	0	0	0
4125152	NORTH CHARLESTON	SC		06/29/2005	12/04/2012	7,000,164	0	0	0	0	0	0	6,805,930	6,805,930	0	0	0
4325254	KISSIMMEE	FL		07/07/2005	09/04/2012	1,512,299	0	0	0	0	0	0	1,483,222	1,483,222	0	0	0
4424979	EL PASO	TX		02/04/2003	11/15/2012	1,358,199	0	0	0	0	0	0	799,668	799,668	0	0	0
5325172	KANSAS CITY	KS		09/23/2005	09/21/2012	2,200,456	0	0	0	0	0	0	1,960,415	1,960,415	0	0	0
0199999. Total - Mortgages Closed by Repayment						74,509,164	0	0	0	0	0	0	70,520,572	70,520,572	0	0	0

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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
Mortgages With Partial Repayments																	
0024502	HOLLAND TWP	MI		11/16/1993		171,525	0	0	0	0	0	0	0	82,310	0	0	0
0024509	NASHVILLE	TN		05/11/1994		791,669	0	0	0	0	0	0	0	307,839	0	0	0
0024520	MC DONOUGH	GA		09/28/1994		1,020,851	0	0	0	0	0	0	0	396,623	0	0	0
0024586	BESSEMER	AL		12/20/1995		1,289,823	0	0	0	0	0	0	0	329,062	0	0	0
0024589	HOUGHTON LAKE	MI		12/01/1995		1,687,436	0	0	0	0	0	0	0	224,495	0	0	0
0024596	CHRISTIANA HUN	DE		01/30/1996		705,291	0	0	0	0	0	0	0	148,855	0	0	0
0024627	MACOMB	IL		06/11/1996		29,463	0	0	0	0	0	0	0	9,705	0	0	0
0024648	NEW IBERIA	LA		09/09/1996		1,472,197	0	0	0	0	0	0	0	299,721	0	0	0
0024650	ADRIAN	MI		09/11/1996		403,609	0	0	0	0	0	0	0	11,459	0	0	0
0024652	VERNON TWP	PA		09/19/1996		1,920,017	0	0	0	0	0	0	0	335,476	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		2,128,756	0	0	0	0	0	0	0	370,117	0	0	0
0024667	MIAMI TWP	OH		12/19/1996		3,938,016	0	0	0	0	0	0	0	421,367	0	0	0
0024669	CHATTANOOGA	TN		12/23/1996		1,354,456	0	0	0	0	0	0	0	223,798	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		456,065	0	0	0	0	0	0	0	75,296	0	0	0
0024690	LOUISVILLE	KY		02/27/1997		65,855	0	0	0	0	0	0	0	43,857	0	0	0
0024692	ACWORTH	GA		03/10/1997		2,412,132	0	0	0	0	0	0	0	425,901	0	0	0
0024696	COLUMBUS	OH		03/25/1997		5,521,081	0	0	0	0	0	0	0	360,240	0	0	0
0024697	LEXINGTON	KY		03/26/1997		141,161	0	0	0	0	0	0	0	105,703	0	0	0
0024715	QUAKERTOWN	PA		05/28/1997		2,678,858	0	0	0	0	0	0	0	403,512	0	0	0
0024721	FORT COLLINS	CO		06/17/1997		247,193	0	0	0	0	0	0	0	155,239	0	0	0
0024722	FORT COLLINS	CO		06/17/1997		170,197	0	0	0	0	0	0	0	111,263	0	0	0
0024723	FARRAGUT	TN		06/17/1997		461,179	0	0	0	0	0	0	0	115,500	0	0	0
0024726	WEST DES MOINES	IA		06/24/1997		74,637	0	0	0	0	0	0	0	63,866	0	0	0
0024731	HAVELOCK	NC		07/11/1997		845,402	0	0	0	0	0	0	0	136,561	0	0	0
0024739	CHILLUM	MD		08/18/1997		3,178,094	0	0	0	0	0	0	0	190,447	0	0	0
0024757	FORT DODGE	IA		10/10/1997		1,297,379	0	0	0	0	0	0	0	178,704	0	0	0
0024758	KANSAS CITY	MO		10/22/1997		2,373,144	0	0	0	0	0	0	0	325,677	0	0	0
0024764	SYOSSET	NY		11/20/1997		3,241,163	0	0	0	0	0	0	0	430,124	0	0	0
0024768	BEREA	SC		01/05/1998		2,454,587	0	0	0	0	0	0	0	327,925	0	0	0
0024773	TONAWANDA	NY		02/13/1998		163,950	0	0	0	0	0	0	0	130,018	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		3,713,686	0	0	0	0	0	0	0	474,570	0	0	0
0024778	MASON	OH		03/20/1998		3,331,704	0	0	0	0	0	0	0	191,521	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		298,610	0	0	0	0	0	0	0	38,503	0	0	0
0024783	KNOX COUNTY	TN		04/01/1998		457,342	0	0	0	0	0	0	0	338,722	0	0	0
0024787	HOPKINS	MN		06/23/1998		3,207,092	0	0	0	0	0	0	0	144,029	0	0	0
0024789	ANDERSON	SC		07/22/1998		146,515	0	0	0	0	0	0	0	16,806	0	0	0
0024816	OHIO TWP	PA		11/23/1998		2,904,833	0	0	0	0	0	0	0	330,123	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		285,088	0	0	0	0	0	0	0	32,535	0	0	0
0024819	MADISON	WI		12/10/1998		91,694	0	0	0	0	0	0	0	10,283	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		1,250,969	0	0	0	0	0	0	0	163,184	0	0	0
0024821	RALEIGH	NC		12/16/1998		294,141	0	0	0	0	0	0	0	135,861	0	0	0
0024824	MT JACKSON	VA		12/28/1998		1,635,401	0	0	0	0	0	0	0	187,821	0	0	0

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
0024828	LYTLE	TX		01/21/1999		94,103	0	0	0	0	0	0	0	15,756	0	0	0
0024831	MONONA	WI		02/01/1999		98,681	0	0	0	0	0	0	0	11,051	0	0	0
0024834	STANLEY	VA		02/24/1999		1,285,893	0	0	0	0	0	0	0	140,602	0	0	0
0024836	TOPEKA	KS		02/24/1999		676,280	0	0	0	0	0	0	0	12,196	0	0	0
0024839	LAREDO	TX		03/09/1999		228,768	0	0	0	0	0	0	0	93,530	0	0	0
0024840	WESTLAKE	OH		03/11/1999		28,983	0	0	0	0	0	0	0	11,846	0	0	0
0024843	LOUISVILLE	KY		03/23/1999		45,429	0	0	0	0	0	0	0	17,681	0	0	0
0024847	EL PASO	TX		03/31/1999		647,000	0	0	0	0	0	0	0	264,563	0	0	0
0024858	LIBERTY LAKE	WA		06/02/1999		2,120,665	0	0	0	0	0	0	0	81,298	0	0	0
0024861	FRANKENMUTH	MI		06/30/1999		446,364	0	0	0	0	0	0	0	122,933	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		53,153	0	0	0	0	0	0	0	7,855	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		1,411,585	0	0	0	0	0	0	0	130,126	0	0	0
0024879	KANSAS CITY	MO		12/30/1999		513,177	0	0	0	0	0	0	0	71,103	0	0	0
0024890	LAWRENCE	KS		08/07/2000		5,332,059	0	0	0	0	0	0	0	232,888	0	0	0
0024894	DEERFIELD TWP	OH		12/08/2000		999,867	0	0	0	0	0	0	0	64,016	0	0	0
0024900	SAN DIEGO	CA		04/05/2001		641,255	0	0	0	0	0	0	0	127,042	0	0	0
0024920	SALINE	MI		03/20/2002		998,007	0	0	0	0	0	0	0	67,386	0	0	0
0024923	KNOXVILLE	TN		04/30/2002		2,625,375	0	0	0	0	0	0	0	44,121	0	0	0
0024928	MIDDLEBURY	VT		06/26/2002		3,302,058	0	0	0	0	0	0	0	145,603	0	0	0
0024929	AUSTIN	TX		06/28/2002		784,454	0	0	0	0	0	0	0	16,034	0	0	0
0024930	COBB COUNTY	GA		07/17/2002		4,022,161	0	0	0	0	0	0	0	528,762	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		946,339	0	0	0	0	0	0	0	60,148	0	0	0
0024932	RICHMOND	VA		07/24/2002		2,926,657	0	0	0	0	0	0	0	41,022	0	0	0
0024933	WELLINGTON	OH		07/31/2002		1,584,234	0	0	0	0	0	0	0	47,246	0	0	0
0024934	HOUSTON	TX		07/31/2002		1,064,914	0	0	0	0	0	0	0	44,423	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		444,815	0	0	0	0	0	0	0	63,849	0	0	0
0024938	PORT HURON	MI		08/21/2002		1,092,819	0	0	0	0	0	0	0	68,762	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		1,930,694	0	0	0	0	0	0	0	254,216	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,644,243	0	0	0	0	0	0	0	118,226	0	0	0
0024942	SEVIERVILLE	TN		09/20/2002		395,732	0	0	0	0	0	0	0	10,817	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		930,148	0	0	0	0	0	0	0	57,878	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		1,308,043	0	0	0	0	0	0	0	80,128	0	0	0
0024945	PHOENIX	AZ		10/09/2002		980,818	0	0	0	0	0	0	0	11,079	0	0	0
0024948	ROUND ROCK	TX		10/24/2002		2,093,391	0	0	0	0	0	0	0	60,182	0	0	0
0024949	SAVANNAH	GA		10/29/2002		3,752,473	0	0	0	0	0	0	0	150,893	0	0	0
0024951	KISSIMMEE	FL		11/08/2002		4,048,308	0	0	0	0	0	0	0	76,760	0	0	0
0024952	FISHERS	IN		11/08/2002		1,291,701	0	0	0	0	0	0	0	41,547	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,526,569	0	0	0	0	0	0	0	93,669	0	0	0
0024955	CORONA	CA		11/25/2002		809,771	0	0	0	0	0	0	0	29,151	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,368,107	0	0	0	0	0	0	0	66,937	0	0	0
0024957	BOYLSTON	MA		11/26/2002		2,709,840	0	0	0	0	0	0	0	164,873	0	0	0
0024958	OGDEN	UT		11/26/2002		1,955,362	0	0	0	0	0	0	0	71,915	0	0	0
0024959	ALBUQUERQUE	NM		12/02/2002		983,369	0	0	0	0	0	0	0	54,770	0	0	0

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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
0024960	BISBEE	AZ		12/06/2002		395,562	0	0	0	0	0	0	0	57,988	0	0	0
0024961	LAREDO	TX		12/12/2002		2,215,246	0	0	0	0	0	0	0	303,796	0	0	0
0024962	BERMUDA DUNES	CA		12/12/2002		4,114,852	0	0	0	0	0	0	0	115,675	0	0	0
0024964	WASHINGTON TWP	OH		12/19/2002		2,121,994	0	0	0	0	0	0	0	109,655	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,810,183	0	0	0	0	0	0	0	109,569	0	0	0
0024966	AMARILLO	TX		12/19/2002		3,138,501	0	0	0	0	0	0	0	195,727	0	0	0
0024967	MIAMI TWNSHP	OH		12/20/2002		1,232,830	0	0	0	0	0	0	0	71,809	0	0	0
0024969	SACRAMENTO	CA		12/23/2002		3,615,391	0	0	0	0	0	0	0	219,439	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,720,282	0	3,606	0	0	3,606	0	0	160,155	0	0	0
0024971	VISALIA	CA		12/23/2002		3,486,907	0	467	0	0	467	0	0	156,336	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,502,310	0	0	0	0	0	0	0	35,758	0	0	0
0125442	MONTGOMERY	AL		01/27/2010		874,746	0	0	0	0	0	0	0	27,618	0	0	0
0125514	BIRMINGHAM	AL		07/06/2011		4,450,928	0	0	0	0	0	0	0	206,489	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		2,371,605	0	0	0	0	0	0	0	88,442	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,500,000	0	0	0	0	0	0	0	110,391	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		817,000	0	0	0	0	0	0	0	45,938	0	0	0
0325066	TEMPE	AZ		04/13/2004		1,911,749	0	0	0	0	0	0	0	62,223	0	0	0
0325093	SUN CITY	AZ		09/17/2004		481,876	0	0	0	0	0	0	0	48,552	0	0	0
0325094	PHOENIX	AZ		09/17/2004		749,382	0	0	0	0	0	0	0	75,389	0	0	0
0325119	TUCSON	AZ		01/24/2005		2,492,240	0	0	0	0	0	0	0	106,099	0	0	0
0325344	GLENDALE	AZ		08/30/2007		1,243,056	0	0	0	0	0	0	0	57,640	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,328,788	0	0	0	0	0	0	0	61,614	0	0	0
0325410	TUCSON	AZ		08/29/2008		5,343,451	0	0	0	0	0	0	0	223,051	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,705,284	0	0	0	0	0	0	0	109,380	0	0	0
0325436	MARANA	AZ		05/06/2009		2,856,268	0	0	0	0	0	0	0	37,303	0	0	0
0325559	PHOENIX	AZ		05/22/2012		0	0	0	0	0	0	0	0	29,220	0	0	0
0425045	ROGERS	AR		12/05/2003		5,393,058	0	0	0	0	0	0	0	194,018	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,213,234	0	0	0	0	0	0	0	52,504	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,842,638	0	0	0	0	0	0	0	143,292	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		1,051,688	0	0	0	0	0	0	0	63,243	0	0	0
0525008	SAN PEDRO	CA		07/16/2003		2,926,696	0	0	0	0	0	0	0	177,372	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		2,177,192	0	0	0	0	0	0	0	308,933	0	0	0
0525083	LEMON GROVE	CA		07/16/2004		3,276,255	0	0	0	0	0	0	0	172,362	0	0	0
0525099	SACRAMENTO	CA		09/30/2004		867,151	0	0	0	0	0	0	0	52,638	0	0	0
0525147	TEMECULA	CA		06/15/2005		776,092	0	0	0	0	0	0	0	30,831	0	0	0
0525175	HAYWARD	CA		09/30/2005		1,613,109	0	0	0	0	0	0	0	145,281	0	0	0
0525198	BARSTOW	CA		12/21/2005		3,494,770	0	0	0	0	0	0	0	103,678	0	0	0
0525238	ONTARIO	CA		05/25/2006		1,375,750	0	0	0	0	0	0	0	109,526	0	0	0
0525273	HOMEWOOD	CA		10/30/2006		5,977,991	0	0	0	0	0	0	0	149,074	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		960,358	0	0	0	0	0	0	0	70,229	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007		4,696,623	0	0	0	0	0	0	0	139,320	0	0	0
0525346	CLOVIS	CA		09/14/2007		2,310,654	0	0	0	0	0	0	0	53,667	0	0	0
0525394	FRESNO	CA		05/19/2008		2,526,433	0	0	0	0	0	0	0	57,053	0	0	0

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
0525395	CUPERTINO	CA		05/22/2008		2,763,891	0	0	0	0	0	0	0	77,055	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,723,777	0	0	0	0	0	0	0	99,926	0	0	0
0525414	BREA	CA		09/22/2008		3,296,500	0	0	0	0	0	0	0	65,532	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		4,310,814	0	0	0	0	0	0	0	221,883	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		1,911,494	0	0	0	0	0	0	0	87,402	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,802,159	0	0	0	0	0	0	0	175,438	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,985,616	0	0	0	0	0	0	0	89,119	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,690,415	0	0	0	0	0	0	0	118,582	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		0	0	0	0	0	0	0	0	138,320	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		0	0	0	0	0	0	0	0	17,333	0	0	0
0525580	CAMARILLO	CA		10/23/2012		0	0	0	0	0	0	0	0	8,980	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		741,396	0	0	0	0	0	0	0	97,329	0	0	0
0625177	AURORA	CO		09/30/2005		1,142,939	0	0	0	0	0	0	0	102,927	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,703,520	0	0	0	0	0	0	0	228,205	0	0	0
0625525	WINDSOR	CO		09/28/2011		4,025,838	0	0	0	0	0	0	0	180,685	0	0	0
0725266	NEW CANAAN	CT		09/18/2006		4,244,882	0	0	0	0	0	0	0	107,408	0	0	0
0925303	WASHINGTON DC	DC		01/31/2007		2,875,276	0	0	0	0	0	0	0	117,410	0	0	0
0R24029	CHINO	CA		09/30/1997		155,401	0	0	0	0	0	0	0	123,563	0	0	0
0R24190	DOUGLASVILLE	GA		09/01/1998		566,915	0	0	0	0	0	0	0	331,366	0	0	0
0R24206	ALAMO HEIGHTS	TX		02/02/1999		514,541	0	0	0	0	0	0	0	227,596	0	0	0
0R24373	ST PAUL	MN		06/08/2000		359,954	0	0	0	0	0	0	0	90,084	0	0	0
0R24383	JENISON	MI		06/25/1997		51,225	0	0	0	0	0	0	0	42,612	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		3,040,157	0	0	0	0	0	0	0	150,624	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		273,258	0	0	0	0	0	0	0	13,537	0	0	0
0R24452	EL TORO	CA		11/24/1998		358,944	0	0	0	0	0	0	0	173,417	0	0	0
0R24499	COEUR D'ALENE	ID		06/14/2002		1,697,853	0	0	0	0	0	0	0	24,905	0	0	0
0R24568	BURNSVILLE	MN		12/05/2002		1,073,058	0	0	0	0	0	0	0	35,291	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002		731,314	0	0	0	0	0	0	0	17,587	0	0	0
0R24717	DELTA TWP	MI		12/27/2002		1,809,374	0	0	0	0	0	0	0	151,128	0	0	0
0S24376	INDIANAPOLIS	IN		11/01/2002		685,622	0	0	0	0	0	0	0	39,672	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002		923,877	0	0	0	0	0	0	0	22,207	0	0	0
1025079	VIERA	FL		06/09/2004		517,470	0	0	0	0	0	0	0	27,034	0	0	0
1025155	LAKELAND	FL		07/08/2005		2,576,788	0	0	0	0	0	0	0	81,345	0	0	0
1025200	SAN CARLOS PARK	FL		12/28/2005		4,896,140	0	0	0	0	0	0	0	144,628	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		904,035	0	0	0	0	0	0	0	22,694	0	0	0
1025305	ORLANDO	FL		02/26/2007		4,594,432	0	0	0	0	0	0	0	272,008	0	0	0
1025317	DORAL	FL		04/24/2007		3,091,086	0	0	0	0	0	0	0	79,461	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		3,227,051	0	0	0	0	0	0	0	115,741	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,122,580	0	0	0	0	0	0	0	49,110	0	0	0
1025399	TAMPA	FL		06/02/2008		1,457,404	0	0	0	0	0	0	0	183,104	0	0	0
1025400	ODESSA	FL		06/09/2008		3,066,251	0	0	0	0	0	0	0	109,563	0	0	0
1025490	ORLANDO	FL		03/25/2011		2,855,113	0	0	0	0	0	0	0	117,997	0	0	0
1025520	ORLANDO	FL		08/09/2011		4,635,046	0	0	0	0	0	0	0	186,402	0	0	0

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
1025541	JACKSONVILLE	FL		12/20/2011		1,800,000	0	0	0	0	0	0	0	33,955	0	0	0
1025549	APOPKA	FL		03/28/2012		0	0	0	0	0	0	0	0	30,348	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		1,259,783	0	0	0	0	0	0	0	72,547	0	0	0
1125178	CANTON	GA		10/05/2005		1,281,556	0	0	0	0	0	0	0	44,862	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,515,630	0	0	0	0	0	0	0	116,509	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		7,122,767	0	0	0	0	0	0	0	244,924	0	0	0
1325086	POCATELLO	ID		07/30/2004		893,797	0	0	0	0	0	0	0	95,593	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		680,082	0	0	0	0	0	0	0	68,386	0	0	0
1325358	MERIDIAN	ID		11/30/2007		5,559,716	0	0	0	0	0	0	0	128,973	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		3,085,734	0	0	0	0	0	0	0	88,391	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		0	0	0	0	0	0	0	0	22,080	0	0	0
1425025	BUFFALO GROVE	IL		09/25/2003		4,748,242	0	0	0	0	0	0	0	224,674	0	0	0
1425281	ORLAND PARK	IL		11/29/2006		1,458,944	0	0	0	0	0	0	0	34,066	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,879,228	0	0	0	0	0	0	0	52,017	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,570,032	0	0	0	0	0	0	0	93,264	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		0	0	0	0	0	0	0	0	87,713	0	0	0
1525013	FISHERS	IN		07/29/2003		1,232,869	0	0	0	0	0	0	0	74,158	0	0	0
1525032	SELLERSBURG	IN		10/06/2003		232,692	0	0	0	0	0	0	0	113,103	0	0	0
1525053	LAWRENCE	IN		02/02/2004		842,379	0	0	0	0	0	0	0	44,764	0	0	0
1525060	FISHERS	IN		03/15/2004		641,251	0	0	0	0	0	0	0	26,344	0	0	0
1525061	FISHERS	IN		03/15/2004		694,169	0	0	0	0	0	0	0	55,234	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004		853,888	0	0	0	0	0	0	0	87,721	0	0	0
1525124	DECATUR	IN		02/28/2005		924,789	0	0	0	0	0	0	0	28,804	0	0	0
1525125	CARMEL	IN		03/09/2005		1,709,443	0	0	0	0	0	0	0	54,039	0	0	0
1525126	GREENWOOD	IN		03/09/2005		1,633,106	0	0	0	0	0	0	0	83,954	0	0	0
1525127	GREENWOOD	IN		03/09/2005		1,648,812	0	0	0	0	0	0	0	84,752	0	0	0
1525174	FISHERS	IN		09/29/2005		1,588,025	0	0	0	0	0	0	0	79,745	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		708,923	0	0	0	0	0	0	0	78,300	0	0	0
1525221	INDIANAPOLIS	IN		03/17/2006		344,836	0	0	0	0	0	0	0	72,604	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006		1,681,983	0	0	0	0	0	0	0	69,059	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		1,987,175	0	0	0	0	0	0	0	51,726	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,997,047	0	0	0	0	0	0	0	64,150	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,459,597	0	0	0	0	0	0	0	59,918	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,248,820	0	0	0	0	0	0	0	28,735	0	0	0
1525418	GREENFIELD	IN		10/01/2008		4,826,054	0	0	0	0	0	0	0	279,529	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,618,157	0	0	0	0	0	0	0	128,857	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,680,555	0	0	0	0	0	0	0	124,443	0	0	0
1525500	CARMEL	IN		04/28/2011		2,498,057	0	0	0	0	0	0	0	93,279	0	0	0
1624983	JOHNSTON	IA		02/26/2003		2,922,427	0	0	0	0	0	0	0	104,825	0	0	0
1625051	MASON CITY	IA		01/07/2004		2,731,394	0	0	0	0	0	0	0	314,534	0	0	0
1625063	URBANDALE	IA		03/17/2004		3,099,714	0	0	0	0	0	0	0	101,873	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,470,202	0	0	0	0	0	0	0	42,122	0	0	0
1725207	LAWRENCE	KS		02/09/2006		2,638,524	0	0	0	0	0	0	0	76,252	0	0	0

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
1725298	WICHITA	KS		01/18/2007		2,925,878	0	0	0	0	0	0	0	117,818	0	0	0
1825019	FERN CREEK	KY		08/27/2003		632,536	0	0	0	0	0	0	0	77,198	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		2,774,607	0	0	0	0	0	0	0	286,275	0	0	0
1825215	OWENSBORO	KY		02/23/2006		999,895	0	0	0	0	0	0	0	45,638	0	0	0
1825379	COLD SPRING	KY		01/31/2008		3,113,137	0	0	0	0	0	0	0	126,707	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,531,128	0	0	0	0	0	0	0	68,744	0	0	0
1825472	NEWPORT	KY		10/29/2010		4,715,483	0	0	0	0	0	0	0	294,611	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		4,318,290	0	0	0	0	0	0	0	208,937	0	0	0
1825555	RICHMOND	KY		05/17/2012		0	0	0	0	0	0	0	0	72,085	0	0	0
1925041	BROSSARD	LA		11/21/2003		2,303,925	0	0	0	0	0	0	0	275,300	0	0	0
1925270	BROUSSARD	LA		09/29/2006		685,459	0	0	0	0	0	0	0	74,667	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		1,150,316	0	0	0	0	0	0	0	63,947	0	0	0
1925561	KENNER	LA		06/11/2012		0	0	0	0	0	0	0	0	64,098	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,670,508	0	0	0	0	0	0	0	107,883	0	0	0
2125430	LAUREL	MD		12/02/2008		2,583,612	0	0	0	0	0	0	0	91,613	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		4,020,520	0	0	0	0	0	0	0	177,260	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		0	0	0	0	0	0	0	0	27,762	0	0	0
2325040	INDEPENDENCE TWP	MI		11/19/2003		3,791,711	0	0	0	0	0	0	0	168,613	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,260,444	0	0	0	0	0	0	0	37,991	0	0	0
2325216	NOVI	MI		03/01/2006		5,564,133	0	0	0	0	0	0	0	156,476	0	0	0
2325533	WYOMING	MI		10/26/2011		1,992,885	0	0	0	0	0	0	0	88,011	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		0	0	0	0	0	0	0	0	109,506	0	0	0
2425003	COON RAPIDS	MN		05/30/2003		789,861	0	0	0	0	0	0	0	19,841	0	0	0
2425030	EAGAN	MN		09/30/2003		2,124,914	0	0	0	0	0	0	0	72,799	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		3,085,326	0	0	0	0	0	0	0	171,385	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		5,408,348	0	0	0	0	0	0	0	286,905	0	0	0
2425578	ST CLOUD	MN		10/15/2012		0	0	0	0	0	0	0	0	9,292	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006		7,192,446	0	0	0	0	0	0	0	275,031	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		8,081,063	0	0	0	0	0	0	0	200,312	0	0	0
2725026	BOZEMAN	MT		09/25/2003		2,999,009	0	0	0	0	0	0	0	154,777	0	0	0
2725242	BOZEMAN	MT		06/13/2006		733,741	0	0	0	0	0	0	0	174,998	0	0	0
2725476	KALISPELL	MT		11/23/2010		3,793,960	0	0	0	0	0	0	0	238,192	0	0	0
2824984	OMAHA	NE		02/28/2003		2,315,965	0	0	0	0	0	0	0	144,501	0	0	0
2824987	OMAHA	NE		03/28/2003		644,480	0	0	0	0	0	0	0	36,396	0	0	0
2825214	RALSTON	NE		02/16/2006		1,259,579	0	0	0	0	0	0	0	51,254	0	0	0
2825220	OMAHA	NE		03/09/2006		2,001,175	0	0	0	0	0	0	0	58,237	0	0	0
2825301	OMAHA	NE		01/29/2007		128,719	0	0	0	0	0	0	0	5,266	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,792,844	0	0	0	0	0	0	0	140,899	0	0	0
2925468	LAS VEGAS	NV		10/27/2010		2,193,188	0	0	0	0	0	0	0	104,826	0	0	0
2925481	LAS VEGAS	NV		12/15/2010		5,964,869	0	0	0	0	0	0	0	1,944,614	0	0	0
3125158	BRICK TWP	NJ		07/19/2005		4,252,116	0	0	0	0	0	0	0	126,879	0	0	0
3125306	OAKLAND	NJ		03/01/2007		2,490,380	0	0	0	0	0	0	0	178,438	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		0	0	0	0	0	0	0	0	49,402	0	0	0

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
3225074	ALBUQUERUQE	NM		05/19/2004		1,108,110	0	0	0	0	0	0	0	56,132	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004		2,177,043	0	0	0	0	0	0	0	165,092	0	0	0
3225150	ALBUQUERQUE	NM		06/27/2005		4,364,360	0	0	0	0	0	0	0	217,962	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006		1,972,107	0	0	0	0	0	0	0	90,552	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008		1,800,692	0	0	0	0	0	0	0	64,224	0	0	0
3325101	PULASKI	NY		10/25/2004		955,797	0	0	0	0	0	0	0	48,346	0	0	0
3325219	CLAY	NY		12/01/2010		2,157,881	0	0	0	0	0	0	0	95,159	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,845,424	0	0	0	0	0	0	0	44,242	0	0	0
3325409	CARLE PLACE	NY		08/21/2008		3,739,548	0	0	0	0	0	0	0	75,086	0	0	0
3325439	WEST SENECA	NY		12/22/2009		3,917,607	0	0	0	0	0	0	0	1,317,598	0	0	0
3325538	LATHAM	NY		11/28/2011		2,500,000	0	0	0	0	0	0	0	70,639	0	0	0
3425039	CHARLOTTE	NC		11/14/2003		1,175,283	0	0	0	0	0	0	0	61,061	0	0	0
3425105	MATTHEWS	NC		11/08/2004		817,854	0	0	0	0	0	0	0	42,195	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		834,161	0	0	0	0	0	0	0	42,335	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		2,529,689	0	0	0	0	0	0	0	207,989	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,703,001	0	0	0	0	0	0	0	49,873	0	0	0
3425482	CARRBORO	NC		12/20/2010		5,025,982	0	0	0	0	0	0	0	230,156	0	0	0
3425504	CARY	NC		05/31/2011		2,692,309	0	0	0	0	0	0	0	140,818	0	0	0
3425529	GREENSBORO	NC		09/29/2011		2,017,382	0	0	0	0	0	0	0	140,138	0	0	0
3425560	CHARLOTTE	NC		05/29/2012		0	0	0	0	0	0	0	0	45,829	0	0	0
3425579	DURHAM	NC		10/19/2012		0	0	0	0	0	0	0	0	17,818	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,904,549	0	0	0	0	0	0	0	53,609	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		754,067	0	0	0	0	0	0	0	97,101	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		1,596,847	0	0	0	0	0	0	0	193,650	0	0	0
3625027	WEST CARROLLTON	OH		09/29/2003		1,014,493	0	0	0	0	0	0	0	61,187	0	0	0
3625037	WELLINGTON	OH		10/24/2003		1,180,440	0	0	0	0	0	0	0	40,926	0	0	0
3625038	MIAMISBURG	OH		11/14/2003		710,388	0	0	0	0	0	0	0	82,792	0	0	0
3625042	WASHINGTON TWP	OH		11/21/2003		633,509	0	0	0	0	0	0	0	42,443	0	0	0
3625044	COLUMBUS	OH		11/24/2003		621,084	0	0	0	0	0	0	0	71,815	0	0	0
3625046	CINCINNATI	OH		12/09/2003		3,985,383	0	0	0	0	0	0	0	134,630	0	0	0
3625048	MONTGOMERY	OH		12/30/2003		23,037,113	0	0	0	0	0	0	0	804,518	0	0	0
3625081	WELLINGTON	OH		07/07/2004		571,255	0	0	0	0	0	0	0	20,746	0	0	0
3625084	PLAIN CITY	OH		07/22/2004		1,686,365	0	0	0	0	0	0	0	117,013	0	0	0
3625100	DAYTON	OH		10/14/2004		507,647	0	0	0	0	0	0	0	52,033	0	0	0
3625128	WESTERVILLE	OH		03/15/2005		1,032,376	0	0	0	0	0	0	0	32,245	0	0	0
3625130	VANDALIA	OH		03/29/2005		2,146,769	0	0	0	0	0	0	0	206,819	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		1,039,201	0	0	0	0	0	0	0	48,674	0	0	0
3625279	LOVELAND	OH		11/28/2006		1,587,143	0	0	0	0	0	0	0	63,862	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,565,669	0	0	0	0	0	0	0	110,841	0	0	0
3625341	ELIDA	OH		08/24/2007		1,307,118	0	0	0	0	0	0	0	39,897	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,314,380	0	0	0	0	0	0	0	68,891	0	0	0
3625423	ELYRIA	OH		10/29/2008		388,131	0	0	0	0	0	0	0	124,777	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		3,851,362	0	0	0	0	0	0	0	247,256	0	0	0

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
3625445	WADSWORTH	OH		03/09/2010		2,058,129	0	0	0	0	0	0	0	99,482	0	0	0
3625465	GRANDVIEW HEIGHTS	OH		10/06/2010		7,153,540	0	0	0	0	0	0	0	119,020	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,922,596	0	0	0	0	0	0	0	74,484	0	0	0
3625484	WESTLAKE	OH		12/27/2010		3,530,060	0	0	0	0	0	0	0	252,895	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,986,715	0	0	0	0	0	0	0	58,105	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		0	0	0	0	0	0	0	0	102,262	0	0	0
3625566	COLUMBUS	OH		07/13/2012		0	0	0	0	0	0	0	0	86,467	0	0	0
3724985	TULSA	OK		03/03/2003		414,469	0	0	0	0	0	0	0	108,760	0	0	0
3725043	TULSA	OK		11/24/2003		2,779,617	0	0	0	0	0	0	0	93,857	0	0	0
3725098	EDMOND	OK		09/29/2004		3,054,826	0	0	0	0	0	0	0	96,624	0	0	0
3725234	EDOMOND	OK		04/27/2006		1,505,262	0	0	0	0	0	0	0	41,944	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,388,154	0	0	0	0	0	0	0	57,076	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		3,112,921	0	0	0	0	0	0	0	81,088	0	0	0
3825076	PORTLAND	OR		05/27/2004		499,794	0	0	0	0	0	0	0	110,985	0	0	0
3825259	HILLSBORO	OR		08/22/2006		5,676,760	0	0	0	0	0	0	0	145,040	0	0	0
3825260	TUALATIN	OR		08/29/2006		2,959,293	0	0	0	0	0	0	0	124,149	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		2,322,691	0	0	0	0	0	0	0	135,942	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		8,341,885	0	0	0	0	0	0	0	240,597	0	0	0
3924978	CONNELLSVILLE	PA		01/27/2003		1,129,028	0	0	0	0	0	0	0	47,386	0	0	0
3925016	CECIL TOWNSHIP	PA		08/06/2003		2,273,549	0	0	0	0	0	0	0	202,900	0	0	0
3925017	WHITPAIN TWP	PA		08/14/2003		1,186,682	0	0	0	0	0	0	0	71,751	0	0	0
3925018	WHITEMARSH TWP	PA		08/14/2003		2,196,170	0	0	0	0	0	0	0	132,770	0	0	0
3925070	QUAKERTOWN	PA		04/30/2004		523,192	0	0	0	0	0	0	0	81,967	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007		2,558,513	0	0	0	0	0	0	0	39,408	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,600,018	0	0	0	0	0	0	0	75,841	0	0	0
4124976	LEXINGTON	SC		01/14/2003		949,187	0	0	0	0	0	0	0	57,311	0	0	0
4124977	CHARLESTON	SC		01/16/2003		3,388,734	0	0	0	0	0	0	0	113,301	0	0	0
4125152	NORTH CHARLESTON	SC		06/29/2005		7,000,164	0	0	0	0	0	0	0	194,234	0	0	0
4125311	CHARLESTON	SC		03/28/2007		7,784,655	0	0	0	0	0	0	0	310,456	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		6,408,297	0	0	0	0	0	0	0	231,086	0	0	0
4125438	SUMMERVILLE	SC		10/09/2009		2,758,018	0	0	0	0	0	0	0	130,487	0	0	0
4125480	CHARLESTON	SC		12/14/2010		848,674	0	0	0	0	0	0	0	59,582	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,825,000	0	0	0	0	0	0	0	47,154	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012		0	0	0	0	0	0	0	0	99,621	0	0	0
4125556	ROCK HILL	SC		05/17/2012		0	0	0	0	0	0	0	0	88,548	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		0	0	0	0	0	0	0	0	8,069	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		1,053,410	0	0	0	0	0	0	0	63,166	0	0	0
4325001	KINGSPORT	TN		05/30/2003		688,265	0	0	0	0	0	0	0	88,626	0	0	0
4325031	MEMPHIS	TN		09/30/2003		530,936	0	0	0	0	0	0	0	64,339	0	0	0
4325056	FARRAGUT	TN		02/23/2004		1,451,778	0	0	0	0	0	0	0	82,798	0	0	0
4325078	BRISTOL	TN		06/04/2004		1,486,210	0	0	0	0	0	0	0	158,465	0	0	0
4325160	MEMPHIS	TN		08/04/2005		1,131,009	0	0	0	0	0	0	0	33,468	0	0	0
4325217	FARRAGUT	TN		03/01/2006		824,835	0	0	0	0	0	0	0	37,307	0	0	0

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
4325254	KISSIMMEE	FL		07/07/2005		1,512,299	0	0	0	0	0	0	0	29,077	0	0	0
4325350	LAVERGNE	TN		10/09/2007		1,524,320	0	0	0	0	0	0	0	11,770	0	0	0
4325537	COLUMBIA	TN		11/21/2011		800,000	0	0	0	0	0	0	0	36,043	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		0	0	0	0	0	0	0	0	9,360	0	0	0
4424979	EL PASO	TX		02/04/2003		1,358,199	0	0	0	0	0	0	0	558,532	0	0	0
4424980	BOERNE	TX		02/04/2003		937,444	0	0	0	0	0	0	0	125,707	0	0	0
4425006	CONROE	TX		07/10/2003		1,486,090	0	0	0	0	0	0	0	47,159	0	0	0
4425021	HOLLYWOOD PARK	TX		08/29/2003		1,823,894	0	0	0	0	0	0	0	66,726	0	0	0
4425028	SAN ANTONIO	TX		09/30/2003		5,563,084	0	0	0	0	0	0	0	318,093	0	0	0
4425029	EL PASO	TX		09/30/2003		594,780	0	0	0	0	0	0	0	72,621	0	0	0
4425033	EL PASO	TX		10/08/2003		3,859,486	0	0	0	0	0	0	0	467,900	0	0	0
4425049	SAN ANTONIO	TX		12/30/2003		4,847,025	0	0	0	0	0	0	0	166,858	0	0	0
4425064	SAN ANTONIO	TX		03/31/2004		2,173,759	0	0	0	0	0	0	0	75,024	0	0	0
4425075	CONROE	TX		05/24/2004		788,132	0	0	0	0	0	0	0	23,690	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		777,144	0	0	0	0	0	0	0	77,649	0	0	0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,632,331	0	0	0	0	0	0	0	135,173	0	0	0
4425103	SAN ANTONIO	TX		11/03/2004		1,919,979	0	0	0	0	0	0	0	68,333	0	0	0
4425121	BEE CAVE	TX		02/07/2005		1,049,516	0	0	0	0	0	0	0	33,955	0	0	0
4425148	BEE CAVE	TX		06/21/2005		1,139,111	0	0	0	0	0	0	0	34,122	0	0	0
4425170	LAREDO	TX		09/16/2005		2,927,297	0	0	0	0	0	0	0	91,839	0	0	0
4425173	EL PASO	TX		09/28/2005		1,718,839	0	0	0	0	0	0	0	155,453	0	0	0
4425182	HOUSTON	TX		10/31/2005		3,251,004	0	0	0	0	0	0	0	99,508	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006		929,709	0	0	0	0	0	0	0	25,710	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,456,851	0	0	0	0	0	0	0	58,956	0	0	0
4425297	HOUSTON	TX		01/17/2007		1,271,462	0	0	0	0	0	0	0	84,728	0	0	0
4425309	EL PASO	TX		03/14/2007		2,372,914	0	0	0	0	0	0	0	95,908	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,278,390	0	0	0	0	0	0	0	63,599	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,699,830	0	0	0	0	0	0	0	140,427	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,964,417	0	0	0	0	0	0	0	107,659	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,382,478	0	0	0	0	0	0	0	67,360	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,942,090	0	0	0	0	0	0	0	184,313	0	0	0
4425426	HOUSTON	TX		11/21/2008		4,595,929	0	0	0	0	0	0	0	153,121	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009		2,105,280	0	0	0	0	0	0	0	104,013	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,917,811	0	0	0	0	0	0	0	176,163	0	0	0
4425463	EL PASO	TX		09/16/2010		1,900,515	0	0	0	0	0	0	0	90,980	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		4,681,239	0	0	0	0	0	0	0	313,161	0	0	0
4425478	EL PASO	TX		12/06/2010		2,689,182	0	0	0	0	0	0	0	127,727	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011		981,896	0	0	0	0	0	0	0	45,175	0	0	0
4425535	CONROE	TX		10/31/2011		996,019	0	0	0	0	0	0	0	49,210	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,900,000	0	0	0	0	0	0	0	157,488	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		0	0	0	0	0	0	0	0	61,622	0	0	0
4525007	SALT LAKE COUNTY	UT		07/15/2003		1,998,978	0	0	0	0	0	0	0	251,449	0	0	0
4525097	WEST VALLEY CITY	UT		09/29/2004		1,115,913	0	0	0	0	0	0	0	59,258	0	0	0

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
4525255	SALT LAKE CITY	UT		08/07/2006		5,027,130	0	0	0	0	0	0	0	261,080	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,423,377	0	0	0	0	0	0	0	78,502	0	0	0
4625460	BARRE	VT		08/26/2010		4,553,279	0	0	0	0	0	0	0	407,434	0	0	0
4725136	RICHMOND	VA		04/29/2005		1,498,596	0	0	0	0	0	0	0	75,686	0	0	0
4725313	YORKTOWN	VA		03/30/2007		2,880,112	0	0	0	0	0	0	0	207,514	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,257,171	0	0	0	0	0	0	0	46,833	0	0	0
4725378	NORFOLK	VA		01/30/2008		7,568,317	0	0	0	0	0	0	0	176,271	0	0	0
4725402	ASHLAND	VA		06/23/2008		2,809,127	0	0	0	0	0	0	0	63,945	0	0	0
4725407	CHESTER	VA		07/29/2008		5,783,285	0	0	0	0	0	0	0	175,398	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		3,780,042	0	0	0	0	0	0	0	354,433	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,618,145	0	0	0	0	0	0	0	57,038	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		4,153,572	0	0	0	0	0	0	0	83,132	0	0	0
4725563	RICHMOND	VA		06/28/2012		0	0	0	0	0	0	0	0	36,598	0	0	0
4825004	VANCOUVER	WA		06/30/2003		1,471,725	0	0	0	0	0	0	0	89,495	0	0	0
4825342	TACOMA	WA		08/30/2007		1,316,448	0	0	0	0	0	0	0	50,727	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		4,317,097	0	0	0	0	0	0	0	204,793	0	0	0
4925073	CHARLESTON	WV		05/04/2004		5,441,136	0	0	0	0	0	0	0	282,389	0	0	0
4925347	LEWISBURG	WV		09/20/2007		1,774,901	0	0	0	0	0	0	0	139,459	0	0	0
5024991	TWO RIVERS	WI		03/31/2003		565,238	0	0	0	0	0	0	0	447,664	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,935,423	0	0	0	0	0	0	0	95,517	0	0	0
5025077	WAUWATOSA	WI		06/03/2004		1,057,330	0	0	0	0	0	0	0	36,723	0	0	0
5025087	OSHKOSH	WI		08/11/2004		4,237,417	0	0	0	0	0	0	0	223,776	0	0	0
5025104	MARSHFIELD	WI		11/04/2004		5,462,932	0	0	0	0	0	0	0	181,662	0	0	0
5025122	HARTLAND	WI		02/15/2005		1,398,140	0	0	0	0	0	0	0	45,199	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		916,328	0	0	0	0	0	0	0	82,543	0	0	0
5025208	PEWAUKEE	WI		02/09/2006		1,018,220	0	0	0	0	0	0	0	57,736	0	0	0
5325172	KANSAS CITY	KS		09/23/2005		2,200,456	0	0	0	0	0	0	0	240,041	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,889,779	0	0	0	0	0	0	0	146,118	0	0	0
5325337	OMAHA	NE		08/03/2007		2,429,807	0	0	0	0	0	0	0	129,616	0	0	0
5325360	DETROIT	MI		12/06/2007		8,521,140	0	0	0	0	0	0	0	596,439	0	0	0
5325494	SEDALIA	MO		04/07/2011		2,097,668	0	0	0	0	0	0	0	135,302	0	0	0
0299999. Total - Mortgages With Partial Repayments						887,216,832	0	4,073	0	0	4,073	0	0	54,159,967	0	0	0
Mortgages Disposed																	
0024930	COBB COUNTY	GA		07/17/2002	08/27/2012	4,022,161	0	0	1,093,399	0	(1,093,399)	0	2,400,000	2,400,000	0	0	0
4325350	LAVERGNE	TN		10/09/2007	06/28/2012	1,524,320	0	0	782,550	0	(782,550)	0	730,000	730,000	0	0	0
0399999. Total - Mortgages Disposed						5,546,481	0	0	1,875,949	0	(1,875,949)	0	3,130,000	3,130,000	0	0	0
0599999. Total Mortgages						967,272,477	0	4,073	1,875,949	0	(1,871,876)	0	73,650,572	127,810,539	0	0	0

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 Desig-nation	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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	AIRCRAFT INVESTMENT FUND, LLC		SUPERIOR	WI	KESTREL AIRCRAFT COMPANY		04/20/2011	1	3,680,252	3,680,252	3,680,252	(453,081)	0	0	0	0	0	0	0.0
	KESTREL MANUFACTURING INVESTMENT FUND, LLC		SUPERIOR	WI	KESTREL AIRCRAFT COMPANY		08/02/2012	1	6,000,000	6,000,000	6,000,000	0	0	0	0	0	0	0	0.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									9,680,252	9,680,252	9,680,252	(453,081)	0	0	0	0	0	0	XXX
Surplus Debentures - Affiliated																			
	MONTGOMERY RE INC SURPLUS NOTE		BURLINGTON	VT	MONTGOMERY RE, INCORPORATED		06/14/2012	0	100,000,000	107,800,000	100,000,000	0	0	0	0	0	0	0	0.0
2299999. Total - Surplus Debentures - Affiliated									100,000,000	107,800,000	100,000,000	0	0	0	0	0	0	0	XXX
3999999. Subtotal - Unaffiliated									9,680,252	9,680,252	9,680,252	(453,081)	0	0	0	0	0	0	XXX
4099999. Subtotal - Affiliated									100,000,000	107,800,000	100,000,000	0	0	0	0	0	0	0	XXX
4199999. Totals									109,680,252	117,480,252	109,680,252	(453,081)	0	0	0	0	0	0	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	AIRCRAFT INVESTMENT FUND, LLC	SUPERIOR	WI	KESTREL AIRCRAFT COMPANY	04/20/2011	1	4,133,333	0	0	0.0
	KESTREL MANUFACTURING INVESTMENT FUND, LLC	SUPERIOR	WI	KESTREL AIRCRAFT COMPANY	08/02/2012	1	6,000,000	0	0	0.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							10,133,333	0	0	XXX
Surplus Debentures - Affiliated										
	MONTGOMERY RE INC SURPLUS NOTE	BURLINGTON	VT	MONTGOMERY RE, INCORPORATED	06/14/2012	0	100,000,000	0	0	0.0
2299999. Total - Surplus Debentures - Affiliated							100,000,000	0	0	XXX
3999999. Subtotal - Unaffiliated							10,133,333	0	0	XXX
4099999. Subtotal - Affiliated							100,000,000	0	0	XXX
4199999. Totals							110,133,333	0	0	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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
152383 AA 3	CENT AMER BK FOR ECON INTL			2	1	541,424	104.549	566,054	541,424	541,424	0	0	0	0	10.375	10.374	FA	23,405	56,173	04/28/1987	02/01/2014
	GUARANTOR-U.S. GOVERNMENT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
233244 AD 4	US DEPT OF TRANSPORTATION 144A LEASE FXD				1	10,219,320	123.951	14,874,060	12,000,000	11,892,735	0	8,755	0	0	6.001	6.210	MON	48,008	720,120	06/30/2004	12/07/2021
	RATE MTG CERT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT			2	1	6,328,181	113.053	7,154,179	6,328,181	6,328,181	0	0	0	0	4.730	4.777	MON	13,303	299,319	09/09/2010	06/15/2030
	LEASE BACKED CERT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B				1	887,787	112.162	995,759	887,787	887,787	0	0	0	0	5.944	5.944	FMAN	7,518	52,878	08/19/2008	08/10/2018
912810 EQ 7	US TREAS BOND	SD			1	9,985,267	143.204	11,334,597	7,915,000	9,220,911	0	(95,225)	0	0	6.250	4.299	FA	186,852	494,688	06/05/2003	08/15/2023
912810 EQ 7	US TREAS BOND				1	107,233	143.204	121,723	85,000	99,024	0	(1,023)	0	0	6.250	4.299	FA	2,007	5,313	06/05/2003	08/15/2023
0199999. U.S. Government - Issuer Obligations						28,069,212	XXX	35,046,372	27,757,392	28,970,062	0	(87,493)	0	0	XXX	XXX	XXX	281,093	1,628,491	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36216X PL 9	GNMA I SF POOL# 177827			2	1	3,699	100.329	3,738	3,726	3,701	0	(9)	0	0	8.000	8.746	MON	25	298	12/22/1986	11/15/2016
38373V M3 1	GNMA 2002-87 Z			2	1	20,108,301	114.694	23,585,666	20,563,939	20,365,179	0	64,320	0	0	5.500	5.831	MON	94,251	1,131,017	11/08/2002	11/20/2032
38373X L2 0	GNMA 2002-55 PE			2	1	6,101,196	114.830	6,746,660	5,875,362	5,938,729	0	(10,136)	0	0	6.000	5.623	MON	29,377	352,522	12/19/2002	07/20/2032
38373Y D5 0	GNMA 2003-4 MD			2	1	407,950	101.653	414,436	407,696	406,568	0	(80)	0	0	5.500	5.513	MON	1,869	22,423	01/06/2004	01/20/2032
38374J F3 5	GNMA 2004-97 C			2	1	2,582,031	105.035	2,625,875	2,500,000	2,568,696	0	(3,962)	0	0	4.522	4.132	MON	9,421	113,050	08/26/2009	02/16/2028
38375C BD 1	GNMA 2012-57 DA			2	1	11,194,996	110.491	11,302,744	10,229,579	11,113,784	0	(81,212)	0	0	5.465	1.873	MON	46,586	186,201	08/03/2012	04/20/2042
38376G AN 0	GNMA 2009-86 A			2	1	4,062,699	104.528	4,241,356	4,057,627	4,061,604	0	(324)	0	0	3.536	3.538	MON	11,956	143,478	08/26/2009	03/16/2035
0299999. U.S. Government - Residential Mortgage-Backed Securities						44,460,872	XXX	48,920,475	43,637,929	44,458,261	0	(31,403)	0	0	XXX	XXX	XXX	193,485	1,948,989	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38373M 2F 6	GNMA 2008-80 IO			2,4	1	933,892	7.180	970,910	0	911,925	0	(9,554)	0	0	0.968	11.487	MON	10,902	286,288	11/17/2009	04/16/2050
38373M 3S 7	GNMA 2008-86 IO			2,4	1	1,476,347	4.130	1,206,269	0	1,446,275	0	(11,088)	0	0	0.842	14.182	MON	20,500	463,450	11/19/2009	10/16/2048
38373M 7D 6	GNMA 2009-37 IO			2,4	1	780,181	5.415	476,860	0	767,014	0	(6,347)	0	0	1.632	16.518	MON	11,973	381,680	11/19/2009	05/16/2049
38374N JX 6	GNMA 2006-42 B			2	1	2,484,798	107.333	2,437,189	2,270,680	2,475,598	0	(4,351)	0	0	5.222	4.553	MON	9,881	118,575	11/12/2010	08/16/2046
38376G 2H 2	GNMA 2011-92 C			2	1	2,942,813	112.500	3,375,000	3,000,000	2,946,449	0	2,557	0	0	4.145	4.341	MON	10,362	124,313	07/20/2011	04/16/2052
38376G RQ 5	GNMA 2010-74 B			2	1	5,075,000	109.711	5,485,550	5,000,000	5,069,198	0	(2,345)	0	0	3.810	3.701	MON	15,875	190,500	06/16/2010	08/16/2039
38376G U2 4	GNMA 2011-77 D			2	1	2,965,664	112.283	3,368,490	3,000,000	2,967,689	0	1,362	0	0	4.294	4.420	MON	10,736	128,829	06/09/2011	10/16/2045
0399999. U.S. Government - Commercial Mortgage-Backed Securities						16,658,695	XXX	17,320,268	13,270,680	16,584,148	0	(29,766)	0	0	XXX	XXX	XXX	90,229	1,693,635	XXX	XXX
0599999. Total - U.S. Government						89,188,779	XXX	101,287,115	84,666,001	90,012,471	0	(148,662)	0	0	XXX	XXX	XXX	564,807	5,271,115	XXX	XXX
All Other Governments - Issuer Obligations																					
683078 FY 0	ONTARIO ELECTRICITY FIN		A		1FE	2,915,377	101.710	2,975,018	2,925,000	2,924,780	0	871	0	0	7.450	7.482	MS	55,083	217,913	03/31/1993	03/31/2013
683234 8A 9	PROVINCE OF ONTARIO		A		1FE	6,745,478	104.702	7,067,385	6,750,000	6,748,587	0	923	0	0	4.100	4.115	JD	11,531	276,750	06/09/2009	06/16/2014
50064Q AA 8	KOREA LAND CORPORATION 144A		R		1FE	909,710	105.927	979,825	925,000	922,261	0	1,809	0	0	5.750	5.972	MN	4,580	53,188	05/25/2004	05/30/2014
0699999. All Other Governments - Issuer Obligations						10,570,565	XXX	11,022,228	10,600,000	10,595,628	0	3,603	0	0	XXX	XXX	XXX	71,194	547,851	XXX	XXX
1099999. Total - All Other Governments						10,570,565	XXX	11,022,228	10,600,000	10,595,628	0	3,603	0	0	XXX	XXX	XXX	71,194	547,851	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
01170R EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A			1	1FE	1,961,320	103.193	2,063,860	2,000,000	1,961,656	0	336	0	0	4.125	4.251	JD	6,875	32,083	05/25/2012	12/01/2037
040484 GK 7	ARIZONA BOARD OF REGENTS UNIV ARIZONA				1FE	1,300,000	101.680	1,321,840	1,300,000	1,300,000	0	0	0	0	3.036	3.036	JD	0	0	12/20/2012	06/01/2024
	SYS REV					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
040507 NB 7	ARIZONA ST HLTH FACS AUTH BANN				1FE	1,000,000	101.737	1,017,370	1,000,000	1,000,000	0	0	0	0	4.162	4.162	JJ	2,890	0	10/18/2012	01/01/2030
04300D AD 2	ART INSTITUTE OF CHICAGO				1FE	2,300,000	104.189	2,396,347	2,300,000	2,300,000	0	0	0	0	3.780	3.780	MS	17,630	0	10/11/2012	03/01/2027

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 Desig-nation	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 B./A.C.V.	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
048342 EA 3	ATLANTIC CITY NJ BOND OF EDU				1FE	1,012,740	107.660	1,076,600	1,000,000	1,005,913	0	(2,098)	0	0	4.250	4.010	FA	16,056	42,500	07/16/2009	08/15/2015
052414 NV 7	AUSTIN TX ELEC UTILITY SYS REV			1	1FE	2,705,000	98.528	2,665,182	2,705,000	2,705,000	0	0	0	0	3.006	3.006	MN	2,936	0	12/04/2012	11/15/2026
14916R AC 8	CATHOLIC HEALTH INITIATIVE				1FE	2,493,350	101.409	2,535,225	2,500,000	2,493,448	0	98	0	0	2.950	2.981	MN	12,497	0	10/25/2012	11/01/2022
16772P AK 2	CHICAGO ILLINOIS TRANSIT AUTH				1FE	3,000,000	114.261	3,427,830	3,000,000	3,000,000	0	0	0	0	5.070	5.070	JD	12,675	152,100	03/24/2010	12/01/2020
172217 GW 5	CITY OF CINCINNATI OHIO BUILD AMERICA				1FE	1,310,000	112.086	1,468,327	1,310,000	1,310,000	0	0	0	0	4.480	4.480	JD	4,891	58,688	07/14/2010	12/01/2019
	BONDS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
199491 R4 5	CITY OF COLUMBUS OHIO BUILD AMERICA			1	1FE	2,140,000	113.884	2,437,118	2,140,000	2,140,000	0	0	0	0	4.110	4.110	JD	7,330	87,954	07/30/2010	06/01/2021
	BONDS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
20774W H2 0	CONNECTICUT ST HSG FIN AUTH 2011 SERIES			1	1FE	1,442,813	110.295	1,571,704	1,425,000	1,440,706	0	(1,491)	0	0	5.000	4.838	MN	9,104	71,250	08/12/2011	11/15/2041
	B-2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
207758 KK 8	CONNECTICUT ST SPL TAX OBLIG				1FE	5,000,000	114.869	5,743,450	5,000,000	5,000,000	0	0	0	0	4.376	4.376	MN	36,467	218,800	10/28/2010	11/01/2021
207758 KL 6	CONNECTICUT ST SPL TAX OBLIG				1FE	3,000,000	117.140	3,514,200	3,000,000	3,000,000	0	0	0	0	4.576	4.576	MN	22,880	137,280	10/28/2010	11/01/2022
20775B YZ 3	CONNECTICUT ST HSG FIN PROGRAM 2012			1	1FE	2,000,000	104.753	2,095,060	2,000,000	2,000,000	0	0	0	0	4.150	4.150	MN	10,606	36,428	05/23/2012	05/15/2042
	SERIES D-2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
230563 AS 7	CUMBERLAND COUNTY NJ			1	1FE	1,000,000	114.035	1,140,350	1,000,000	1,000,000	0	0	0	0	5.094	5.094	AO	10,754	50,940	10/09/2009	04/15/2020
246412 EC 0	DELAWARE ST SOLID WASTE AUTH				1FE	1,000,000	110.705	1,107,050	1,000,000	1,000,000	0	0	0	0	5.120	5.120	JD	4,267	51,200	06/11/2010	06/01/2020
246412 ED 8	DELAWARE ST SOLID WASTE AUTH			1	1FE	2,000,000	110.989	2,219,780	2,000,000	2,000,000	0	0	0	0	5.270	5.270	JD	8,783	105,400	06/11/2010	06/01/2021
29270C YT 6	ENERGY NORTHWEST				1FE	1,000,000	102.182	1,021,820	1,000,000	1,000,000	0	0	0	0	3.403	3.403	JJ	12,100	0	08/16/2012	07/01/2025
34074M HW 4	FLORIDA ST HSG FIN CORP REV			1	1FE	1,000,000	108.773	1,087,730	1,000,000	1,000,000	0	0	0	0	4.450	4.450	JJ	22,250	29,419	10/19/2011	01/01/2030
341507 ZH 7	FLORIDA ST BRD ED LOTTERY REV			1	1FE	500,000	117.114	585,570	500,000	500,000	0	0	0	0	5.391	5.391	JJ	13,478	26,955	02/26/2010	07/01/2020
34160P CW 7	FLORIDA ST DEPT OF MGMT SVCS				1FE	5,000,000	107.830	5,391,500	5,000,000	5,000,000	0	0	0	0	4.277	4.277	FA	89,104	213,850	10/29/2009	08/01/2015
372546 AN 1	GEORGE WASHINGTON UNIVERSITY				1FE	500,000	115.230	576,150	500,000	500,000	0	0	0	0	4.452	4.452	MS	6,554	22,260	03/24/2011	09/15/2021
372546 AQ 4	GEORGE WASHINGTON UNIVERSITY				1FE	1,000,000	108.487	1,084,870	1,000,000	1,000,000	0	0	0	0	3.485	3.485	MS	10,261	16,263	03/20/2012	09/15/2022
373384 RV 0	STATE OF GEORGIA				1FE	6,000,000	109.914	6,594,840	6,000,000	6,000,000	0	0	0	0	3.720	3.720	AO	55,800	223,200	10/13/2010	10/01/2023
434682 AA 8	HOKE CNTY NC LMTD OBLIG TXBL QUALIFIED				1FE	1,000,000	108.296	1,082,960	1,000,000	1,000,000	0	0	0	0	4.914	4.914	JD	4,095	20,885	06/21/2012	06/01/2032
	SCH CONSTRUCT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
452227 FM 8	ILLINOIS ST SALES TAX REVENUE				1FE	3,730,000	101.887	3,800,385	3,730,000	3,730,000	0	0	0	0	2.931	2.931	JD	4,859	63,166	05/10/2012	06/15/2022
452227 FN 6	ILLINOIS ST SALES TAX REVENUE				1FE	6,000,000	102.075	6,124,500	6,000,000	6,000,000	0	0	0	0	3.081	3.081	JD	8,216	106,808	05/10/2012	06/15/2023
472149 BE 2	JACKSONVILLE ELECTRIC AUTHORIT				1FE	750,000	117.096	878,220	750,000	750,000	0	0	0	0	5.050	5.050	AO	9,469	37,875	03/19/2010	10/01/2021
49130T PQ 3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES			1	1FE	1,320,000	101.699	1,342,427	1,320,000	1,320,000	0	0	0	0	4.268	4.268	JJ	28,795	0	06/06/2012	01/01/2028
	A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
49151E 7A 5	COMMONWEALTH OF KENTUCKY				1FE	2,000,000	113.307	2,266,140	2,000,000	2,000,000	0	0	0	0	4.403	4.403	MN	14,677	88,060	10/26/2010	11/01/2020
517840 2M 5	LAS VEGAS VLY NV WTR DIST				1FE	2,500,000	108.900	2,722,500	2,500,000	2,500,000	0	0	0	0	3.988	3.988	JD	8,308	111,332	09/28/2011	06/01/2021
519741 FL 1	LAWRENCE CNTY SCH DIST 2012			1	1FE	2,975,000	97.938	2,913,656	2,975,000	2,975,000	0	0	0	0	4.000	4.000	JD	9,917	0	12/05/2012	12/01/2035
544525 NV 6	LOS ANGELES DEP WATER & POWER				1FE	2,000,000	118.477	2,369,540	2,000,000	2,000,000	0	0	0	0	5.081	5.081	JJ	50,810	101,620	11/20/2009	07/01/2021
544712 2E 1	LOS ANGELES CNTY CALIF MET TRANSN AUTH				1FE	1,500,000	113.109	1,696,635	1,500,000	1,500,000	0	0	0	0	4.280	4.280	JD	5,350	64,200	11/05/2010	06/01/2021
	SALES TAX REV					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
544712 2F 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH				1FE	2,150,000	115.665	2,486,798	2,150,000	2,150,000	0	0	0	0	4.530	4.530	JD	8,116	97,395	11/05/2010	06/01/2022
	SALES TAX REV					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
56052E 2G 2	MAINE ST HSG AUTH MTG PUR 2011 SERIES			1	1FE	2,010,000	108.122	2,173,252	2,010,000	2,010,000	0	0	0	0	4.000	4.000	MN	10,273	80,400	08/18/2011	11/15/2025
	C-2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
56052E 3M 8	MAINE ST HSG AUTH MTG PUR 2012 SERIES			1	1FE	1,435,000	105.664	1,516,278	1,435,000	1,435,000	0	0	0	0	4.000	4.000	MN	7,334	26,308	04/27/2012	11/15/2024

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 Desig-nation	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 B./A.C.V.	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
	A-1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES			1	1FE	3,015,000	107.083	3,212,490	3,000,000	3,011,827	0	(2,408)	0	0	6.500	6.391	MS	65,000	195,000	08/16/2011	03/01/2043
	I TAXABLE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
57420P GS 9	MARYLAND ST ECON DEV CORP LEASE REVENUE			1	1FE	2,985,930	99.940	2,998,200	3,000,000	2,985,956	0	26	0	0	3.150	3.193	JD	16,013	0	12/19/2012	06/01/2026
574300 JN 0	MARYLAND TRANS AUTHORITY BUILD AMERICA			2	1FE	500,000	123.006	615,030	500,000	500,000	0	0	0	0	5.164	5.164	JJ	12,910	25,820	07/14/2010	07/01/2025
	BONDS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV			1	1FE	3,443,588	108.396	3,723,403	3,435,000	3,442,622	0	(688)	0	0	5.500	5.467	JJ	94,463	182,628	07/21/2011	07/01/2026
	SERIES J					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV			1	1FE	2,000,000	100.657	2,013,140	2,000,000	2,000,000	0	0	0	0	4.900	4.900	JJ	50,089	0	06/01/2012	07/01/2028
	SERIES J 2012					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
57586N GX 3	MASSACHUSETTS ST HSG FIN AGY			1	1FE	1,770,000	108.067	1,912,786	1,770,000	1,770,000	0	0	0	0	5.100	5.100	JD	7,523	97,291	10/28/2011	12/01/2030
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY			1	1FE	1,050,000	106.879	1,122,230	1,050,000	1,050,000	0	0	0	0	4.350	4.350	JD	3,806	30,831	03/08/2012	12/01/2027
57586Y DD 6	MASSACHUSETTS ST HSG FIN AGY			1	1FE	1,206,000	108.284	1,299,408	1,200,000	1,205,278	0	(501)	0	0	4.750	4.686	JD	4,750	57,000	09/13/2011	06/01/2035
59259Y BD 0	METROPOLITAN TRANS AUTH NY			1	1FE	3,000,000	110.691	3,320,730	3,000,000	3,000,000	0	0	0	0	5.013	5.013	MN	19,217	150,390	10/07/2009	11/15/2020
594610 7A 9	MICHIGAN STATE			1	1FE	2,495,075	112.729	2,818,225	2,500,000	2,495,669	0	366	0	0	4.650	4.673	AO	24,542	116,250	04/14/2011	04/15/2022
594659 AP 9	MICHIGAN ST HSG DEV AUTH SERIES A			1	1FE	1,235,000	108.564	1,340,765	1,235,000	1,235,000	0	0	0	0	4.600	4.600	JD	4,734	56,810	07/14/2011	12/01/2026
597502 BE 2	MIDLAND CNTY TEX HOSP DIST			1	1FE	1,250,000	119.190	1,489,875	1,250,000	1,250,000	0	0	0	0	5.355	5.355	MN	8,553	66,938	08/18/2009	05/15/2019
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E			1	1FE	1,905,000	107.848	2,054,504	1,905,000	1,905,000	0	0	0	0	4.450	4.450	JJ	42,386	64,050	08/26/2011	07/01/2031
605580 6J 3	STATE OF MISSISSIPPI				1FE	3,417,992	112.101	3,833,854	3,420,000	3,418,316	0	156	0	0	3.931	3.938	MN	22,407	134,440	10/27/2010	11/01/2021
60636Y HM 6	MISSOURI ST HSG 2012 SERIES 1			1	1FE	1,750,000	100.437	1,757,648	1,750,000	1,750,000	0	0	0	0	4.156	4.156	JJ	10,910	0	10/17/2012	07/01/2033
61212R T8 9	MONTANA ST BRD OF HSG			1	1FE	2,254,955	108.024	2,435,941	2,255,000	2,255,004	0	40	0	0	4.625	4.625	JD	8,691	108,350	10/14/2011	12/01/2026
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1			1	1FE	1,975,280	113.293	2,265,860	2,000,000	1,976,270	0	804	0	0	5.750	5.862	JD	9,583	115,000	06/08/2011	12/01/2029
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3			1	1FE	2,000,000	104.213	2,084,260	2,000,000	2,000,000	0	0	0	0	3.550	3.550	MS	20,314	0	08/15/2012	09/01/2032
64763F QD 4	NEW ORLEANS LOUISIANA			1	1FE	3,000,000	101.679	3,050,370	3,000,000	3,000,000	0	0	0	0	4.242	4.242	MS	24,038	0	10/12/2012	09/01/2025
649883 TM 7	NEW YORK HOUSING			1	1FE	3,000,000	103.878	3,116,340	3,000,000	3,000,000	0	0	0	0	4.203	4.203	AO	31,523	22,766	07/12/2012	10/01/2027
649902 P3 1	THE DORMITORY AUTH OF STATE NY BUILD				1FE	984,450	116.208	1,162,080	1,000,000	986,915	0	1,293	0	0	4.554	4.750	FA	17,204	45,540	01/24/2011	02/15/2021
	AMERICA BONDS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
649902 S7 9	THE DORMITORY AUTH OF STATE NY BUILD				1FE	2,001,000	116.695	2,333,900	2,000,000	2,000,807	0	(69)	0	0	4.750	4.745	MS	27,972	95,000	07/14/2010	03/15/2022
	AMERICA BONDS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
658207 PA 7	NORTH CAROLINA HSG FIN AGY			1	1FE	1,000,000	103.316	1,033,160	1,000,000	1,000,000	0	0	0	0	4.319	4.319	JJ	19,436	0	07/10/2012	01/01/2029
672319 CE 8	OAKLAND CA PENSION OBLG				1FE	2,953,320	98.104	2,943,120	3,000,000	2,954,530	0	1,210	0	0	4.350	4.527	JD	5,800	48,938	07/13/2012	12/15/2023
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND			1	1FE	3,675,000	129.574	4,761,845	3,675,000	3,675,000	0	0	0	0	8.570	8.662	MJSD	26,246	314,947	06/15/2000	06/01/2020
	FUND					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1			2	1FE	945,000	107.357	1,014,524	945,000	944,978	0	(2)	0	0	7.050	7.112	MJSD	5,552	66,622	05/01/2002	03/01/2017
	144A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
677555 VS 0	STATE OF OHIO OHIO ENTERPRISE BD 2002-5			2	1FE	2,445,000	102.731	2,511,773	2,445,000	2,445,000	0	0	0	0	6.080	6.080	MJSD	12,388	148,656	10/08/2002	06/01/2014
	144A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
686343 CX 0	ORLAND IL FIRE PROTECTION DIST			1	1FE	2,665,000	100.341	2,674,088	2,665,000	2,665,000	0	0	0	0	4.950	4.950	JD	1,099	0	12/20/2012	12/15/2032
708796 B8 9	PENNSYLVANIA HSG FIN AGY 2011-113			1	1FE	4,000,000	107.812	4,312,480	4,000,000	4,000,000	0	0	0	0	4.850	4.850	AO	48,500	198,850	09/09/2011	10/01/2037
70914P PG 1	PENNSYLVANIA (COMMONWEALTH OF)			1	1FE	3,500,000	115.669	4,048,415	3,500,000	3,500,000	0	0	0	0	4.750	4.750	JJ	76,660	166,250	01/26/2011	07/15/2022
724581 ME 0	PITTSBURG CA UNIF SCH DIST TXBL ELEC				1FE	2,750,000	98.563	2,710,483	2,750,000	2,750,000	0	0	0	0	4.920	4.920	FA	54,120	0	07/25/2012	08/01/2034
	2010-SER B CONST BND					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
745190 TR 9	PUERTO RICO HWY & TRANS AUTH			1	2FE	1,062,875	98.114	1,079,254	1,100,000	1,066,045	0	1,159	0	0	5.000	5.272	JJ	27,500	55,000	03/16/2010	07/01/2030
76222R HP 0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS			1	1FE	1,000,000	111.570	1,115,700	1,000,000	1,000,000	0	0	0	0	4.863	4.863	AO	12,158	48,630	05/13/2010	04/01/2022
	REC ZONE ECON DEV					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
791078 BB 3	ST LAWRENCE CNTY NY IDA CDC			2	1FE	1,000,000	99.431	994,310	1,000,000	1,000,000	0	0	0	0	2.752	2.752	JJ	917	0	12/12/2012	07/01/2021
791697 CJ 2	ST LOUIS MO SPL AD BRD SCH DST				1FE	1,000,000	117.428	1,174,280	1,000,000	1,000,000	0	0	0	0	4.700	4.700	AO	11,750	46,608	09/21/2011	04/01/2028
797669 UP 1	SAN FRANCISCO CA BAY AREA 2012 SER B			1	1FE	4,000,000	100.840	4,033,600	4,000,000	4,000,000	0	0	0	0	4.087	4.087	JJ	39,508	0	09/21/2012	07/01/2032
	(RAPID TR DIS)					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
798165 KV 7	SAN JOSE CA MF HSG REVENUE 2011 A-1			1	1FE	2,000,000	110.383	2,207,660	2,000,000	2,000,000	0	0	0	0	4.350	4.350	AO	16,917	82,167	10/07/2011	10/01/2028
799017 KX 5	SAN MATEO CA UNION HS DISTRICT				1FE	875,000	100.541	879,734	875,000	875,000	0	0	0	0	3.070	3.070	MS	4,029	0	10/25/2012	09/01/2023
83756C AZ 8	SOUTH DAKOTA HSG DEV AUTH MTGE 2012			1	1FE	2,000,000	103.576	2,071,520	2,000,000	2,000,000	0	0	0	0	3.750	3.750	MN	12,500	28,750	05/23/2012	05/01/2033
	SERIES C					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
843146 3Q 2	SOUTHERN ILLINOIS UNIV 2012B-2				1FE	3,000,000	103.633	3,108,990	3,000,000	3,000,000	0	0	0	0	4.400	4.400	AO	4,400	0	12/06/2012	04/01/2035
843375 ZG 4	SOUTHERN MINNESOTA MUNICIPAL POWER				1FE	1,790,000	105.849	1,894,697	1,790,000	1,790,000	0	0	0	0	3.974	3.974	JJ	35,567	71,135	10/14/2010	01/01/2020
	AGENCY					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
850593 AD 6	SPRINGFIELD ILL METRO SAN DIST				1FE	500,000	109.192	545,960	500,000	500,000	0	0	0	0	4.908	4.908	JJ	12,270	24,540	04/09/2010	01/01/2017
850593 AE 4	SPRINGFIELD ILL METRO SAN DIST				1FE	500,000	112.085	560,425	500,000	500,000	0	0	0	0	5.161	5.161	JJ	12,903	25,805	04/09/2010	01/01/2018
875301 FF 5	TAMPA-HILLSBOROUGH CNTY FL EXP			1	1FE	1,000,000	99.713	997,130	1,000,000	1,000,000	0	0	0	0	3.420	3.420	JJ	1,045	0	12/13/2012	07/01/2023
875301 FG 3	TAMPA-HILLSBOROUGH CNTY FL EXP			1	1FE	1,000,000	99.720	997,200	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JJ	1,097	0	12/13/2012	07/01/2024
882722 VK 4	TEXAS TRANSPORTATION COMMISSIO				1FE	4,500,000	112.708	5,071,860	4,500,000	4,500,000	0	0	0	0	3.823	3.823	AO	43,009	172,035	09/22/2010	04/01/2023
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B			1	1FE	4,000,000	109.574	4,382,960	4,000,000	4,000,000	0	0	0	0	4.450	4.450	JJ	89,000	134,489	08/25/2011	01/01/2030
92812Q NU 7	VIRGINIA ST HSG AUTH DEV AUTH 2006			1	1FE	1,927,588	103.021	1,988,305	1,930,000	1,927,776	0	64	0	0	4.900	4.909	JJ	47,285	94,570	08/09/2011	01/01/2033
	SERIES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
92812Q V2 0	VIRGINIA ST HSG AUTH DEV AUTH SERIES D			1	1FE	3,500,000	105.811	3,703,385	3,500,000	3,500,000	0	0	0	0	5.051	5.051	JJ	88,393	99,687	11/17/2011	01/01/2034
92817Q KQ 4	VIRGINIA RES AUTH INF REV BND SERIES				1FE	74,303	108.267	81,200	75,000	74,666	0	109	0	0	4.030	4.199	MN	504	3,023	06/09/2009	11/01/2015
	2009A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
92817Q KR 2	VIRGINIA RES AUTH INF REV BND SERIES				1FE	409,590	111.668	457,839	410,000	409,760	0	56	0	0	4.470	4.487	MN	3,055	18,327	06/09/2009	11/01/2016
	2009A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
92817Q Q5 4	VIRGINIA RES AUTH INF REV BND SERIES			1	1FE	1,000,000	106.585	1,065,850	1,000,000	1,000,000	0	0	0	0	3.830	3.830	MN	6,383	38,300	11/05/2010	11/01/2021
	2010 C					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
928181 GY 6	VIRGINIA RES AUTH WTR & SEWER			2	1FE	1,000,000	100.117	1,001,170	1,000,000	1,000,000	0	0	0	0	3.820	3.820	MN	4,881	0	11/07/2012	11/01/2029
93265P BT 5	WALNUT ENERGY CENTER AUTHORITY				1FE	1,466,713	111.330	1,619,852	1,455,000	1,464,472	0	(938)	0	0	5.200	5.100	JJ	37,830	75,660	05/21/2010	01/01/2021
935187 HJ 6	WARREN COUNTY SCHOOL DISTRICT QZAB 2012				1FE	3,430,000	100.621	3,451,300	3,430,000	3,430,000	0	0	0	0	4.185	4.185	MN	24,323	0	10/25/2012	11/15/2033
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES			1	1FE	2,985,000	109.584	3,271,082	2,985,000	2,985,000	0	0	0	0	4.500	4.500	AO	33,581	135,071	08/24/2011	10/01/2031
	B					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
940858 L3 5	WASHOE COUNTY NEVADA SCH DIST				1FE	1,000,000	109.773	1,097,730	1,000,000	1,000,000	0	0	0	0	5.070	5.070	JD	4,225	50,700	10/28/2009	06/01/2018
98321C BZ 1	WYOMING CMNTY DEV AUTH 2011 SERIES A			1	1FE	895,000	110.114	985,520	895,000	895,000	0	0	0	0	4.625	4.625	JD	3,449	41,394	08/09/2011	06/01/2028
1199999. U.S. States, Territories & Possessions - Issuer Obligations						196,123,882	XXX	211,326,504	196,245,000	196,117,614	0	(2,478)	0	0	XXX	XXX	XXX	1,921,315	6,128,877	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						196,123,882	XXX	211,326,504	196,245,000	196,117,614	0	(2,478)	0	0	XXX	XXX	XXX	1,921,315	6,128,877	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
223264 AV 4	COVINGTON KY ECONOMIC DEV REV			2	1FE	982,450	103.720	1,016,456	980,000	980,113	0	(118)	0	0	8.200	8.174	JD	6,697	80,360	11/30/1992	12/01/2013
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						982,450	XXX	1,016,456	980,000	980,113	0	(118)	0	0	XXX	XXX	XXX	6,697	80,360	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						982,450	XXX	1,016,456	980,000	980,113	0	(118)	0	0	XXX	XXX	XXX	6,697	80,360	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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
05914F JL 5	BALTIMORE COUNTY MARYLAND				1FE	6,897,792	110.569	7,629,261	6,900,000	6,898,042	0	144	0	0	3.810	3.813	MN	43,815	262,890	11/03/2010	11/01/2023
172254 CC 6	OHIO ECONOMIC DEV REV CONVERGYS CORP			1	1FE	3,752,091	104.420	3,811,330	3,650,000	3,661,053	0	(12,680)	0	0	5.910	5.532	MN	35,953	215,715	03/01/2004	11/01/2023
	PROJ					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
280792 AA 0	EDINBURG TEX INDL DEV CORP GUAR LEASE			2	2FE	9,366,932	115.373	10,173,438	8,817,867	9,161,782	0	(13,915)	0	0	8.180	7.505	MN	120,217	721,301	03/13/2002	11/01/2028
	REV BD TAX SER 1999					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
313373 KN 1	FEDERAL HOME LOAN BANK				1	4,140,640	123.620	4,944,800	4,000,000	4,129,903	0	(7,236)	0	0	4.375	4.057	AO	30,625	175,000	06/22/2011	04/28/2026
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE	$		2	1FE	5,340,000	101.506	5,329,065	5,250,000	5,338,712	0	(1,288)	0	0	3.666	3.509	MON	13,900	62,017	10/16/2012	08/05/2030
	BACKED CERT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
452024 HE 5	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	3,000,000	113.024	3,390,720	3,000,000	3,000,000	0	0	0	0	5.399	5.399	FA	67,488	161,970	11/19/2010	02/01/2020
452024 HF 2	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	3,000,000	115.349	3,460,470	3,000,000	3,000,000	0	0	0	0	5.599	5.599	FA	69,988	167,970	11/19/2010	02/01/2021
452151 8V 8	ILLINOIS STATE			2	1FE	500,000	106.081	530,405	500,000	500,000	0	0	0	0	4.421	4.421	JJ	11,053	22,105	01/08/2010	01/01/2015
452151 LD 3	ILLINOIS STATE				1FE	2,866,830	106.598	3,197,940	3,000,000	2,906,295	0	14,730	0	0	4.350	5.016	JD	10,875	130,500	03/16/2010	06/01/2018
456567 WA 0	INDUSTRY CA URBAN DEV AGENCY			1	2FE	5,692,913	100.517	5,623,926	5,595,000	5,619,986	0	(9,903)	0	0	5.500	5.292	MN	51,288	307,725	02/03/2004	05/01/2016
456567 WQ 5	INDUSTRY CA URBAN DEV AGENCY			1	2FE	9,289,688	101.013	9,267,943	9,175,000	9,231,060	0	(7,915)	0	0	6.000	5.873	MN	91,750	550,500	01/05/2004	05/01/2020
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE			2	1FE	12,818,008	139.584	17,891,837	12,818,008	12,818,008	0	0	0	0	8.000	8.002	JJ	472,842	1,025,441	02/25/2002	07/15/2028
	REV BND SER2002					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
658203 V5 0	NORTH CAROLINA ST MUNI PWR AGY #1				1FE	1,000,000	101.797	1,017,970	1,000,000	1,000,000	0	0	0	0	3.522	3.522	JJ	1,957	0	11/30/2012	01/01/2027
	CATAWBA					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
658203 V6 8	NORTH CAROLINA ST MUNI PWR AGY #1				1FE	1,000,000	103.653	1,036,530	1,000,000	1,000,000	0	0	0	0	3.672	3.672	JJ	2,040	0	11/30/2012	01/01/2028
	CATAWBA					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
677521 HL 3	STATE OF OHIO ULT GO				1FE	4,000,000	112.041	4,481,640	4,000,000	4,000,000	0	0	0	0	4.061	4.061	FA	67,683	162,440	11/23/2010	08/01/2020
677521 HN 9	STATE OF OHIO ULT GO				1FE	1,000,000	115.236	1,152,360	1,000,000	1,000,000	0	0	0	0	4.461	4.461	FA	18,588	44,610	11/23/2010	08/01/2022
880591 CU 4	TENN VALLEY AUTH SERIES E POWER BONDS				1	23,149,851	126.087	25,122,835	19,925,000	21,267,583	0	(235,880)	0	0	6.250	4.708	JD	55,347	1,245,313	12/11/2003	12/15/2017
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR			2	1	4,282,399	141.113	6,043,038	4,282,399	4,282,409	0	0	0	0	7.467	7.584	MON	26,647	319,767	05/20/2002	05/01/2032
	SECURED NOTES 2002-1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						101,097,144	XXX	114,105,508	96,913,274	98,814,833	0	(273,943)	0	0	XXX	XXX	XXX	1,192,056	5,575,264	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
313399 EK 9	FHLMC 2348 ZK			2	1	2,500,872	111.014	2,752,858	2,479,733	2,480,138	0	(885)	0	0	6.000	5.975	MON	12,399	148,784	11/13/2002	08/15/2031
31339D 7A 0	FHLMC 2417 KZ			2	1	3,916,784	111.015	4,443,165	4,002,318	3,973,756	0	13,506	0	0	6.000	6.312	MON	20,012	240,139	09/05/2002	02/15/2032
31339G JU 6	FHLMC 2367 ZK			2	1	3,423,926	113.059	3,854,974	3,409,704	3,407,074	0	(1,518)	0	0	6.000	6.017	MON	17,049	204,582	09/26/2002	10/15/2031
31339M FE 3	FHLMC 2389 ZB			2	1	2,847,305	111.014	3,345,601	3,013,667	2,989,465	0	11,202	0	0	6.000	6.814	MON	15,068	180,820	08/01/2002	12/15/2031
31339N 5V 4	FHLMC 2403 DZ			2	1	2,026,405	107.068	2,360,386	2,204,574	2,174,396	0	45,000	0	0	5.500	6.761	MON	10,104	121,252	08/19/2002	01/15/2032
31339W XR 2	FHLMC 2439 EZ			2	1	7,304,656	112.809	8,538,108	7,568,614	7,464,355	0	22,081	0	0	6.000	6.493	MON	37,843	454,117	08/20/2002	04/15/2032
3133T2 DL 1	FHLMC REMIC 1642 PJ			2	1	1,178,012	114.246	1,487,363	1,301,895	1,267,272	0	2,108	0	0	6.000	6.912	MON	6,509	78,114	02/15/1994	11/15/2023
3133TH TM 9	FHLMC 2116 ZA			2	1	2,617,387	112.607	3,105,955	2,758,230	2,719,286	0	11,326	0	0	6.000	6.574	MON	13,791	165,494	08/07/2002	01/15/2029
3133TJ HS 5	FHLMC 2125 JZ			2	1	2,622,862	110.801	3,033,349	2,737,662	2,701,341	0	9,707	0	0	6.000	6.468	MON	13,688	164,260	08/12/2002	02/15/2029
313401 YH 8	FHLMC 15 POOL# 360005			2	1	1,255	112.160	1,428	1,273	1,256	0	0	0	0	9.500	9.754	MON	10	121	07/24/1987	07/01/2017
31359F AM 0	FNMA REMIC 1993-208 K			2	1	919,524	115.051	1,115,436	969,514	956,519	0	4,809	0	0	6.500	7.028	MON	5,252	63,018	02/25/1994	11/25/2023
31359G B8 8	FNMA REMIC 1994-30 K			2	1	1,848,007	112.500	2,181,254	1,938,893	1,908,358	0	3,396	0	0	6.500	6.978	MON	10,502	126,028	02/28/1994	02/25/2024
3136A4 AE 9	FANNIE MAE 2012-22 NY			2	1	2,623,864	109.005	2,653,656	2,434,435	2,618,738	0	(5,126)	0	0	3.500	2.677	MON	7,100	28,402	08/27/2012	03/25/2027
3136A7 4W 9	FNR 2012-96 VB			2	1	10,925,000	106.058	10,605,800	10,000,000	10,912,153	0	(12,847)	0	0	3.500	2.461	MON	29,167	58,333	10/04/2012	08/25/2032

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A7 XG 2	FNR 2012-87 CV			2	1	10,404,688	103.919	10,391,900	10,000,000	10,390,405	0	(14,282)	0	0	3.000	2.563	MON	25,000	100,000	07/30/2012	08/25/2032
3136A8 DP 2	FANNIE MAE 2012-104 V			2	1	7,890,387	106.100	7,729,210	7,284,835	7,869,300	0	(21,087)	0	0	3.500	2.256	MON	21,247	84,990	08/06/2012	02/25/2038
3136A9 2Q 0	FNR 2012-121 GV			2	1	6,904,462	105.086	6,957,744	6,621,000	6,900,373	0	(4,088)	0	0	3.000	2.536	MON	16,553	33,105	10/05/2012	10/25/2032
3136A9 2W 7	FNR 2012-118 VB			2	1	5,200,000	105.102	5,255,100	5,000,000	5,197,111	0	(2,889)	0	0	3.000	2.566	MON	12,500	25,000	10/15/2012	10/25/2032
3136A9 LC 0	FNR 2012-114 VG			2	1	4,061,668	107.325	4,063,325	3,786,000	4,057,906	0	(3,762)	0	0	3.500	2.790	MON	11,043	22,085	10/17/2012	09/25/2029
3136A9 WW 4	FNR 2012-121 GV			2	1	5,456,851	107.975	5,360,203	4,964,300	5,448,185	0	(8,667)	0	0	3.500	2.208	MON	14,479	28,958	10/05/2012	01/25/2030
3137AF X3 1	FHR 3944 LM			2	1	11,109,340	106.966	11,195,719	10,466,624	11,051,585	0	(57,755)	0	0	3.000	1.575	MON	26,167	130,833	07/26/2012	10/15/2026
3137AJ JK 1	FHR 3962 EB			2	1	3,227,978	109.555	3,279,187	2,993,199	3,221,270	0	(6,708)	0	0	3.500	2.643	MON	8,730	34,921	08/27/2012	11/15/2026
3137AR HC 3	FHR 4057 DV			2	1	10,768,750	109.739	10,973,900	10,000,000	10,746,970	0	(21,780)	0	0	3.500	2.748	MON	29,167	116,667	08/07/2012	04/15/2031
3137AR WS 1	FHR 4073 HC			2	1	5,347,538	105.978	5,238,301	4,942,843	5,330,642	0	(16,896)	0	0	3.500	2.272	MON	14,417	57,667	08/06/2012	03/15/2035
3137AV 3T 2	FHR 4122 VN			2	1	5,542,667	107.955	5,544,584	5,136,000	5,541,997	0	(669)	0	0	3.500	2.822	MON	14,980	0	12/18/2012	09/15/2029
3137AV 6P 7	FHR 4121 MV			2	1	7,864,723	105.512	7,876,079	7,464,664	7,858,869	0	(5,854)	0	0	3.000	2.350	MON	18,662	37,323	10/05/2012	12/15/2035
313920 SU 5	FNMA 2001-35 ZG			2	1	1,281,800	114.855	1,522,552	1,325,630	1,310,333	0	2,123	0	0	6.500	6.895	MON	7,180	86,166	06/18/2002	08/25/2031
31392E H6 0	FNMA 2002-69 Z			2	1	2,399,064	112.204	2,820,869	2,514,054	2,479,986	0	16,597	0	0	5.500	6.135	MON	11,523	138,273	09/26/2002	10/25/2032
31392K HM 1	FHLMC 2445 0Z			2	1	2,920,896	115.198	3,430,004	2,977,476	2,954,313	0	1,660	0	0	6.500	6.782	MON	16,128	193,536	07/31/2002	05/15/2032
31392M U4 2	FHLMC 2463 Z			2	1	1,336,870	111.513	1,545,298	1,385,762	1,371,313	0	5,449	0	0	6.000	6.408	MON	6,929	83,146	08/21/2002	06/15/2032
31392M U5 9	FHLMC 2463 ZB			2	1	3,226,990	115.105	3,738,472	3,247,880	3,236,275	0	1,642	0	0	6.500	6.632	MON	17,593	211,112	08/19/2002	06/15/2032
31392P HP 3	FHLMC 2459 LZ			2	1	1,099,237	111.365	1,277,819	1,147,416	1,126,645	0	2,784	0	0	6.500	6.856	MON	6,215	49,716	02/01/2012	06/15/2032
31392P RL 1	FHLMC 2484 Z			2	1	2,581,856	112.998	3,173,874	2,808,778	2,730,586	0	31,612	0	0	6.000	7.120	MON	14,044	168,527	07/09/2002	07/15/2032
31392R RJ 2	FHLMC 2468 ZA			2	1	6,528,259	112.996	7,655,540	6,775,054	6,677,132	0	6,785	0	0	6.000	6.486	MON	33,875	406,503	08/21/2002	07/15/2032
31392R WT 4	FHLMC 2492 Z			2	1	3,250,648	111.080	4,001,916	3,602,730	3,495,091	0	41,359	0	0	5.500	6.804	MON	16,513	198,150	08/19/2002	08/15/2032
31392U EE 0	FHLMC 2504 Z			2	1	3,400,990	111.006	3,918,349	3,529,863	3,487,360	0	4,341	0	0	6.000	6.425	MON	17,649	211,792	09/04/2002	09/15/2032
31392U JL 9	FHLMC 2499 VZ			2	1	5,349,569	112.964	6,152,139	5,446,087	5,411,062	0	(4,967)	0	0	6.000	6.280	MON	27,230	326,765	10/01/2002	09/15/2032
31392W JU 5	FHLMC 2509 ZQ			2	1	3,385,321	111.196	3,941,397	3,544,550	3,487,019	0	5,378	0	0	5.500	6.139	MON	16,246	194,950	10/10/2002	10/15/2032
31393A VK 0	FNMA 2003-30 HY			2	1	1,246,145	110.639	1,454,636	1,314,758	1,294,562	0	2,325	0	0	5.500	6.198	MON	6,026	72,312	09/03/2003	04/25/2033
31393C LX 9	FNMA 2003-48 GH			2	1	5,040,675	115.232	5,945,971	5,160,000	5,097,566	0	14,955	0	0	5.500	5.770	MON	23,650	283,800	09/18/2003	06/25/2033
31393N 4A 4	FHLMC 2589 GM			2	1	3,981,902	110.585	4,378,080	3,959,014	3,957,640	0	(5,241)	0	0	5.500	5.469	MON	18,145	217,746	04/24/2003	03/15/2033
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2			2	1	17,508,125	106.576	19,183,680	18,000,000	17,741,875	0	87,475	0	0	5.500	5.826	MON	82,500	990,000	09/08/2004	07/25/2034
31397U YM 5	FNR 2011-68 CB			2	1	5,183,844	107.350	5,258,003	4,898,000	5,164,569	0	(19,275)	0	0	3.000	1.898	MON	12,245	48,980	08/03/2012	07/25/2026
31398N Y2 4	FANNIE MAE 2010-123 PM			2	1	2,680,219	111.538	3,150,949	2,825,000	2,701,468	0	13,156	0	0	4.000	4.779	MON	9,417	113,000	07/14/2011	07/25/2040
31405W QT 5	FNMA POOL 801566			2	1	124,412	108.009	133,582	123,677	123,887	0	(59)	0	0	5.000	4.894	MON	515	6,184	08/25/2005	01/01/2020
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1			2	1FE	13,784,450	102.726	13,826,908	13,459,936	13,781,647	0	(2,803)	0	0	3.000	2.558	MON	33,650	156,265	07/30/2012	01/27/2038
	A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						214,846,183	XXX	229,854,623	211,525,642	216,819,049	0	143,618	0	0	XXX	XXX	XXX	788,712	6,861,936	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
43232E CU 1	HSG FIN AUTH OF HILLSBOROUGH			1	1	2,385,000	100.081	2,386,932	2,385,000	2,385,000	0	0	0	0	3.600	3.600	JD	2,385	0	12/19/2012	12/01/2032
476565 AA 4	JERSEY CITY MEDICAL CNTR 2012			1	1FE	4,500,000	102.733	4,622,963	4,500,000	4,500,000	0	0	0	0	3.039	3.035	MN	11,776	0	11/15/2012	11/20/2028
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						6,885,000	XXX	7,009,895	6,885,000	6,885,000	0	0	0	0	XXX	XXX	XXX	14,161	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
31359L H3 2	FNMA 1995-W5 A5			2	1	82,041	100.065	82,095	82,041	82,041	0	0	0	0	7.080	0.000	MON	484	5,808	01/11/1996	12/25/2025
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						82,041	XXX	82,095	82,041	82,041	0	0	0	0	XXX	XXX	XXX	484	5,808	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						322,910,368	XXX	351,052,121	315,405,957	322,600,923	0	(130,325)	0	0	XXX	XXX	XXX	1,995,413	12,443,008	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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AB 9	A&E TELEVISION NETWORKS LLC				2	2,000,000	98.140	1,962,794	2,000,000	2,000,000	0	0	0	0	3.630	3.630	FA	26,015	0	08/22/2012	08/22/2022
00037B AB 8	ABB FINANCE USA INC				1FE	3,939,760	102.899	4,115,960	4,000,000	3,943,137	0	3,377	0	0	2.875	3.051	MN	16,931	57,500	05/04/2012	05/08/2022
00101J AB 2	ADT CORP				2FE	3,014,840	97.734	2,932,020	3,000,000	3,014,246	0	(594)	0	0	3.500	3.441	JJ	51,333	0	06/28/2012	07/15/2022
001055 AJ 1	AFLAC INC				1FE	1,025,940	108.053	1,080,530	1,000,000	1,024,427	0	(1,513)	0	0	4.000	3.682	FA	15,111	20,556	04/16/2012	02/15/2022
001192 AG 8	AGL CAPITAL CORP				2FE	6,292,563	119.830	7,489,375	6,250,000	6,280,709	0	(3,812)	0	0	5.250	5.161	FA	123,958	328,125	08/28/2009	08/15/2019
00139P AA 6	AIG SUNAMERICA GLOBAL FIN IX 144A				1FE	17,536,822	134.626	18,746,671	13,925,000	16,857,829	0	(87,947)	0	0	6.900	5.158	MS	282,910	960,825	06/17/2003	03/15/2032
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC				2	1	6,380,394	126.929	7,888,281	6,214,719	6,309,114	0	(8,869)	0	0	7.450	7.219	MON	20,578	462,997	04/01/2004	08/15/2021
00440E AC 1	ACE INA HOLDINGS INC				1FE	5,914,700	156.898	7,844,900	5,000,000	5,743,767	0	(22,415)	0	0	8.875	7.314	FA	167,639	443,750	06/10/2002	08/15/2029
008117 AM 5	AETNA INC				2FE	3,006,920	124.494	3,734,820	3,000,000	3,004,479	0	(634)	0	0	6.500	6.468	MS	57,417	195,000	09/09/2008	09/15/2018
008117 AN 3	AETNA INC				1	2FE	2,006,200	110.571	2,211,420	2,000,000	2,005,448	0	(542)	0	0	4.125	4.086	JD	6,875	82,500	06/10/2011	06/01/2021
008548 AE 9	AGUA CALIENTE BAND OF CAHUILLA INDIANS				2	3FE	512,000	92.170	471,910	512,000	512,000	0	0	0	0	6.080	6.082	AO	7,782	31,130	11/15/2006	10/01/2016
	144A						0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
00855L AC 3	AGUA CALIENTE BAND OF CAHUILLA 144A				2	3FE	409,000	102.590	419,593	409,000	409,000	0	0	0	0	6.350	6.346	AO	6,493	25,972	02/07/2008	10/01/2015
008812 3$ 9	AIRCRAFT INVESTMENT FUND KESTREL				2Z		3,100,000	100.000	3,100,000	3,100,000	3,100,000	0	0	0	0	1.670	1.673	JAJO	13,230	52,633	04/20/2011	04/20/2018
	AIRCRAFT						0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
008912 3$ 0	KESTREL MANUFACTURING INV FUND LLC				2Z		4,500,000	100.000	4,500,000	4,500,000	4,500,000	0	0	0	0	5.000	5.000	FMAN	37,500	12,525	08/02/2012	08/01/2019
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP				2	4FE	4,639,866	101.000	4,658,305	4,612,183	4,620,860	0	(2,260)	0	0	8.627	8.539	AO	99,473	397,893	12/07/1999	10/01/2020
009344 A* 3	AIR TRUST 1998 1 A-3				2	4FE	148,815	100.346	149,331	148,815	148,815	0	0	0	0	8.320	8.406	FMAN	1,720	15,104	02/01/2008	02/11/2013
009344 B@ 0	AIR TRUST 1998 2 A-3				2	4FE	92,772	100.621	93,347	92,772	92,772	0	0	0	0	8.450	8.539	MJSD	631	13,904	12/01/2005	03/02/2013
010392 EC 8	ALABAMA POWER CO DEBENTURES				1FE	13,158,050	124.695	14,813,766	11,880,000	12,927,551	0	(29,672)	0	0	5.700	5.000	FA	255,816	677,160	06/16/2003	02/15/2033
013078 AA 8	ALBERTO-CULVER COMPANY				1FE	999,590	120.129	1,201,290	1,000,000	999,692	0	33	0	0	5.150	5.155	JD	4,292	51,500	05/18/2010	06/01/2020
013104 AC 8	NEW ALBERTSONS INC DEBENTURES				5FE	3,276,875	59.500	3,183,250	5,350,000	3,291,757	0	(2,207)	2,591,438	0	7.750	6.661	JD	18,428	414,625	01/03/2003	06/15/2026
013817 AS 0	ALCOA INC				2FE	1,993,680	114.373	2,287,460	2,000,000	1,995,990	0	579	0	0	6.750	6.794	JJ	62,250	135,000	07/10/2008	07/15/2018
018522 E# 5	ALLETE INC	$			1		4,000,000	88.838	3,553,520	4,000,000	4,000,000	0	0	0	0	3.200	3.200	JJ	59,022	0	07/02/2012	07/15/2026
01877K AA 1	ALLIANCE PIPELINE LP 144A SENIOR NOTES				2	1FE	1,773,380	106.225	1,883,773	1,773,380	1,773,380	0	0	0	0	7.770	7.771	JD	383	137,792	06/25/1999	06/30/2015
018802 AA 6	ALLIANT ENERGY CORP				2FE	1,644,242	105.267	1,736,906	1,650,000	1,647,834	0	1,149	0	0	4.000	4.077	AO	13,933	66,000	09/30/2009	10/15/2014
01885@ AB 2	ALLIANCE RESOURCES OPERATING PARTNERS LP				2		3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.720	6.720	JD	2,800	201,600	06/26/2008	06/26/2018
020002 AC 5	ALLSTATE CORP				1FE	2,918,068	103.236	3,019,653	2,925,000	2,924,706	0	617	0	0	7.500	7.523	JD	9,750	219,375	06/17/1993	06/15/2013
020002 AP 6	ALLSTATE CORP				1FE	4,593,510	127.977	5,758,965	4,500,000	4,578,086	0	(1,996)	0	0	6.125	5.975	JD	12,250	275,625	12/27/2002	12/15/2032
020002 AQ 4	ALLSTATE CORP				1FE	8,674,100	117.710	10,005,350	8,500,000	8,643,704	0	(3,930)	0	0	5.350	5.214	JD	37,896	454,750	06/11/2003	06/01/2033
02360F AA 4	UNION ELECTRIC CO				1FE	3,968,886	118.550	4,996,883	4,215,000	4,052,658	0	19,197	0	0	5.100	5.798	AO	53,741	214,965	02/22/2008	10/01/2019
02360X AJ 6	AMERENERGY GENERATING CORP SENIOR NOTES				4FE	152,320	71.661	89,576	125,000	148,356	0	(604)	0	0	7.950	6.272	JD	828	9,938	11/30/2004	06/01/2032
025816 AQ 2	AMERICAN EXPRESS				1FE	125,115	102.388	127,985	125,000	125,009	0	(16)	0	0	4.875	4.861	JJ	2,810	6,094	11/30/2004	07/15/2013
025932 40 1	AMERICAN FINANCIAL GROUP				1	2FE	3,000,000	104.760	3,142,800	3,000,000	3,000,000	0	0	0	0	6.375	6.375	MJSD	10,094	95,625	06/07/2012	06/12/2042
026074 AA 2	AMERICAN FINANCIAL GROUP				2FE	4,000,000	130.914	5,236,560	4,000,000	4,000,000	0	0	0	0	9.875	9.875	JD	17,556	395,000	06/10/2009	06/15/2019
026609 AC 1	WYETH DEBENTURES				1FE	14,796,685	141.478	21,115,592	14,925,000	14,838,359	0	5,395	0	0	7.250	7.331	MS	360,687	1,082,063	07/19/2002	03/01/2023
02666Q G6 4	AMERICAN HONDA FINANCE 144A				1FE	4,995,350	104.476	5,223,800	5,000,000	4,997,401	0	914	0	0	2.500	2.520	MS	34,722	125,000	09/14/2010	09/21/2015
029163 AD 4	MUNICH RE AMERICAN CORP SENIOR NOTES				1FE	16,657,254	129.902	19,387,874	14,925,000	16,225,140	0	(55,958)	0	0	7.450	6.491	JD	49,418	1,111,913	10/01/2002	12/15/2026
	SERIES B						0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
03073E AG 0	AMERISOURCEBERGEN CORPORATION				1FE	1,487,610	116.320	1,744,800	1,500,000	1,490,842	0	1,094	0	0	4.875	4.981	MN	9,344	73,125	11/16/2009	11/15/2019
03076C AE 6	AMERIPRISE FINANCIAL INC				1FE	4,795,568	118.905	5,647,988	4,750,000	4,785,055	0	(3,939)	0	0	5.300	5.176	MS	74,126	251,750	03/09/2010	03/15/2020

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
031162 BG 4	AMGEN INC			1	2FE	5,001,700	111.134	5,556,700	5,000,000	5,001,421	0	(139)	0	0	4.100	4.096	JD	9,111	205,000	06/28/2011	06/15/2021
03235M AA 0	AMTRAK / PENN STATION 144A LEASE			2	1	3,365,124	119.847	4,032,990	3,365,124	3,368,847	0	(658)	0	0	9.500	9.453	JD	14,208	319,687	06/13/2001	06/15/2017
	FINANCE TRUST 2001					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
032511 AX 5	ANADARKO PETROLEUM CORP				2FE	1,725,983	115.228	1,901,262	1,650,000	1,693,345	0	(10,395)	0	0	5.950	5.161	MS	28,907	98,175	08/27/2009	09/15/2016
035229 CG 6	ANHEUSER-BUSCH COS INC DEBENTURES				1FE	5,830,100	133.956	6,697,800	5,000,000	5,665,332	0	(20,893)	0	0	6.800	5.617	JJ	156,778	340,000	12/27/2002	01/15/2031
035229 CQ 4	ANHEUSER-BUSCH COS INC DEBENTURES				1FE	5,106,290	125.669	6,157,781	4,900,000	5,070,763	0	(4,502)	0	0	5.950	5.657	JJ	134,437	291,550	12/27/2002	01/15/2033
037411 AT 2	APACHE CORP				1FE	6,334,200	101.449	6,086,940	6,000,000	6,026,038	0	(89,469)	0	0	5.250	3.703	AO	66,500	315,000	05/15/2009	04/15/2013
037411 AW 5	APACHE CORP			1	1FE	1,051,450	114.230	1,142,300	1,000,000	1,050,266	0	(893)	0	0	5.100	4.768	MS	17,000	51,000	08/25/2011	09/01/2040
037411 BD 6	APACHE CORP			1	1FE	1,989,380	100.345	2,006,900	2,000,000	1,989,431	0	51	0	0	2.625	2.685	JJ	4,083	0	11/28/2012	01/15/2023
038222 AF 2	APPLIED MATERIALS INC				1FE	2,007,690	112.550	2,251,000	2,000,000	2,006,763	0	(653)	0	0	4.300	4.252	JD	3,822	86,000	06/30/2011	06/15/2021
039483 AS 1	ARCHER-DANIELS-MIDLAND DEBENTURES				1FE	6,363,800	137.485	6,874,250	5,000,000	6,086,653	0	(35,762)	0	0	7.000	5.140	FA	145,833	350,000	06/12/2003	02/01/2031
039483 AT 9	ARCHER-DANIELS-MIDLAND				1FE	5,097,450	124.284	6,214,200	5,000,000	5,081,093	0	(2,158)	0	0	5.935	5.796	AO	74,188	296,750	12/30/2002	10/01/2032
046003 JU 4	ASSOCIATES CORP OF N AMERICA DEBENTURES				1FE	142,890	121.326	151,658	125,000	134,146	0	(1,301)	0	0	6.950	5.467	MN	1,448	8,688	11/30/2004	11/01/2018
04621X AC 2	ASSURANT INC				2FE	7,626,691	104.439	7,832,925	7,500,000	7,518,266	0	(15,418)	0	0	5.625	5.398	FA	159,375	421,875	06/21/2004	02/15/2014
04626R AA 4	ASTORIA POWER PROJECT SERIES A 144A			2	2FE	2,604,325	100.000	2,604,325	2,604,325	2,604,325	0	0	0	0	5.744	5.813	MON	12,466	149,592	05/24/2005	05/01/2016
049164 AU 0	ATLAS AIR INC 1999 1A-1			2	3	2,217,970	100.000	2,375,078	2,375,078	2,276,686	0	12,253	0	0	7.200	7.713	MON	11,400	171,975	12/02/1999	00/00/0000
053332 AF 9	AUTOZONE INC SENIOR NOTES				2FE	6,797,755	112.675	7,887,250	7,000,000	6,933,894	0	20,600	0	0	5.500	5.862	MN	49,194	385,000	01/03/2005	11/15/2015
053611 AF 6	AVERY DENNISON CORP				2FE	3,009,610	110.043	3,301,290	3,000,000	3,007,482	0	(823)	0	0	5.375	5.333	AO	34,042	161,250	04/08/2010	04/15/2020
05366# AF 0	AVIATION CAPITAL GROUP CORP SERIES A				2Z	2,000,000	106.577	2,131,548	2,000,000	2,000,000	0	0	0	0	5.710	5.710	AO	26,329	114,200	04/08/2010	04/08/2015
05366# AG 8	AVIATION CAPITAL GROUP CORP SERIES B				3	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.540	6.540	AO	15,078	65,400	04/08/2010	04/08/2017
05366# AH 6	AVIATION CAPITAL GROUP CORP SERIES C				3	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	7.200	7.200	AO	16,600	72,000	04/08/2010	04/08/2020
05379B AN 7	AVISTA CORP				1FE	1,993,320	121.942	2,438,840	2,000,000	1,996,169	0	583	0	0	5.950	5.992	JD	9,917	119,000	03/27/2008	06/01/2018
054303 A@ 1	AVON PRODUCTS INC				2	10,000,000	96.562	9,656,200	10,000,000	10,000,000	0	0	0	0	4.030	4.030	MN	42,539	403,000	11/23/2010	11/23/2020
054937 AF 4	BB&T CORPORATION SUB NOTES				1FE	12,049,082	116.326	14,453,506	12,425,000	12,164,095	0	28,742	0	0	5.250	5.611	MN	108,719	652,313	07/10/2008	11/01/2019
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES			2	1	2,570,420	110.000	2,827,462	2,570,420	2,570,918	0	(70)	0	0	7.105	7.096	MN	30,438	262,430	12/28/2001	05/01/2026
	2001 B					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
057224 AZ 0	BAKER HUGHES INC				1FE	7,250,828	124.263	8,387,753	6,750,000	7,239,848	0	(8,546)	0	0	5.125	4.656	MS	101,859	345,938	09/15/2011	09/15/2040
059438 AH 4	BANK ONE CORP SUB DEBENTURES				1FE	12,001,707	137.422	13,639,134	9,925,000	11,457,535	0	(70,154)	0	0	7.625	5.966	AO	159,765	756,781	12/30/2002	10/15/2026
060505 BD 5	BANK OF AMERICA CORP SUB NOTES				2FE	123,359	102.339	127,924	125,000	124,859	0	218	0	0	4.750	4.936	FA	2,243	5,938	11/30/2004	08/15/2013
06423A AS 2	BANK ONE CORP SUB NOTES				1FE	127,035	100.385	125,481	125,000	125,024	0	(296)	0	0	5.250	5.004	JJ	2,753	6,563	11/30/2004	01/30/2013
070101 E@ 5	BASIN ELECTRIC POWER COOP 2011 SERIES A				1	1,921,920	99.937	1,920,709	1,921,920	1,921,920	0	0	0	0	4.000	4.000	AO	19,219	70,684	10/31/2011	10/01/2031
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
07385T AJ 5	BEAR STEARNS CO INC SENIOR NOTES				1FE	130,821	108.815	136,019	125,000	126,327	0	(661)	0	0	5.700	5.097	MN	910	7,125	11/30/2004	11/15/2014
073902 CD 8	BEAR STEARNS COS				1FE	3,718,480	113.221	4,528,840	4,000,000	3,868,978	0	19,990	0	0	4.650	5.345	JJ	92,483	186,000	09/30/2003	07/02/2018
078167 AZ 6	BELL TELEPHONE CO PENNSYLVANIA				1FE	1,117,820	133.434	1,334,340	1,000,000	1,098,188	0	(2,575)	0	0	8.350	7.356	JD	3,711	83,500	06/19/2002	12/15/2030
	DEBENTURES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
078167 BA 0	BELL TELEPHONE CO PENNSYLVANIA				1FE	2,170,136	138.517	2,666,452	1,925,000	2,133,083	0	(4,939)	0	0	8.750	7.652	FA	63,632	168,438	06/25/2002	08/15/2031
	DEBENTURES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
080555 AE 5	BELO CORPORATION DEBENTURES				3FE	13,777,038	103.142	15,393,944	14,925,000	14,012,808	0	31,443	0	0	7.750	8.493	JD	96,391	1,156,688	04/01/2002	06/01/2027
081437 AH 8	BEMIS COMPANY INC			1	2FE	2,015,500	108.364	2,167,280	2,000,000	2,013,913	0	(1,273)	0	0	4.500	4.402	AO	19,000	92,750	09/28/2011	10/15/2021
084423 AM 4	BERKLEY (WR) CORPORATION				2FE	249,808	108.489	271,223	250,000	249,945	0	21	0	0	5.600	5.610	MN	1,789	14,000	05/04/2005	05/15/2015
	PROPERTY/CASUALTY INS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
084423 AR 3	BERKLEY (WR) CORPORATION				2FE	3,081,480	111.245	3,337,350	3,000,000	3,066,363	0	(6,914)	0	0	5.375	5.025	MS	47,479	161,250	09/22/2010	09/15/2020
08623# AA 4	BERWIND PHARMACEUTICAL SERVICE SERIES A				2	5,000,000	108.042	5,402,100	5,000,000	5,000,000	0	0	0	0	6.610	6.610	MS	90,888	330,500	09/22/2004	09/22/2014
	SENIOR NOTE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
09247X AH 4	BLACKROCK INC				1FE	2,961,750	113.467	3,404,010	3,000,000	2,966,627	0	3,223	0	0	4.250	4.410	MN	13,104	127,500	06/29/2011	05/24/2021
09256B AA 5	BLACKSTONE HOLDINGS 144A				1FE	5,001,190	117.652	5,882,600	5,000,000	5,000,810	0	(98)	0	0	6.625	6.622	FA	125,139	331,250	08/13/2009	08/15/2019
093662 AC 8	BLOCK FINANCIAL CORP GUAR H&R BLOCK				2FE	7,952,960	105.809	8,464,720	8,000,000	7,989,541	0	5,332	0	0	5.125	5.201	AO	69,472	410,000	10/21/2004	10/30/2014
096629 AA 8	BOARDWALK PIPELINES LLC				2FE	498,414	110.782	553,910	500,000	499,330	0	143	0	0	5.500	5.537	FA	11,458	27,500	09/15/2005	02/01/2017
097023 AD 7	BOEING CO DEBENTURES				1FE	10,348,064	148.462	14,178,121	9,550,000	10,027,483	0	(37,823)	0	0	8.750	7.934	FA	315,681	835,625	09/24/2001	08/15/2021
097023 AG 0	BOEING CO DEBENTURES				1FE	5,715,240	154.561	6,182,440	4,000,000	5,402,048	0	(41,106)	0	0	8.625	5.594	MN	44,083	345,000	06/12/2003	11/15/2031
099724 AD 8	BORGWARNER INC SENIOR NOTES				2FE	2,287,640	130.316	2,606,320	2,000,000	2,161,736	0	(18,600)	0	0	8.000	6.500	AO	40,000	160,000	06/14/2004	10/01/2019
10112R AU 8	BOSTON PROPERTIES LP			1	2FE	1,995,580	105.405	2,108,100	2,000,000	1,995,703	0	123	0	0	3.850	3.876	FA	32,083	10,694	05/31/2012	02/01/2023
101137 AG 2	BOSTON SCIENTIFIC				2FE	1,013,610	115.556	1,155,560	1,000,000	1,005,978	0	(1,509)	0	0	6.400	6.205	JD	2,844	64,000	01/30/2007	06/15/2016
10138M AF 2	BOTTLING GROUP LLC				1FE	127,619	103.955	129,944	125,000	125,305	0	(336)	0	0	5.000	4.710	MN	799	6,250	11/30/2004	11/15/2013
10510K AA 5	BRAMBLES USA INC				2FE	6,020,300	112.060	6,723,600	6,000,000	6,015,724	0	(1,743)	0	0	5.350	5.306	AO	80,250	321,000	03/25/2010	04/01/2020
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP			2	1Z	3,938,889	127.511	5,022,517	3,938,889	3,938,889	0	0	0	0	6.540	6.541	JD	716	257,603	11/04/2009	06/30/2024
110122 AA 6	BRISTOL-MYERS SQUIBB DEBENTURES				1FE	146,365	138.815	173,519	125,000	139,646	0	(1,005)	0	0	7.150	5.650	JD	397	8,938	11/30/2004	06/15/2023
11133T AA 1	BROADRIDGE FINANCIAL SOLUTIONS				2FE	2,012,500	112.423	2,248,460	2,000,000	2,007,953	0	(1,535)	0	0	6.125	6.021	JD	10,208	122,500	10/14/2009	06/01/2017
116663 AC 9	BRUCE MANSFIELD			2	2FE	924,998	107.321	992,717	924,998	924,998	0	0	0	0	6.850	6.850	JD	5,280	63,362	10/03/2007	06/01/2034
118230 AH 4	BUCKEYE PARTNERS LP				2FE	3,110,715	109.962	3,408,822	3,100,000	3,108,583	0	(1,064)	0	0	5.500	5.449	FA	64,411	170,500	06/10/2010	08/15/2019
124857 AA 1	CBS CORP				2FE	6,561,667	116.212	8,134,840	7,000,000	6,826,743	0	48,040	0	0	7.625	8.568	JJ	246,118	533,750	01/06/2006	01/15/2016
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE			2	3FE	1,806,962	103.750	1,864,284	1,796,900	1,801,198	0	(615)	0	0	7.416	7.333	JD	5,923	133,258	03/09/2000	12/15/2018
12542R B* 0	CHS INC			2	2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.180	6.180	AO	14,935	61,800	10/04/2007	10/04/2017
12542R C@ 7	CHS INC SERIES M				2	3,000,000	106.355	3,190,650	3,000,000	3,000,000	0	0	0	0	4.520	4.520	JD	8,287	135,600	06/09/2011	06/09/2021
125509 BS 7	CIGNA CORP			1	2FE	2,065,000	109.909	2,198,180	2,000,000	2,061,131	0	(3,869)	0	0	4.000	3.595	FA	30,222	40,000	04/20/2012	02/15/2022
12572Q AE 5	CME GROUP INC				1FE	4,984,550	101.816	5,090,800	5,000,000	4,984,969	0	419	0	0	3.000	3.036	MS	46,250	0	09/05/2012	09/15/2022
126117 AH 3	CNA FINANCIAL CORP				2FE	4,222,498	120.455	5,932,409	4,925,000	4,603,112	0	49,241	0	0	6.950	8.575	JJ	157,833	342,288	06/01/2001	01/15/2018
126117 AL 4	CNA FINANCIAL CORP				2FE	1,991,720	108.617	2,172,340	2,000,000	1,998,000	0	940	0	0	5.850	5.905	JD	5,200	117,000	01/11/2005	12/15/2014
126168 AB 9	RIO TINTO FIN USA LTD				1FE	1,509,135	104.959	1,574,385	1,500,000	1,500,769	0	(788)	0	0	7.125	7.066	JD	8,906	106,875	02/10/1994	12/01/2013
126410 LK 3	CSX TRANSPORTATION DEBENTURES				2FE	2,359,347	142.865	3,000,165	2,100,000	2,262,802	0	(15,243)	0	0	9.750	8.333	JD	9,100	204,750	08/27/2004	06/15/2020
12643F AA 2	CTL CAPITAL WALGREEN CO 144A 2001-8			2	1	5,942,300	129.389	7,688,659	5,942,300	5,942,300	0	0	0	0	7.270	7.271	MN	55,201	432,005	08/22/2001	11/15/2026
	LESSEE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
127055 AH 4	CABOT CORP				2FE	1,798,056	101.326	1,823,868	1,800,000	1,798,137	0	81	0	0	3.700	3.713	JJ	31,265	0	07/09/2012	07/15/2022
12705Q AN 5	CABOT CORP				2FE	1,967,740	135.179	2,703,580	2,000,000	1,980,728	0	1,278	0	0	8.360	8.510	JD	7,431	167,200	10/08/1992	08/17/2022
127097 B# 9	CABOT OIL & GAS CORP				2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	6.440	6.440	JJ	118,067	257,600	07/16/2008	07/16/2018
127097 D* 1	CABOT OIL & GAS CORP				2	2,000,000	109.648	2,192,960	2,000,000	2,000,000	0	0	0	0	5.420	5.420	JJ	49,984	108,400	12/30/2010	01/15/2021
13052@ AA 6	CALIFORNIA PACIFIC ELECTRIC CO				2FE	2,000,000	111.811	2,236,216	2,000,000	2,000,000	0	0	0	0	5.190	5.190	JD	288	103,800	12/29/2010	12/29/2020
133131 AL 6	CAMDEN PROPERTY TRUST				2FE	124,515	104.236	130,295	125,000	124,938	0	62	0	0	5.375	5.429	JD	299	6,719	11/30/2004	12/15/2013
13342B AC 9	CAMERON INTL CORP				2FE	1,997,980	121.001	2,420,020	2,000,000	1,998,804	0	175	0	0	6.375	6.388	JJ	58,792	127,500	06/23/2008	07/15/2018
134429 AS 8	CAMPBELL SOUP COMPANY				1FE	125,125	103.340	129,175	125,000	125,014	0	(17)	0	0	4.875	4.860	AO	1,523	6,094	11/30/2004	10/01/2013
14149Y AG 3	CARDINAL HEALTH				2FE	109,609	107.711	134,639	125,000	120,589	0	1,635	0	0	4.000	5.559	JD	222	5,000	11/30/2004	06/15/2015
141781 AE 4	CARGILL INC 144A SENIOR NOTES				1FE	12,563,958	140.541	13,948,694	9,925,000	11,851,435	0	(93,038)	0	0	7.500	5.465	MS	248,125	744,375	06/03/2003	09/01/2026

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
141781 G# 5	CARGILL INC SR NOTE			2	1	2,200,000	136.021	2,992,469	2,200,000	2,200,000	0	0	0	0	7.280	7.280	JD	445	160,160	06/30/1993	06/30/2023
144285 AH 6	CARPENTER TECHNOLOGY				2FE	3,922,816	101.629	3,988,938	3,925,000	3,924,901	0	257	0	0	6.625	6.632	MN	33,226	260,031	12/12/2003	05/15/2013
14428T BA 8	CARPENTER TECHNOLOGY MTN SERIES B				2FE	2,135,116	112.657	2,731,932	2,425,000	2,286,138	0	20,140	0	0	6.990	8.350	AO	35,785	169,508	02/21/2002	04/20/2018
14754D A@ 9	CASH AMERICA INTERNATIONAL INC SERIES A			2	2	1,600,000	108.883	1,742,128	1,600,000	1,600,000	0	0	0	0	6.090	6.090	JD	3,248	97,440	12/19/2006	12/19/2016
14754D B@ 8	CASH AMERICA INTERNATIONAL INC SENIOR			2	2	4,000,000	116.039	4,641,556	4,000,000	4,000,000	0	0	0	0	6.000	6.000	FA	82,000	0	08/28/2012	08/28/2019
	UNSEC NOTES SER A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
149123 BF 7	CATERPILLAR INC				1FE	5,966,096	133.417	6,570,787	4,925,000	5,713,842	0	(32,589)	0	0	6.625	5.118	JJ	150,452	326,281	06/23/2003	07/15/2028
149123 BJ 9	CATERPILLAR INC DEBENTURES				1FE	6,658,500	144.819	7,240,950	5,000,000	6,325,001	0	(43,100)	0	0	7.300	5.064	MN	60,833	365,000	06/25/2003	05/01/2031
149162 B* 9	CATHOLIC HEALTHCARE WEST SERIES B				1	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.090	6.092	JJ	60,900	121,800	05/28/2008	05/15/2015
149162 B@ 7	CATHOLIC HEALTHCARE WEST SERIES C				1	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.450	6.452	JJ	64,500	129,000	05/28/2008	05/15/2018
151020 AE 4	CELGENE CORP				2FE	1,496,175	108.911	1,633,665	1,500,000	1,496,914	0	333	0	0	3.950	3.981	AO	12,508	59,250	10/04/2010	10/15/2020
15133K AC 7	CENTEL CAPITAL CORP				2FE	157,434	117.116	146,395	125,000	143,491	0	(2,129)	0	0	9.000	6.288	AO	2,375	11,250	11/30/2004	10/15/2019
151895 B@ 7	CENTERPOINT PROPERTIES TRUST				2	1,000,000	111.589	1,115,886	1,000,000	1,000,000	0	0	0	0	6.320	6.320	JD	2,809	63,200	06/15/2006	06/15/2016
156686 AJ 6	CENTURYTEL INC SENIOR NOTES SERIES D				2FE	131,815	108.376	135,470	125,000	130,213	0	(248)	0	0	7.200	6.712	JD	750	9,000	11/30/2004	12/01/2025
165069 AQ 8	VERIZON MARYLAND INC FORMERLY BELL				1FE	3,273,060	131.420	3,942,600	3,000,000	3,230,975	0	(5,583)	0	0	8.300	7.524	FA	103,750	249,000	05/13/2002	08/01/2031
	ATLANTIC MD					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
165069 AS 4	VERIZON MARYLAND INC FORMERLY BELL			1	1FE	4,820,393	101.700	5,008,725	4,925,000	4,854,551	0	4,433	0	0	7.150	7.350	MN	58,690	352,138	04/26/2002	05/01/2023
	ATLANTIC MD					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
165087 AN 7	VERIZON VIRGINIA INC FORMERLY BELL				1FE	145,833	133.336	166,670	125,000	138,661	0	(1,095)	0	0	7.875	6.272	JJ	4,539	9,844	11/30/2004	01/15/2022
	ATLANTIC VA					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
170356 AA 7	CHOCTAW GENERATION SERIES A			2	6FE	2,247,189	100.000	2,247,189	2,247,189	2,247,189	0	0	0	0	8.368	8.368	JD	8,358	188,045	12/17/2002	06/15/2023
171232 AE 1	CHUBB CORP DEBENTURES				1FE	443,585	136.604	580,567	425,000	440,441	0	(410)	0	0	6.800	6.464	MN	3,693	28,900	10/01/2002	11/15/2031
171232 AR 2	CHUBB CORP				1FE	1,734,355	123.644	2,163,770	1,750,000	1,740,531	0	1,462	0	0	5.750	5.869	MN	12,858	100,625	05/01/2008	05/15/2018
172062 AF 8	CINCINNATI FINANCIAL CORP DEBENTURES				2FE	14,748,303	121.450	18,126,413	14,925,000	14,780,062	0	5,121	0	0	6.920	7.024	MN	131,970	1,032,810	05/09/2005	05/15/2028
17252M AL 4	CINTAS CORPORATION NO 2			1	2FE	1,996,960	103.331	2,066,620	2,000,000	1,997,098	0	138	0	0	3.250	3.268	JD	5,417	31,236	06/05/2012	06/01/2022
172967 BL 4	CITIGROUP INC SUB NOTES				2FE	6,638,280	115.365	6,921,900	6,000,000	6,527,168	0	(14,253)	0	0	6.625	5.862	JD	17,667	397,500	12/30/2002	06/15/2032
172967 BU 4	CITIGROUP INC				2FE	10,021,410	106.482	9,583,380	9,000,000	9,840,530	0	(23,418)	0	0	5.875	5.126	FA	189,469	528,750	06/16/2003	02/22/2033
17453B AJ 0	FRONTIER COMMUNICATIONS SENIOR NOTES				3FE	10,566,402	111.250	11,125,000	10,000,000	10,489,215	0	(10,561)	0	0	9.000	8.473	FA	340,000	900,000	03/15/2002	08/15/2031
19075Q AB 8	COBANK ACB 144A				1FE	5,027,150	122.732	6,136,600	5,000,000	5,016,860	0	(2,519)	0	0	7.875	7.796	AO	82,031	393,750	04/25/2008	04/16/2018
195869 AG 7	COLONIAL PIPELINE CO 144A SENIOR NOTES				1FE	14,957,611	135.877	20,279,642	14,925,000	14,956,667	0	(668)	0	0	7.630	7.609	MN	98,061	1,138,778	04/02/2002	04/15/2032
195891 AE 6	COLONIAL REALTY LP SENIOR NOTES				2FE	424,137	101.750	432,438	425,000	424,968	0	108	0	0	6.150	6.177	AO	5,518	26,138	04/01/2003	04/15/2013
199575 AW 1	COLUMBUS SOUTHN PWR CO				2FE	4,994,460	120.146	6,007,300	5,000,000	4,996,527	0	537	0	0	6.050	6.065	MN	50,417	302,500	05/13/2008	05/01/2018
20030N 60 6	COMCAST CORP			1	2FE	1,000,000	26.190	261,900	1,000,000	1,000,000	0	0	0	0	5.000	5.000	MJSD	3,472	0	11/29/2012	12/15/2061
200339 CG 2	COMERCIA BANK				1FE	7,783,840	116.150	9,292,000	8,000,000	7,895,484	0	23,174	0	0	5.750	6.133	MN	51,111	460,000	07/18/2007	11/21/2016
20763# DU 2	CONNECTICUT NATL BANK LESSEE-SOUTHWEST			2	2	559,354	107.978	603,981	559,354	559,354	0	0	0	0	9.430	9.430	MS	13,919	52,747	09/26/1991	03/26/2014
	AIRLINES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
209111 ET 6	CONSOLIDATED EDISON CO NY Inc				1FE	7,002,280	122.203	8,554,210	7,000,000	7,001,354	0	(215)	0	0	5.850	5.846	AO	102,375	409,500	04/03/2008	04/01/2018
210518 CT 1	CONSUMERS ENERGY CO			1	1FE	5,324,443	103.793	5,501,029	5,300,000	5,323,039	0	(1,404)	0	0	2.850	2.796	MN	19,301	78,462	05/01/2012	05/15/2022
210805 AN 7	CONTINENTAL AIRLINES SERIES 96-B			2	3FE	118,182	100.402	118,658	118,182	118,182	0	0	0	0	7.820	7.305	JAJO	1,951	10,450	02/23/1996	04/15/2015
219023 AF 5	CORN PRODUCTS INTERNATIONAL				2FE	7,051,790	112.048	7,843,360	7,000,000	7,042,522	0	(4,437)	0	0	4.625	4.532	MN	53,958	323,750	09/16/2010	11/01/2020
222372 AJ 3	COUNTRYWIDE FINANCIAL CORP				2FE	3,059,070	110.235	3,307,050	3,000,000	3,025,563	0	(6,668)	0	0	6.250	5.967	MN	23,958	187,500	03/05/2007	05/15/2016
224044 BM 8	COX COMMUNICATIONS INC				2FE	636,793	109.335	698,651	639,000	638,455	0	258	0	0	5.450	5.497	JD	1,548	34,826	05/31/2005	12/15/2014

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22541L AE 3	CREDIT SUISSE FB USA INC				1FE	14,576,925	144.776	21,607,818	14,925,000	14,627,944	0	6,705	0	0	7.125	7.318	JJ	490,348	1,063,406	07/19/2002	07/15/2032
226829 AA 7	CROCKET COGENERATION 144A			2	2FE	2,642,969	110.590	2,922,860	2,642,969	2,642,969	0	0	0	0	5.869	5.912	MJSD	431	155,116	03/10/2005	03/30/2025
22822R AX 8	CROWN CASTLE TOWERS LLC SERIES 2010-5 CL			1	1FE	3,518,480	109.338	3,826,830	3,500,000	3,512,785	0	(2,464)	0	0	4.174	4.122	MON	6,493	146,090	07/29/2010	08/15/2037
	C-2017 144A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
22845# AC 3	CROWN PINE PARENT LP TIMBER LP			2		1,006,974	110.000	1,100,000	1,000,000	1,005,911	0	(971)	0	0	6.480	5.841	JD	3,060	65,358	10/26/2011	12/14/2017
231516 AA 3	CURTIS PALMER INC 144A GUAR EPCOR POWER				3FE	3,486,770	104.760	3,666,600	3,500,000	3,497,468	0	1,529	0	0	5.900	5.950	JJ	95,219	206,500	06/23/2004	07/15/2014
	LP					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
23314# AG 4	DCT IND OPERATING PARTNERSHIP CLASS K				2	4,000,000	108.275	4,331,004	4,000,000	4,000,000	0	0	0	0	4.690	4.690	FA	73,477	192,290	08/01/2011	08/01/2018
233326 C* 6	DST SYSTEMS INC				2	3,000,000	106.038	3,181,140	3,000,000	3,000,000	0	0	0	0	5.420	5.420	FA	64,137	162,600	08/09/2010	08/09/2020
233835 AQ 0	DAIMLER FINANCE NA LLC				1FE	5,618,750	156.331	7,816,550	5,000,000	5,518,033	0	(13,324)	0	0	8.500	7.447	JJ	192,431	425,000	07/22/2002	01/18/2031
235851 AM 4	DANAHER CORP			1	1FE	999,750	113.010	1,130,100	1,000,000	999,782	0	21	0	0	3.900	3.903	JD	867	39,000	06/20/2011	06/23/2021
237194 A# 2	DARDEN RESTAURANTS INC SERIES B			2		5,000,000	99.571	4,978,550	5,000,000	5,000,000	0	0	0	0	4.520	4.520	FA	75,961	0	08/28/2012	08/28/2024
24424C AU 5	JOHN DEERE CAPITAL CORP				1FE	1,000,000	111.161	1,111,610	1,000,000	1,000,000	0	0	0	0	5.250	5.250	JD	2,333	52,500	06/12/2009	06/15/2015
24648* AA 6	DELAWARE TR CAP MGMT (GATX)			2	1	228,606	101.922	232,999	228,606	228,606	0	28	0	0	8.490	8.487	MN	3,235	17,862	04/30/1993	05/01/2013
	LESSEE-WISCONSIN CENTRAL LTD					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
24702R AQ 4	DELL INC				1FE	2,488,525	108.784	2,719,600	2,500,000	2,490,179	0	957	0	0	4.625	4.683	AO	28,906	115,625	03/28/2011	04/01/2021
24715@ AC 8	DELOITTE LLP SERIES A				1	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	6.240	6.240	MS	90,133	312,000	09/17/2009	09/17/2018
248019 AG 6	DELUXE CORP SERIES B				4FE	4,826,112	104.000	5,200,000	5,000,000	4,961,651	0	20,390	0	0	5.125	5.592	AO	64,063	256,250	01/10/2005	10/01/2014
249030 AC 1	DENTSPLY INTERNATIONAL			1	2FE	996,530	106.711	1,067,110	1,000,000	996,914	0	307	0	0	4.125	4.168	FA	15,583	40,333	08/16/2011	08/15/2021
250847 H* 4	DETROIT EDISON COMPANY 2011 SERIES D				1	8,000,000	103.999	8,319,920	8,000,000	8,000,000	0	0	0	0	4.310	4.310	MS	114,933	344,800	09/01/2011	09/01/2023
25087* AA 1	DETROIT INTL BRIDGE COMPANY SERIES A			2	2Z	861,388	101.836	877,203	861,388	861,388	0	0	0	0	4.780	4.828	MON	3,317	41,174	09/14/2009	09/02/2014
25087* AE 3	DETROIT INTL BRIDGE COMPANY SERIES B				2Z	2,000,000	111.045	2,220,896	2,000,000	2,000,000	0	0	0	0	5.190	5.190	MON	8,362	103,800	06/29/2010	07/02/2020
252747 AD 2	ULTRAMAR DIAMOND SHAMROCK DEBENTURES				2FE	154,094	118.570	148,213	125,000	133,403	0	(3,104)	0	0	8.750	5.771	JD	486	10,938	11/30/2004	06/15/2015
25470D AA 7	DISCOVERY COMMUNICATIONS				2FE	2,982,840	118.666	3,559,980	3,000,000	2,987,570	0	1,507	0	0	5.625	5.701	FA	63,750	168,750	08/12/2009	08/15/2019
25470D AE 9	DISCOVERY COMMUNICATIONS				2FE	1,993,920	111.111	2,222,220	2,000,000	1,994,679	0	509	0	0	4.375	4.413	JD	3,889	87,500	06/13/2011	06/15/2021
257867 AR 2	RR DONNELLEY & SONS				3FE	1,850,033	102.000	1,859,460	1,823,000	1,831,122	0	(3,140)	0	0	5.500	5.297	MN	12,812	100,265	12/13/2005	05/15/2015
260003 AH 1	DOVER CORP				1FE	2,742,438	117.387	3,228,143	2,750,000	2,745,566	0	720	0	0	5.450	5.486	MS	44,130	149,875	03/11/2008	03/15/2018
260543 BA 0	DOW CHEMICAL CO				2FE	5,397,406	132.475	6,524,394	4,925,000	5,178,811	0	(20,954)	0	0	9.000	8.130	AO	110,813	443,250	10/07/1992	04/01/2021
260543 BV 4	DOW CHEMICAL CO				2FE	746,648	119.355	895,163	750,000	747,962	0	316	0	0	5.700	5.760	MN	5,463	42,750	05/01/2008	05/15/2018
263534 CE 7	E I DU PONT DE NEMOURS				1FE	997,730	115.269	1,152,690	1,000,000	998,074	0	191	0	0	4.250	4.278	AO	10,625	42,500	03/24/2011	04/01/2021
26439R AH 9	SPECTRA ENERGY CAPITAL SENIOR NOTES				2FE	561,630	132.256	675,828	511,000	538,077	0	(3,053)	0	0	8.000	7.001	AO	10,220	40,880	06/13/2002	10/01/2019
26439R AK 2	SPECTRA ENERGY CAPITAL SENIOR NOTES				2FE	968,810	119.791	1,197,910	1,000,000	973,873	0	637	0	0	6.750	7.000	FA	25,500	67,500	06/17/2002	02/15/2032
264411 AC 3	DUKE REALTY LP				2FE	120,388	101.419	126,774	125,000	124,755	0	642	0	0	4.625	5.169	MN	739	5,781	11/30/2004	05/15/2013
26441C AD 7	DUKE ENERGY CORP				2FE	3,994,550	117.443	4,697,720	4,000,000	3,996,291	0	455	0	0	5.050	5.066	MS	59,478	202,000	10/15/2009	09/15/2019
26882P BB 7	ERAC USA FINANCE CO 144A				2FE	5,659,429	121.191	7,089,674	5,850,000	5,743,897	0	17,297	0	0	6.375	6.813	AO	78,731	372,938	11/19/2009	10/15/2017
27430* AJ 2	EAST PENN MANUFACTURING CO SERIES A				2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	6.880	6.880	MN	29,813	275,200	05/22/2008	05/22/2015
27430* AK 9	EAST PENN MANUFACTURING CO SERIES B				2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	7.260	7.260	MN	23,595	217,800	05/22/2008	05/22/2018
277432 AN 0	EASTMAN CHEMICAL CO				2FE	3,979,910	104.830	4,193,200	4,000,000	3,981,059	0	1,149	0	0	3.600	3.658	FA	82,400	0	05/30/2012	08/15/2022
278058 AM 4	EATON CORP DEBENTURES				2FE	7,471,729	138.950	9,622,288	6,925,000	7,278,760	0	(24,572)	0	0	8.100	7.350	FA	211,905	560,925	12/03/2001	08/15/2022
29078E AB 1	EMBARQ CORP				2FE	1,008,780	117.094	1,170,940	1,000,000	1,003,712	0	(933)	0	0	7.082	6.958	JD	5,902	70,820	05/19/2006	06/01/2016
291011 AQ 7	EMERSON ELECTRIC CO				1FE	9,069,760	129.988	10,399,040	8,000,000	8,873,447	0	(25,405)	0	0	6.000	5.112	FA	181,333	480,000	06/23/2003	08/15/2032
29250R AN 6	ENBRIDGE ENERGY PARTNERS				2FE	4,974,186	121.952	6,097,600	5,000,000	4,984,257	0	2,423	0	0	6.500	6.571	AO	68,611	325,000	08/28/2008	04/15/2018

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29266R K# 4	ENERGIZER HOLDINGS INC				2	1,000,000	107.652	1,076,520	1,000,000	1,000,000	0	0	0	0	6.230	6.230	AO	13,152	62,300	10/15/2007	10/15/2014
29273R AB 5	ENERGY TRANSFER PARTNERS				2FE	1,016,763	109.701	1,097,010	1,000,000	1,004,479	0	(1,970)	0	0	5.950	5.719	FA	24,792	59,500	07/29/2005	02/01/2015
29348Q AB 8	ENOGEX LLC 144A				2FE	2,071,180	114.400	2,288,000	2,000,000	2,056,027	0	(6,131)	0	0	6.250	5.769	MS	36,806	125,000	05/13/2010	03/15/2020
29364D AJ 9	ENTERGY ARKANSAS INC FIRST MORTGAGE			1	1FE	4,965,492	99.818	4,990,900	5,000,000	4,971,050	0	714	0	0	5.900	5.949	JD	24,583	295,000	01/23/2004	06/01/2033
29364L AL 6	ENTERGY GULF STATES FIRST MORTGAGE			1	2FE	1,027,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	6.200	5.319	JJ	31,000	62,000	02/02/2005	07/01/2033
29364N AK 4	ENTERGY MISSISSIPPI INC FIRST MORTGAGE				2FE	4,912,097	112.371	5,534,272	4,925,000	4,919,229	0	908	0	0	4.950	4.975	JD	20,316	243,788	05/22/2003	06/01/2018
293791 AD 1	ENTERPRISE PRODUCTS OPERATING GUAR				2FE	125,000	100.471	125,589	125,000	125,000	0	0	0	0	6.375	6.375	FA	3,320	7,969	06/03/2003	02/01/2013
	ENTERPRISE PROD PARTNERS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
293791 AN 9	ENTERPRISE PRODUCTS OPERATING SENIOR				2FE	2,997,561	108.380	3,251,400	3,000,000	2,999,490	0	265	0	0	5.600	5.610	AO	35,467	168,000	03/11/2005	10/15/2014
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
29379V AJ 2	ENTERPRISE PRODUCTS OPERATING				2FE	1,623,197	100.450	1,632,313	1,625,000	1,624,955	0	527	0	0	6.125	6.159	FA	41,471	99,531	10/26/2009	02/01/2013
294549 AR 1	EQT CORP				2FE	4,966,050	117.178	5,858,900	5,000,000	4,979,656	0	3,157	0	0	6.500	6.593	AO	81,250	325,000	03/13/2008	04/01/2018
299808 AD 7	EVEREST REINSURANCE HOLDINGS				1FE	1,996,620	103.257	2,065,140	2,000,000	1,999,260	0	385	0	0	5.400	5.422	AO	22,800	108,000	10/06/2004	10/15/2014
30161M AH 6	EXELON GENERATION CO LLC			1	2FE	5,999,680	104.787	6,287,220	6,000,000	5,999,744	0	25	0	0	4.000	4.001	AO	60,000	240,000	09/28/2010	10/01/2020
30218P AA 7	EXPRESS JET 1999-ERJ1 PASS THROUGH			2	3	1,337,071	110.000	1,470,778	1,337,071	1,337,071	0	0	0	0	7.370	7.438	MJSD	4,106	98,542	09/16/1999	03/16/2015
	CERTIFICATES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
302491 AQ 8	FMC CORPORATION				2FE	2,006,750	113.487	2,269,740	2,000,000	2,005,060	0	(596)	0	0	5.200	5.156	JD	4,622	104,000	11/24/2009	12/15/2019
302491 AR 6	FMC CORPORATION				2FE	2,076,460	106.407	2,128,140	2,000,000	2,072,201	0	(4,259)	0	0	3.950	3.483	FA	32,917	54,642	04/25/2012	02/01/2022
302508 BA 3	FMR LLC 144A				1FE	1,453,016	100.852	1,462,354	1,450,000	1,450,150	0	(903)	0	0	4.750	4.685	MS	22,958	68,875	07/24/2009	03/01/2013
30251B AB 4	FMR LLC 144A			1	1FE	2,088,180	125.916	2,518,320	2,000,000	2,086,757	0	(1,254)	0	0	6.450	6.119	MN	16,483	129,000	08/26/2011	11/15/2039
302568 AA 8	HARPER LAKE SOLAR FUND SENIOR SECURED			2	2FE	2,259,333	106.545	2,407,207	2,259,333	2,259,333	0	0	0	0	7.645	7.646	JD	480	172,726	07/13/1998	12/31/2018
	144A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A			2	3Z	3,755,886	106.073	3,983,969	3,755,886	3,755,886	0	0	0	0	7.590	7.591	JJ	135,409	285,072	07/01/2008	07/10/2018
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR			2	2	2,865,625	110.000	3,152,188	2,865,625	2,865,625	0	0	0	0	7.110	7.113	JD	566	203,746	08/27/2003	06/28/2020
	SECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
303250 A@ 3	FAIR ISAAC CORPORATION SERIES A				3	4,000,000	101.152	4,046,080	4,000,000	4,000,000	0	0	0	0	6.370	6.370	MN	38,220	254,800	05/07/2008	05/07/2013
303250 C@ 1	FAIR ISAAC CORPORATION				3	2,000,000	100.913	2,018,260	2,000,000	2,000,000	0	0	0	0	5.420	5.420	JJ	50,286	108,400	07/14/2010	07/14/2019
31331F AF 8	FED EXPRESS CORP C2				2FE	2,668,881	109.736	3,097,965	2,823,107	2,768,506	0	10,329	0	0	7.960	8.514	MS	58,053	224,719	03/28/1995	03/28/2017
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B			2	2FE	2,431,818	115.095	2,798,901	2,431,818	2,431,818	0	0	0	0	7.900	7.899	JJ	88,586	192,114	07/01/1999	01/15/2020
316773 AD 2	FIFTH THIRD BANCORP SUB NOTES				2FE	9,320,600	110.530	11,053,000	10,000,000	9,685,702	0	49,154	0	0	4.500	5.173	JD	37,500	450,000	12/16/2003	06/01/2018
31953* AL 6	BNSF RAILWAY COMPANY SERIES A			2	1	419,385	110.000	461,324	419,385	419,385	0	0	0	0	5.960	5.959	MN	3,194	24,995	10/16/2007	10/15/2027
31953* AM 4	BNSF RAILWAY COMPANY SERIES B			2	1	42,147	110.000	46,361	42,147	42,147	0	0	0	0	5.960	5.959	MN	321	2,512	10/16/2007	10/15/2027
31953* AN 2	BNSF RAILWAY COMPANY SERIES C			2	1	266,711	110.000	293,382	266,711	266,711	0	0	0	0	5.960	5.959	MN	2,031	15,896	10/16/2007	10/15/2027
31953* AP 7	BNSF RAILWAY COMPANY SERIES D			2	1	108,014	110.000	118,815	108,014	108,014	0	0	0	0	5.960	5.959	MN	823	6,438	10/16/2007	10/15/2027
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E			2	1	143,279	110.000	157,606	143,279	143,279	0	0	0	0	5.960	5.959	MN	1,091	8,539	10/16/2007	10/15/2027
31953* AR 3	BNSF RAILWAY COMPANY SERIES F			2	1	511,376	110.000	562,513	511,376	511,376	0	0	0	0	5.960	5.951	MN	3,894	30,478	12/13/2007	12/13/2027
32055T AG 8	FIRST INDUSTRIAL REALTY REIT MTN				3FE	1,360,405	112.375	1,601,344	1,425,000	1,396,509	0	4,573	0	0	7.500	8.000	JD	8,906	106,875	07/20/2001	12/01/2017
32485* AD 9	FIRST COMMERCIAL NATL BANK SEC LA OLD			2	2Z	9,141,605	150.535	13,761,324	9,141,605	9,141,605	0	0	0	0	12.480	12.474	MN	190,145	1,140,872	08/23/1990	05/01/2020
	RIVER HYDRO LTD					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
33582V AB 4	FIRST NIAGRA FINANCIAL GROUP				2FE	2,593,890	119.687	2,992,175	2,500,000	2,574,368	0	(7,996)	0	0	6.750	6.231	MS	47,813	168,750	06/10/2010	03/19/2020
33632* TH 0	FIRST SECURITY BANK NA LESSEE: AMERADA			2	2	888,013	100.450	892,013	888,013	888,013	0	0	0	0	6.140	6.142	JJ	27,262	54,524	09/28/1998	01/01/2014
	HESS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33632* TP 2	FIRST SECURITY BANK NA LESSEE: AMERADA			2	2	587,065	101.190	594,052	587,065	587,065	0	0	0	0	7.330	7.330	JJ	21,516	43,032	12/29/1998	01/01/2014
	HESS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
337358 BD 6	FIRST UNION CORP (WACHOVIA) SUB				1FE	11,951,189	124.162	12,323,079	9,925,000	11,652,947	0	(38,803)	0	0	6.550	5.233	AO	137,241	650,088	06/18/2003	10/15/2035
	DEBENTURES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
33761N A* 0	FIRST SERVICE CORPORATION SENIOR SECURED			2	2	2,400,000	106.254	2,550,096	2,400,000	2,400,000	0	0	0	0	5.440	5.440	AO	32,640	130,560	04/04/2005	04/01/2015
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
341099 CC 1	FLORIDA POWER CORP FIRST MORTGAGE				1FE	124,010	100.757	125,946	125,000	124,977	0	140	0	0	4.800	4.917	MS	2,000	6,000	11/30/2004	03/01/2013
34354P AC 9	FLOWSERVE CORPORATION				2FE	996,150	101.004	1,010,040	1,000,000	996,251	0	101	0	0	3.500	3.546	MS	10,694	0	09/06/2012	09/15/2022
344868 AA 2	NFL FOOTBALL CLUB TRUST V				1FE	5,000,000	117.940	5,896,975	5,000,000	5,000,000	0	0	0	0	5.350	5.350	OCT	65,389	271,958	03/24/2010	10/05/2020
345397 WB 5	FORD MOTOR CREDIT 2011-1				2FE	1,000,000	106.747	1,067,470	1,000,000	1,000,000	0	0	0	0	4.207	4.207	AO	8,881	21,035	09/21/2012	04/15/2016
345397 WF 6	FORD MOTOR CREDIT CO LLC				2FE	495,550	105.498	527,490	500,000	495,646	0	96	0	0	4.250	4.361	MS	5,667	0	09/20/2012	09/20/2022
354613 AG 6	FRANKLIN RESOURCES INC				1FE	998,890	114.435	1,144,350	1,000,000	999,133	0	96	0	0	4.625	4.639	MN	5,267	46,250	05/17/2010	05/20/2020
35669# AA 2	FREEPORT LNG DEVELOPMENT LP SENIOR NOTE			2	2FE	4,321,973	119.935	5,183,558	4,321,973	4,321,973	0	0	0	0	6.500	6.554	MJSD	780	280,928	12/19/2005	12/19/2025
361448 AN 3	GATX CAPITAL CORPORATION SENIOR NOTE				2FE	2,987,640	105.172	3,155,160	3,000,000	2,988,202	0	562	0	0	4.750	4.802	JD	6,333	72,833	06/06/2012	06/15/2022
361561 AA 1	SYSTEM ENERGY RESOURCES GG1C FUNDING			1	2FE	1,471,082	101.315	1,490,427	1,471,082	1,471,082	0	0	0	0	5.129	5.131	JJ	34,792	75,452	04/16/2004	01/15/2014
	CORP					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
362338 AQ 8	GTE SOUTHWEST INC 1ST MORTGAGE				1FE	4,051,527	136.180	4,963,761	3,645,000	3,989,970	0	(8,088)	0	0	8.500	7.551	MN	39,589	309,825	05/15/2002	11/15/2031
369622 42 8	GENERAL ELECTRIC CAPITAL CORP			1	1FE	3,000,000	101.960	3,058,800	3,000,000	3,000,000	0	0	0	0	4.875	4.875	JAJO	32,906	0	10/02/2012	10/15/2052
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORP				1FE	2,995,650	102.393	3,071,790	3,000,000	2,995,770	0	120	0	0	3.150	3.167	MS	29,925	0	09/04/2012	09/07/2022
378272 AA 6	GLENCORE FUNDING LLC 144A GUAR:				2FE	3,971,400	105.237	4,209,480	4,000,000	3,995,326	0	3,403	0	0	6.000	6.096	AO	50,667	240,000	03/31/2004	04/15/2014
	GLENCORE INTL AG					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
38141G CU 6	GOLDMAN SACHS GROUP INC				1FE	125,971	117.186	146,483	125,000	125,846	0	(21)	0	0	6.125	6.066	FA	2,892	7,656	11/30/2004	02/15/2033
39121J A* 1	GREAT RIVER ENERGY 2009B			2	1	3,813,953	115.362	4,399,853	3,813,953	3,813,953	0	0	0	0	5.810	5.811	JJ	110,795	221,591	09/02/2009	07/01/2021
39121J AE 0	GREAT RIVER ENERGY 144A				1FE	6,339,900	115.460	8,082,200	7,000,000	6,374,554	0	8,684	0	0	6.254	7.011	JJ	218,890	437,780	08/12/2008	07/01/2038
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE			2	1FE	9,689,000	128.938	12,492,822	9,689,000	9,689,000	0	0	0	0	8.700	8.696	FA	318,445	842,943	04/27/2001	02/15/2021
	RENTAL REV BND 2000					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
404119 AL 3	HCA INC				4FE	3,717,600	105.125	4,205,000	4,000,000	3,954,773	0	35,099	0	0	5.750	6.747	MS	67,722	230,000	06/08/2004	03/15/2014
406216 AV 3	HALLIBURTON CO				1FE	749,880	123.397	925,478	750,000	749,927	0	11	0	0	5.900	5.902	MS	13,029	44,250	09/09/2008	09/15/2018
41242* AJ 1	HARDWOOD FUNDING LLC (NBA) SENIOR NOTES				2Z	7,000,000	114.197	7,993,755	7,000,000	7,000,000	0	0	0	0	5.670	5.670	JD	26,460	396,997	06/07/2010	06/08/2020
	SERIES I					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
415864 AJ 6	HARSCO CORP				2FE	1,748,163	111.633	1,953,578	1,750,000	1,748,885	0	173	0	0	5.750	5.764	MN	12,858	100,625	05/12/2008	05/15/2018
416515 AT 1	HARTFORD FINL SVCS GRP				2FE	4,954,450	113.575	5,678,750	5,000,000	4,976,286	0	4,901	0	0	5.375	5.503	MS	79,132	268,750	02/11/2008	03/15/2017
416515 AU 8	HARTFORD FINL SVCS GRP				2FE	1,499,955	119.010	1,785,150	1,500,000	1,500,001	0	0	0	0	6.300	6.300	MS	27,825	94,500	02/28/2008	03/15/2018
421915 ED 7	HCP INC REITS				2FE	248,963	114.333	285,833	250,000	249,545	0	90	0	0	5.625	5.673	MN	2,344	14,063	04/22/2005	05/01/2017
421915 EJ 4	HCP INC REITS				2FE	6,952,610	114.993	8,049,510	7,000,000	6,977,309	0	4,767	0	0	6.000	6.091	JJ	176,167	420,000	01/17/2007	01/30/2017
421946 AF 1	HEALTH CARE REALTY TR REIT				2FE	4,900,277	104.448	5,144,064	4,925,000	4,921,189	0	2,892	0	0	5.125	5.190	AO	63,102	252,406	03/25/2004	04/01/2014
42217K AL 0	HEALTH CARE REIT INC SENIOR NOTES				2FE	4,995,750	104.141	5,207,050	5,000,000	4,999,541	0	500	0	0	6.000	6.011	MN	38,333	300,000	10/29/2003	11/15/2013
42217K AM 8	HEALTH CARE REIT INC REITS				2FE	3,998,625	110.602	4,424,080	4,000,000	3,999,697	0	115	0	0	5.875	5.878	MN	30,028	235,000	06/15/2005	05/15/2015
42218S AC 2	HEALTH CARE SVCS CORP 144A				1FE	3,102,450	108.310	3,249,300	3,000,000	3,089,050	0	(9,115)	0	0	4.700	4.260	JJ	65,017	141,000	06/29/2011	01/15/2021
428236 BC 6	HEWLETT-PACKARD CO				2FE	5,022,200	100.208	5,010,400	5,000,000	5,012,276	0	(4,394)	0	0	2.125	2.031	MS	31,875	106,250	09/14/2010	09/13/2015
428236 BM 4	HEWLETT-PACKARD CO				2FE	1,014,740	98.367	983,670	1,000,000	1,012,836	0	(1,254)	0	0	4.300	4.118	JD	3,583	43,000	06/09/2011	06/01/2021
431116 AB 8	HIGHMARK INC 144A				1FE	1,991,920	100.441	2,008,820	2,000,000	1,993,029	0	663	0	0	4.750	4.801	MN	12,139	95,000	05/03/2011	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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
431282 AF 9	HIGHWOODS REALTY LP FORMERLY				2FE	437,276	122.162	580,270	475,000	457,253	0	2,578	0	0	7.500	8.390	AO	7,521	35,625	07/23/2001	04/15/2018
	HIGHWOODS/FORSYTH					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
431282 AK 8	HIGHWOODS REALTY LP REITS				2FE	997,018	113.106	1,131,060	1,000,000	998,532	0	300	0	0	5.850	5.890	MS	17,225	58,500	07/26/2007	03/15/2017
438516 AY 2	HONEYWELL INTL				1FE	1,780,380	103.994	1,819,895	1,750,000	1,757,693	0	(6,614)	0	0	3.875	3.472	FA	25,618	67,813	05/21/2009	02/15/2014
44106M AG 7	HOSPITALITY PROPERTIES REITS			1	2FE	3,923,520	105.450	4,218,000	4,000,000	3,979,647	0	8,829	0	0	5.125	5.382	FA	77,444	205,000	07/08/2005	02/15/2015
443510 AF 9	HUBBELL INC				1FE	5,985,380	107.654	6,459,240	6,000,000	5,991,418	0	1,877	0	0	3.625	3.639	MN	27,792	217,500	04/18/2012	11/15/2022
44643T AC 1	HUNTINGTON NATIONAL BANK SUB NOTES				2FE	122,386	102.728	128,410	125,000	124,639	0	331	0	0	4.900	5.190	JJ	2,824	6,125	11/30/2004	01/15/2014
449909 AL 4	ICI WILMINGTON GUAR IMPERIAL CHEM				2FE	6,422,816	104.652	6,723,891	6,425,000	6,424,758	0	251	0	0	5.625	5.629	JD	30,117	361,406	11/19/2003	12/01/2013
	INDUSTRIES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
45138L AU 7	IDAHO POWER CORP				1FE	1,750,000	118.733	2,077,828	1,750,000	1,750,000	0	0	0	0	6.025	6.025	JJ	48,618	105,438	07/07/2008	07/15/2018
45138L AZ 6	IDAHO POWER CORP			1	1FE	998,290	101.705	1,017,050	1,000,000	998,391	0	101	0	0	2.950	2.970	AO	7,375	13,767	04/10/2012	04/01/2022
45326T AA 6	INCITEC PIVOT FIN LLC				2FE	2,979,990	113.087	3,392,610	3,000,000	2,984,898	0	1,704	0	0	6.000	6.090	JD	10,500	180,000	12/03/2009	12/10/2019
458140 AK 6	INTEL CORP				1FE	3,983,220	110.224	4,408,960	4,000,000	3,983,636	0	306	0	0	4.800	4.826	AO	48,000	198,400	09/15/2011	10/01/2041
458140 AM 2	INTEL CORP				1FE	2,997,940	99.860	2,995,800	3,000,000	2,997,945	0	5	0	0	2.700	2.708	JD	4,500	0	12/05/2012	12/15/2022
45820E AH 5	INTELSAT LTD SENIOR NOTES				5FE	996,985	104.236	1,042,360	1,000,000	999,676	0	368	0	0	6.500	6.541	MN	10,833	65,000	02/02/2004	11/01/2013
459200 AL 5	IBM CORP				1FE	4,964,200	103.326	5,166,300	5,000,000	4,998,470	0	3,205	0	0	7.500	7.570	JD	16,667	375,000	06/15/1993	06/15/2013
459200 GM 7	IBM CORP				1FE	2,988,840	134.016	4,020,480	3,000,000	2,992,552	0	991	0	0	7.625	7.679	AO	48,292	228,750	10/09/2008	10/15/2018
459902 AS 1	INTERNATIONAL GAME TECHNOLOGY				2FE	1,007,800	108.016	1,080,160	1,000,000	1,006,191	0	(659)	0	0	5.500	5.398	JD	2,444	55,000	06/03/2010	06/15/2020
460146 BZ 5	INTERNATIONAL PAPER CO SENIOR BOND				2FE	9,832,350	110.532	11,053,200	10,000,000	9,943,397	0	15,524	0	0	5.250	5.442	AO	131,250	525,000	04/05/2004	04/01/2016
461070 AC 8	INTERSTATE POWER AND LIGHT				2FE	133,343	131.397	164,246	125,000	132,212	0	(172)	0	0	6.450	5.962	AO	1,702	8,063	11/30/2004	10/15/2033
461202 AB 9	INTUIT INC				2FE	995,560	115.300	1,153,000	1,000,000	997,828	0	445	0	0	5.750	5.809	MS	16,931	57,500	03/07/2007	03/15/2017
465685 AA 3	ITC HOLDINGS CORP 144A DEBENTURES				2FE	9,883,779	101.946	10,118,141	9,925,000	9,922,191	0	5,019	0	0	5.250	5.304	JJ	240,268	521,063	07/02/2003	07/15/2013
46625H AX 8	JP MORGAN CHASE & CO SUB NOTES				1FE	124,863	108.998	136,248	125,000	124,964	0	14	0	0	5.250	5.263	MN	1,094	6,563	11/30/2004	05/01/2015
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS			2	1	5,187,188	113.081	5,865,734	5,187,188	5,187,188	0	0	0	0	7.100	7.206	MON	16,368	368,291	11/29/2001	09/15/2017
	THRU CERTS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
46849E AP 2	JACKSON NATIONAL LIFE 144A GIC BACKED				1FE	9,886,888	110.045	10,921,966	9,925,000	9,908,097	0	2,681	0	0	4.700	4.736	JD	38,873	466,475	05/22/2003	06/01/2018
	NOTE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
47102X AF 2	JANUS CAPITAL GROUP				2FE	1,007,250	114.634	1,146,340	1,000,000	1,001,660	0	(311)	0	0	6.700	6.656	JD	2,978	67,000	07/17/2007	06/15/2017
472319 AB 8	JEFFERIES GROUP INC SENIOR NOTES				2FE	2,957,550	107.129	3,213,870	3,000,000	2,985,347	0	4,073	0	0	5.500	5.669	MS	48,583	165,000	09/08/2004	03/15/2016
476556 CM 5	JERSEY CENT PWR & LT CO 1ST MORTGAGE				2FE	128,364	113.389	141,736	125,000	126,198	0	(321)	0	0	5.625	5.307	MN	1,172	7,031	11/30/2004	05/01/2016
478366 AR 8	JOHNSON CONTROLS INC				2FE	99,886	113.303	113,303	100,000	99,958	0	12	0	0	5.500	5.515	JJ	2,536	5,500	01/09/2006	01/15/2016
478366 AU 1	JOHNSON CONTROLS INC				2FE	995,430	113.813	1,138,130	1,000,000	996,518	0	390	0	0	5.000	5.058	MS	12,639	50,000	03/04/2010	03/30/2020
480081 AH 1	JONES APPAREL GROUP				4FE	4,598,238	104.500	4,963,750	4,750,000	4,713,384	0	18,116	0	0	5.125	5.565	MN	31,106	243,438	06/16/2005	11/15/2014
481165 AJ 7	JOY GLOBAL INC				2FE	991,510	109.858	1,098,580	1,000,000	992,334	0	679	0	0	5.125	5.235	AO	10,819	51,677	10/06/2011	10/15/2021
48203@ AA 0	JUNIPER CAPITAL LP LESSEE DOMINION EQUIP			2		6,500,000	102.679	6,674,135	6,500,000	6,500,000	0	0	0	0	5.030	5.028	JD	908	326,950	04/15/2004	08/15/2013
	III					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
482439 AA 4	KCT INTERMODAL TRANPORTATION GUAR:			2	1FE	1,414,800	115.414	1,632,877	1,414,800	1,414,800	0	0	0	0	6.884	6.885	FA	40,581	97,395	08/20/1998	08/01/2018
	BURLINGTON NT/UNION PAC					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
482480 AA 8	KLA-TENCOR CORP				2FE	992,760	120.765	1,207,650	1,000,000	995,529	0	672	0	0	6.900	7.002	MN	11,500	69,000	04/29/2008	05/01/2018
48305Q AA 1	KAISER FOUNDATION HOSPITALS				1FE	991,940	105.794	1,057,940	1,000,000	992,428	0	488	0	0	3.500	3.597	AO	8,750	16,528	04/03/2012	04/01/2022
485260 BH 5	KANSAS GAS & ELEC			1	1FE	1,360,444	110.285	1,500,366	1,360,444	1,360,444	0	0	0	0	5.647	5.647	MS	19,633	76,824	11/16/2005	03/29/2021
487836 BD 9	KELLOGG CO				2FE	997,100	111.720	1,117,200	1,000,000	997,506	0	261	0	0	4.000	4.037	JD	1,778	40,000	07/01/2011	12/15/2020

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
491386 AL 2	AEP KENTUCKY POWER				..2FE	4,705,000	105.038	5,251,900	5,000,000	4,752,084	0	6,298	0	0	5.625	6.057	JD	23,438	281,250	07/01/2003	12/01/2032
49228R AC 7	KERN RIVER FUNDING CORP 144A GUAR KERN			2	..1FE	2,197,983	114.368	2,545,249	2,225,490	2,214,832	0	2,132	0	0	6.676	6.966	MON	413	148,568	01/02/2002	07/31/2016
	RIVER GAS TRANS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
494550 AR 7	KINDER MORGAN ENERGY PARTNERS SENIOR				..2FE	123,568	104.173	130,216	125,000	124,817	0	183	0	0	5.000	5.160	JD	278	6,250	11/30/2004	12/15/2013
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR			2	..2FE	10,529,150	106.111	11,141,655	10,500,000	10,512,622	0	(2,504)	0	0	5.737	5.746	MJSD	1,673	602,385	01/11/2005	03/30/2021
	SECURED NT SERIES B					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
500255 AP 9	KOHLS CORPORATION				..2FE	991,340	119.940	1,199,400	1,000,000	995,178	0	805	0	0	6.250	6.365	JD	2,778	62,500	02/22/2008	12/15/2017
50075N AU 8	KRAFT FOODS INC				..2FE	1,989,040	121.990	2,439,800	2,000,000	1,993,886	0	995	0	0	6.125	6.196	FA	51,042	122,500	02/25/2008	02/01/2018
501044 BM 2	KROGER CO				..2FE	5,434,442	125.206	6,166,396	4,925,000	5,173,231	0	(34,048)	0	0	6.800	5.787	JD	14,884	334,900	04/01/2003	12/15/2018
501044 CQ 2	KROGER CO			1	..2FE	2,011,120	103.830	2,076,600	2,000,000	2,010,438	0	(682)	0	0	3.400	3.333	AO	14,356	33,811	04/16/2012	04/15/2022
502413 AZ 0	L-3 COMMUNICATIONS CORP				..2FE	996,790	111.226	1,112,260	1,000,000	997,559	0	263	0	0	4.750	4.789	JJ	21,903	47,500	05/18/2010	07/15/2020
50540R AL 6	LABORATORY CORP OF AMERICA HLD			1	..2FE	3,031,120	106.482	3,194,460	3,000,000	3,030,173	0	(947)	0	0	3.750	3.623	FA	40,000	0	08/21/2012	08/23/2022
511546 AA 1	ENBRIDGE ENERGY PARTNERS LP SENIOR NOTES				..2FE	137,525	116.561	145,701	125,000	131,449	0	(919)	0	0	7.000	5.927	AO	2,188	8,750	11/30/2004	10/01/2018
521615 AA 2	LEA POWER PARTNERS LLC				..3FE	894,812	113.701	1,017,410	894,812	894,812	0	0	0	0	6.595	6.595	MJSD	2,623	59,013	07/17/2007	06/15/2033
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG			2	1	6,341,737	129.223	8,195,001	6,341,737	6,341,737	0	0	0	0	7.560	7.680	MON	30,631	453,742	06/29/2001	06/08/2021
	CER 2001					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
524660 AW 7	LEGGET & PLATT INC			1	..2FE	997,060	103.372	1,033,720	1,000,000	997,154	0	94	0	0	3.400	3.435	FA	12,844	0	08/08/2012	08/15/2022
526057 AS 3	LENNAR CORP				..4FE	5,930,872	107.500	6,450,000	6,000,000	5,978,507	0	8,028	0	0	5.600	5.761	JD	28,000	336,000	12/08/2005	05/31/2015
530715 AD 3	LIBERTY MEDIA CORP DEBENTURES				..3FE	4,536,896	109.000	4,687,000	4,300,000	4,497,940	0	(6,179)	0	0	8.500	7.981	JJ	168,536	365,500	10/31/2005	07/15/2029
53079E AC 8	LIBERTY MUTUAL GROUP 144A				..2FE	994,390	104.605	1,046,050	1,000,000	999,017	0	770	0	0	5.750	5.836	MS	16,931	57,500	01/12/2006	03/15/2014
53117C AM 4	LIBERTY PROPERTY LP				..2FE	1,505,785	110.020	1,650,300	1,500,000	1,504,706	0	(495)	0	0	4.750	4.701	AO	17,813	71,250	09/22/2010	10/01/2020
53117C AN 2	LIBERTY PROPERTY LP				..2FE	3,008,930	105.401	3,162,030	3,000,000	3,008,538	0	(392)	0	0	4.125	4.088	JD	5,500	63,250	06/07/2012	06/15/2022
532716 AL 1	THE LIMITED BRANDS INC 5 1/4 11/01/14				..3FE	2,593,204	105.800	2,853,426	2,697,000	2,672,196	0	12,511	0	0	5.250	5.787	MN	23,599	141,593	07/05/2005	11/01/2014
534187 AL 3	LINCOLN NATIONAL CORP				..2FE	3,585,912	120.784	4,106,656	3,400,000	3,512,499	0	(17,835)	0	0	7.000	6.245	MS	70,078	238,000	05/15/2008	03/15/2018
539830 AU 3	LOCKHEED MARTIN CORP			1	..1FE	5,423,950	121.463	6,073,150	5,000,000	5,414,726	0	(7,294)	0	0	5.500	4.939	MN	35,139	275,000	08/31/2011	11/15/2039
539830 AZ 2	LOCKHEED MARTIN CORP				..1FE	2,038,150	111.047	2,220,940	2,000,000	2,037,461	0	(578)	0	0	4.850	4.730	MS	28,561	98,617	09/28/2011	09/15/2041
540424 AN 8	LOEWS CORP SENIOR NOTES				..1FE	14,895,896	112.220	16,748,835	14,925,000	14,915,431	0	2,682	0	0	5.250	5.272	MS	230,716	783,563	03/08/2004	03/15/2016
54600# AC 1	LOUIS DREYFUS CORP SERIES D SENIOR NOTES				2	7,000,000	104.108	7,287,546	7,000,000	7,000,000	0	0	0	0	7.070	7.070	JD	19,246	494,900	12/17/2010	12/17/2013
548661 CW 5	LOWES COMPANIES INC			1	..1FE	4,014,120	105.529	4,221,160	4,000,000	4,013,228	0	(892)	0	0	3.120	3.078	AO	26,347	59,627	04/16/2012	04/15/2022
5526J0 AB 4	MDC HOLDINGS INC				..2FE	2,995,440	107.805	3,234,150	3,000,000	2,998,611	0	506	0	0	5.375	5.395	JJ	80,625	161,250	06/28/2005	07/01/2015
559080 AD 8	MAGELLAN MIDSTREAM PARTNERS				..2FE	6,610,332	122.120	8,059,920	6,600,000	6,606,511	0	(955)	0	0	6.400	6.379	JJ	194,773	422,400	07/09/2008	07/15/2018
571748 AP 7	MARSH & MCLENNAN HQ				..2FE	4,468,480	112.587	5,066,415	4,500,000	4,489,639	0	3,452	0	0	5.750	5.843	MS	76,188	258,750	10/05/2005	09/15/2015
573284 AK 2	MARTIN MARIETTA MATERIAL				..2FE	4,007,880	110.799	4,431,960	4,000,000	4,004,762	0	(733)	0	0	6.600	6.573	AO	55,733	264,000	04/17/2008	04/15/2018
574599 AN 6	MASCO CORP				..3FE	2,906,719	102.767	3,005,935	2,925,000	2,923,968	0	1,570	0	0	7.125	7.184	FA	78,731	208,406	08/24/1993	08/15/2013
574754 AC 1	MASHANTUCKET WESTERN PEQUOT 144A			2	6	1,200,000	67.922	1,358,440	2,000,000	1,200,000	387,880	0	0	0	5.912	11.981	MS	0	0	07/29/2005	09/01/2021
	SERIES A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
577081 AT 9	MATTEL INC				..2FE	7,050,340	108.086	7,566,020	7,000,000	7,040,754	0	(4,367)	0	0	4.350	4.261	AO	76,125	304,500	09/23/2010	10/01/2020
577778 BF 9	MACYS RETAIL HLDGS INC				..2FE	1,985,073	121.127	2,059,159	1,700,000	1,800,168	0	(23,129)	0	0	7.450	5.697	AO	26,737	126,650	10/03/2002	10/15/2016
579780 AH 0	MCCORMICK & CO			1	..1FE	996,460	110.933	1,109,330	1,000,000	996,907	0	300	0	0	3.900	3.943	JJ	17,983	39,758	07/05/2011	07/15/2021
580135 BY 6	MCDONALDS CORPORATION DEBENTURES				..1FE	11,699,000	131.776	13,177,600	10,000,000	11,273,128	0	(55,083)	0	0	6.375	5.147	JJ	306,354	637,500	06/24/2003	01/08/2028
581557 AZ 8	MCKESSON CORP			1	..1FE	2,020,000	100.214	2,004,280	2,000,000	2,019,906	0	(94)	0	0	2.700	2.583	JD	4,050	0	12/10/2012	12/15/2022

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58155Q AD 5	MCKESSON CORP			1	1FE	1,509,265	116.583	1,748,745	1,500,000	1,507,823	0	(803)	0	0	4.750	4.670	MS	23,750	71,250	02/24/2011	03/01/2021
585055 AP 1	MEDTRONIC INC				1FE	6,269,100	104.843	6,290,580	6,000,000	6,071,357	0	(57,310)	0	0	4.500	3.480	MS	79,500	270,000	05/15/2009	03/15/2014
585055 AV 8	MEDTRONIC INC			1	1FE	997,400	113.319	1,133,190	1,000,000	997,799	0	221	0	0	4.125	4.157	MS	12,146	41,250	03/24/2011	03/15/2021
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1			2	1	2,188,467	123.677	2,706,626	2,188,467	2,188,467	0	0	0	0	8.360	8.361	JJ	91,478	182,956	01/18/2001	01/01/2021
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2			2	1	1,914,929	123.677	2,368,322	1,914,929	1,914,929	0	0	0	0	8.360	8.361	JJ	80,044	160,088	01/18/2001	01/01/2021
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3			2	1	1,752,052	123.677	2,166,882	1,752,052	1,752,052	0	0	0	0	8.360	8.361	JJ	73,236	146,472	01/18/2001	01/01/2021
589331 AP 2	MERCK & CO. INC				1FE	697,186	108.750	761,250	700,000	698,751	0	466	0	0	4.000	4.076	JD	78	28,000	06/22/2009	06/30/2015
589497 AA 4	MEREY SWEENEY LP 144A SENIOR NOTES			2	2FE	1,998,967	117.139	2,341,570	1,998,967	1,998,967	0	0	0	0	8.850	8.850	JD	6,388	176,909	06/18/1999	12/18/2019
59022C CS 0	MERRILL LYNCH & CO				2FE	2,843,070	109.645	3,289,350	3,000,000	2,918,649	0	15,830	0	0	5.700	6.427	MN	28,025	171,000	07/19/2007	05/02/2017
59156R AE 8	METLIFE INC SENIOR NOTES				1FE	18,011,700	130.630	19,594,500	15,000,000	17,472,775	0	(69,613)	0	0	6.500	5.166	JD	43,333	975,000	06/17/2003	12/15/2032
59531# AB 6	MID-AMERICAN APARTMENTS SERIES B				2	3,000,000	112.581	3,377,436	3,000,000	3,000,000	0	0	0	0	5.400	5.403	FA	54,450	162,000	07/29/2011	07/29/2021
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED			2	2Z	866,794	111.975	970,596	866,794	866,794	0	0	0	0	5.330	5.366	MJSD	128	46,200	08/26/2010	06/30/2027
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
605068 AA 3	MISSION HEALTH SYSTEM			2	1FE	1,000,000	100.049	1,000,490	1,000,000	1,000,000	0	0	0	0	4.244	4.244	JD	3,537	1,291	11/08/2012	12/01/2034
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA			2	1	3,563,881	116.309	4,145,111	3,563,881	3,563,881	0	0	0	0	5.630	5.670	FMAN	27,868	200,646	01/23/2004	11/11/2023
	INC					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
608190 AH 7	MOHAWK INDUSTRIES INC				2FE	1,999,280	113.500	2,270,000	2,000,000	1,999,724	0	81	0	0	6.375	6.380	JJ	58,792	132,500	01/08/2007	01/15/2016
615369 AB 1	MOODYS CORPORATION				2FE	3,531,070	107.011	3,745,385	3,500,000	3,530,179	0	(891)	0	0	4.500	4.389	MS	57,313	0	08/16/2012	09/01/2022
617446 AS 8	MORGAN STANLEY GROUP				1FE	2,847,060	104.599	3,137,970	3,000,000	2,989,320	0	13,463	0	0	7.000	7.500	AO	52,500	210,000	03/07/1994	10/01/2013
617446 HD 4	MORGAN STANLEY GROUP				1FE	12,334,304	126.661	14,945,998	11,800,000	12,250,414	0	(11,012)	0	0	7.250	6.889	AO	213,875	855,500	06/20/2002	04/01/2032
620076 BB 4	MOTOROLA SOLUTIONS INC			1	2FE	5,152,400	102.827	5,141,350	5,000,000	5,147,099	0	(5,301)	0	0	3.750	3.381	MN	23,958	93,750	07/31/2012	05/15/2022
626717 AD 4	MURPHY OIL CORP			1	2FE	4,146,760	100.873	4,034,920	4,000,000	4,141,325	0	(5,435)	0	0	4.000	3.555	JD	13,333	85,778	07/17/2012	06/01/2022
628464 A@ 8	MYERS INDUSTRIES INC SENIOR NOTES			2		5,000,000	105.052	5,252,600	5,000,000	5,000,000	0	0	0	0	6.810	6.810	JD	17,971	340,500	12/12/2003	12/12/2013
	TRANCHE 2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
629568 AX 4	NABORS INDUSTRIES INC				2FE	7,200,410	107.793	7,545,510	7,000,000	7,189,382	0	(11,028)	0	0	4.625	4.246	MS	95,326	239,729	06/26/2012	09/15/2021
62963# AK 7	NRP (OPERATING) LLC SERIES J			2	2	2,000,000	102.578	2,051,560	2,000,000	2,000,000	0	0	0	0	5.030	5.030	JD	8,383	99,762	06/15/2011	12/01/2026
636180 BG 5	NATIONAL FUEL GAS CO				2FE	2,986,972	120.284	3,608,520	3,000,000	2,991,765	0	1,268	0	0	6.500	6.562	AO	41,167	195,000	02/23/2009	04/15/2018
637432 CT 0	NATIONAL RURAL UTILITIES COOP				1FE	4,994,450	152.037	7,601,850	5,000,000	4,995,124	0	105	0	0	8.000	8.010	MS	133,333	400,000	02/28/2002	03/01/2032
638585 AN 9	BANK OF AMERICA CORP (FORMERLY				2FE	12,251,519	113.541	11,268,944	9,925,000	10,564,987	0	(222,784)	0	0	7.750	5.091	FA	290,582	769,188	10/02/2003	08/15/2015
	NATIONSBANK CORP)					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
638620 AD 6	NATIONWIDE HEALTH PROPERTIES REITS				2FE	8,050,240	110.208	8,816,640	8,000,000	8,015,033	0	(5,717)	0	0	6.000	5.914	MN	54,667	480,000	07/05/2005	05/20/2015
638671 AJ 6	NATIONWIDE MUTUAL INSURANCE 144A			1	1FE	5,834,094	96.086	5,524,945	5,750,000	5,780,340	0	(14,337)	0	0	5.810	5.521	JD	14,848	334,075	12/03/2008	12/15/2024
63946B AE 0	NBC UNIVERSAL MEDIA LLC				2FE	6,114,814	113.303	6,798,180	6,000,000	6,101,041	0	(10,113)	0	0	4.375	4.132	AO	65,625	262,500	08/25/2011	04/01/2021
644239 AY 1	NEW ENGLAND TEL & TEL DEBENTURES				1FE	5,205,000	133.675	6,683,750	5,000,000	5,168,078	0	(4,838)	0	0	7.875	7.520	MN	50,313	393,750	05/13/2002	11/15/2029
645767 AW 4	NJ BELL TEL DEBENTURES				1FE	2,000,930	128.399	2,471,681	1,925,000	1,987,252	0	(1,802)	0	0	7.850	7.508	MN	19,309	151,113	05/30/2002	11/15/2029
64952W AM 5	NEW YORK LIFE GLOBAL FDG 144A				1FE	6,958,700	101.141	7,079,870	7,000,000	6,996,739	0	11,143	0	0	4.600	4.767	AO	67,978	322,000	05/22/2009	04/15/2013
650094 CJ 2	NY TELEPHONE DEBENTURES				1FE	1,556,625	113.190	1,697,850	1,500,000	1,545,529	0	(1,752)	0	0	6.500	6.190	AO	20,583	97,500	03/02/2005	04/15/2028
651229 AM 8	NEWELL RUBBERMAID INC				2FE	2,789,948	105.635	2,957,780	2,800,000	2,790,406	0	458	0	0	4.000	4.044	JD	4,978	56,311	06/12/2012	06/15/2022
651639 AN 6	NEWMONT MINING CORP			1	2FE	2,955,270	103.942	3,118,260	3,000,000	2,958,044	0	2,774	0	0	3.500	3.681	MS	30,917	54,542	04/16/2012	03/15/2022
652478 AQ 1	NEWS AMERICA HLDGS				2FE	526,391	130.996	668,080	510,000	517,044	0	(964)	0	0	8.250	7.940	FA	16,479	42,075	03/05/1996	08/10/2018
652482 CB 4	NEWS AMERICA INC				2FE	2,955,915	115.217	3,456,510	3,000,000	2,961,112	0	3,864	0	0	4.500	4.694	FA	51,000	135,000	08/26/2011	02/15/2021
65339K AA 8	NEXTERA ENERGY CAPITAL			1	2FE	2,004,780	111.288	2,225,760	2,000,000	2,004,157	0	(401)	0	0	4.500	4.470	JD	7,500	90,000	06/10/2011	06/01/2021

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65364U AA 4	NIAGARA MOHAWK POWER 144A				1FE	3,962,840	114.472	4,578,880	4,000,000	3,973,456	0	3,307	0	0	4.881	5.000	FA	73,757	195,240	08/10/2009	08/15/2019
65473Q AQ 6	NISOURCE FINANCE CORP				2FE	929,840	115.387	1,153,870	1,000,000	963,392	0	6,542	0	0	5.250	6.159	MS	15,458	52,500	01/30/2007	09/15/2017
65488B AA 7	SOUTHWESTERN ENERGY CO 144A NOARK			2	2	2,271,937	38.326	879,582	2,295,000	2,283,063	0	1,511	0	0	7.150	7.279	JD	13,674	164,093	06/12/2001	06/01/2018
	PIPELINE FINANCE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
654894 AF 1	NOBLE AFFILIATES INC SENIOR NOTES				2FE	4,710,768	134.805	6,201,030	4,600,000	4,686,629	0	(3,242)	0	0	8.000	7.779	AO	92,000	368,000	01/04/2002	04/01/2027
655664 AP 5	NORDSTROM INC			1	1FE	2,017,300	112.003	2,240,060	2,000,000	2,015,490	0	(1,486)	0	0	4.000	3.893	AO	16,889	80,889	10/06/2011	10/15/2021
655855 FA 7	NORFOLK SOUTHERN CORP DEBENTURES				2FE	3,173,884	144.350	4,077,888	2,825,000	3,044,007	0	(20,506)	0	0	9.750	8.333	JD	12,242	275,438	08/27/2004	06/15/2020
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED			2	3FE	6,716,918	116.000	7,410,406	6,388,281	6,632,286	0	(10,238)	0	0	8.812	8.178	AO	118,842	562,935	10/31/2005	10/15/2026
	SERIES B					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
665501 AJ 1	NORTHERN NATURAL GAS CO 144A			1	1FE	3,084,660	111.794	3,353,820	3,000,000	3,073,759	0	(7,527)	0	0	4.250	3.896	JD	10,625	127,500	06/27/2011	06/01/2021
66586G CD 7	NORTHERN TRUST COMPANY				1FE	4,033,240	124.337	4,973,480	4,000,000	4,021,157	0	(3,057)	0	0	6.500	6.386	FA	98,222	260,000	08/11/2008	08/15/2018
66765R BF 2	NORTHWEST NATURAL GAS FIRST MORTGAGE				1FE	18,113,279	113.041	16,871,369	14,925,000	16,610,788	0	(193,784)	0	0	7.630	5.640	JD	94,898	1,138,778	03/11/2003	12/09/2019
	SERIES MTNB					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
670346 AL 9	NUCOR CORP			1	1FE	7,000,390	111.338	7,793,660	7,000,000	7,000,288	0	(25)	0	0	4.125	4.124	MS	85,021	288,750	09/16/2010	09/15/2022
670877 AA 7	OMX TIMBER FIN INVESTMENTS I 144A A-1			1	1FE	2,000,000	109.970	2,199,400	2,000,000	1,999,789	0	(10)	0	0	5.420	5.420	AO	18,669	108,400	12/13/2004	01/29/2020
	GTD BY WACHOVIA CORP					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
67088C AA 5	OMX TIMBER FIN INVESTMENTS II 144A A-2			1	6	260,000	22.500	450,000	2,000,000	260,000	0	0	0	0	5.540	43.545	AO	0	201,535	12/13/2004	01/29/2020
	GTD BY LEHMAN BROTHER					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
67103H AC 1	O'REILLY AUTOMOTIVE INC				2FE	1,011,150	104.473	1,044,730	1,000,000	1,010,817	0	(333)	0	0	3.800	3.666	MS	13,722	0	08/17/2012	09/01/2022
67612W AD 0	ODYSSEY RE HOLDINGS P/C / Reinsurance				2FE	993,570	111.495	1,114,950	1,000,000	998,073	0	738	0	0	6.875	6.966	MN	11,458	68,750	05/10/2005	05/01/2015
676220 AF 3	OFFICE DEPOT INC				5FE	129,642	102.000	132,600	130,000	129,972	0	43	0	0	6.250	6.286	FA	3,069	8,125	10/27/2003	08/15/2013
677415 CJ 8	OHIO POWER CO SENIOR NOTES			1	2FE	128,243	101.893	127,366	125,000	125,255	0	(453)	0	0	6.375	5.984	JJ	3,674	7,969	11/30/2004	07/15/2033
678858 BJ 9	OKLAHOMA GAS & ELECTRIC CO				1FE	1,743,788	121.438	2,125,165	1,750,000	1,745,983	0	573	0	0	6.350	6.399	MS	37,042	111,125	09/04/2008	09/01/2018
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE			2	1FE	36,950	119.533	44,168	36,950	36,950	0	0	0	0	5.676	5.677	JD	175	2,097	07/23/2003	12/01/2028
68268N AJ 2	ONEOK PARTNERS LP			1	2FE	2,987,280	102.372	3,071,160	3,000,000	2,987,608	0	328	0	0	3.375	3.425	AO	30,375	0	09/10/2012	10/01/2022
684065 BC 8	ORANGE & ROCKLAND UTIL EQUIP 144A				1FE	1,497,315	120.395	1,805,925	1,500,000	1,498,301	0	244	0	0	6.150	6.174	MS	30,750	92,250	08/20/2008	09/01/2018
684181 AA 8	ORANGE COGEN FUNDING CORP 144A			2	2FE	4,075,575	109.035	4,443,803	4,075,575	4,075,575	0	0	0	0	8.175	8.258	MJSD	14,808	333,178	04/27/2001	03/15/2022
690742 AA 9	OWENS CORNING				2FE	4,068,814	112.789	4,511,560	4,000,000	4,033,528	0	(7,350)	0	0	6.500	6.255	JD	21,667	260,000	06/22/2007	12/01/2016
693476 BL 6	PNC FUNDING CORP				1FE	6,037,070	114.528	6,871,680	6,000,000	6,029,964	0	(3,314)	0	0	4.375	4.297	FA	102,083	262,500	09/22/2010	08/11/2020
693506 AS 6	PPG INDUSTRIES				2FE	3,649,705	119.639	4,127,546	3,450,000	3,518,192	0	(17,563)	0	0	7.375	6.711	JD	21,203	254,438	10/23/2003	06/01/2016
693506 AZ 0	PPG INDUSTRIES DEBENTURES				2FE	5,029,180	124.991	6,249,550	5,000,000	5,015,493	0	(1,762)	0	0	7.400	7.340	FA	139,778	370,000	02/06/2002	08/15/2019
69352B AC 8	PPL MONTANA LLC PASS THROUGH			2	2FE	1,849,142	114.531	2,117,841	1,849,142	1,849,142	0	0	0	0	8.903	8.899	JJ	81,857	164,629	04/16/2001	07/02/2020
	CERTIFICATES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
69362B AW 2	PSEG POWER LLC				2FE	7,486,863	113.926	8,544,450	7,500,000	7,490,016	0	1,104	0	0	5.125	5.147	AO	81,146	384,375	08/17/2010	04/15/2020
693659 AC 8	ARIZONA PUBLIC SERVICE			2	2FE	3,065,422	105.857	3,079,380	2,909,000	2,951,083	0	(9,450)	0	0	8.000	7.030	JD	646	232,720	09/04/2003	12/30/2015
694032 AX 1	PACIFIC BELL TELEPHONE DEBENTURES			1	1FE	14,203,500	103.680	14,437,440	13,925,000	14,093,039	0	(14,583)	0	0	6.625	6.438	AO	194,757	922,531	12/03/2002	10/15/2034
694476 AC 6	PACIFIC LIFECORP 144A				2FE	3,130,140	115.376	3,461,280	3,000,000	3,101,882	0	(11,474)	0	0	6.000	5.418	FA	70,500	180,000	05/24/2010	02/10/2020
70342@ AC 2	PATTERSON COMPANIES INC				1	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	5.750	5.750	MS	30,667	115,000	03/19/2008	03/25/2018
703481 A* 2	PATTERSON-UTI ENERGY INC				2	2,000,000	106.899	2,137,980	2,000,000	2,000,000	0	0	0	0	4.970	4.970	AO	23,746	99,458	10/05/2010	10/05/2020
703481 A@ 0	PATTERSON-UTI ENERGY INC				2	4,000,000	99.737	3,989,480	4,000,000	4,000,000	0	0	0	0	4.270	4.271	AO	40,802	52,718	06/14/2012	06/14/2022
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A				1FE	3,212,790	109.510	3,285,300	3,000,000	3,207,436	0	(4,425)	0	0	6.650	6.070	AO	49,875	199,500	08/26/2011	06/15/2034

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
708696 BM 0	PENNSLYVANIA ELECTRIC CO SERIES C SENIOR				2FE	6,305,060	114.477	6,691,181	5,845,000	6,081,318	0	(30,593)	0	0	6.625	5.843	AO	96,808	387,231	10/24/2003	04/01/2019
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
708696 BW 8	PENNSYLVANIA ELECTRIC CO				2FE	747,360	116.113	870,848	750,000	748,032	0	218	0	0	5.200	5.244	AO	9,750	39,000	09/28/2009	04/01/2020
709599 AH 7	PENSKE TRUCK LEASING 144A				2FE	4,966,050	103.389	5,169,450	5,000,000	4,967,282	0	1,232	0	0	4.875	4.962	JJ	113,750	0	07/11/2012	07/11/2022
713409 AC 4	PEPSI BOTTLING GROUP INC SR NOTE GTD				1FE	12,374,453	144.412	14,332,891	9,925,000	11,813,464	0	(72,965)	0	0	7.000	5.240	MS	231,583	694,750	06/20/2003	03/01/2029
	BOTTLING GRP LLC					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
714046 A@ 8	PERKIN ELMER INC				2	2,000,000	108.801	2,176,020	2,000,000	2,000,000	0	0	0	0	6.000	6.000	MN	10,333	120,000	05/30/2008	05/30/2015
714290 A# 0	PERRIGO COMPANY				2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	6.370	6.370	MN	22,649	254,800	05/29/2008	05/29/2018
714290 B@ 1	PERRIGO COMPANY SERIES B				2	2,000,000	106.398	2,127,960	2,000,000	2,000,000	0	0	0	0	5.450	5.450	AO	18,469	109,000	04/30/2010	04/30/2020
718172 AH 2	PHILIP MORRIS INTL INC				1FE	3,567,780	116.584	4,080,440	3,500,000	3,553,124	0	(6,164)	0	0	4.500	4.254	MS	41,563	157,500	07/01/2010	03/26/2020
72447W AN 9	PITNEY BOWES INC MTN				2FE	117,146	101.387	126,734	125,000	124,500	0	1,068	0	0	3.875	4.779	JD	215	4,844	11/30/2004	06/15/2013
72447X AD 9	PITNEY BOWES INC				2FE	4,944,150	107.473	5,373,650	5,000,000	4,967,157	0	5,289	0	0	5.600	5.748	MS	82,444	280,000	03/04/2008	03/15/2018
72650R AW 2	PLAINS ALL AMERICAN PIPELINE				2FE	4,013,330	121.332	4,853,280	4,000,000	4,010,723	0	(1,239)	0	0	5.750	5.703	JJ	106,056	230,000	05/25/2010	01/15/2020
72925P AB 1	PLUM CREEK TIMBERLANDS				2FE	984,640	111.440	1,114,400	1,000,000	994,136	0	1,819	0	0	5.875	6.101	MN	7,507	58,750	01/11/2007	11/15/2015
73651E AA 6	PORTLAND GENERAL ELEC CO 144A FIRST				1FE	4,889,786	102.322	5,039,359	4,925,000	4,922,353	0	4,341	0	0	5.625	5.720	FA	115,430	277,031	07/30/2003	08/01/2013
	MORTGAGE SERIES MTN					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR			2	2	2,578,560	109.407	2,821,128	2,578,560	2,578,560	0	0	0	0	5.900	5.942	MJSD	423	152,135	04/10/2003	12/31/2018
	SECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
737679 DD 9	POTOMAC ELEC PWR CO				1FE	1,495,650	106.432	1,596,480	1,500,000	1,495,928	0	278	0	0	3.050	3.084	AO	11,438	22,494	03/28/2012	04/01/2022
73932# AA 4	POWER MINN 9090 LLC SERIES A SENIOR			2	5Z	3,562,168	92.644	3,300,149	3,562,168	3,562,168	0	0	0	0	7.170	7.235	JAJO	53,919	255,407	12/10/2004	07/15/2027
	SECURED NOTE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
74005P AL 8	PRAXAIR INC				1FE	117,201	101.531	126,914	125,000	124,542	0	1,070	0	0	3.950	4.854	JD	411	4,938	11/30/2004	06/01/2013
74254P YE 6	PRINCIPAL LIFE INC FDG				1FE	3,688,125	101.411	3,802,913	3,750,000	3,744,545	0	17,041	0	0	5.300	5.782	AO	36,990	198,750	06/16/2009	04/24/2013
743315 AL 7	PROGRESSIVE CORP SENIOR NOTES				1FE	5,874,050	130.446	6,522,300	5,000,000	5,715,930	0	(20,387)	0	0	6.250	5.097	JD	26,042	312,500	06/17/2003	12/01/2032
74340X AB 7	PROLOGIS TRUST				2FE	125,694	101.308	126,635	125,000	125,069	0	(412)	0	0	5.500	5.155	MS	2,292	6,875	06/08/2011	03/01/2013
74340X AL 5	PROLOGIS TRUST FORMERLY SECURITY CAPITAL				2FE	1,571,613	121.960	1,951,360	1,600,000	1,577,801	0	3,957	0	0	7.625	7.998	JJ	61,000	122,000	06/08/2011	07/01/2017
	IND					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
74340X AM 3	PROLOGIS TRUST				2FE	998,244	120.931	1,209,310	1,000,000	998,623	0	207	0	0	6.625	6.656	MN	8,465	66,250	06/08/2011	05/15/2018
74432Q AB 1	PRUDENTIAL FINANCIAL INC MTN SERIES B				2FE	119,304	102.037	127,546	125,000	124,568	0	773	0	0	4.500	5.161	JJ	2,594	5,625	11/30/2004	07/15/2013
74438G AE 1	PRUDENTIAL HOLDINGS LLC 144A			2	1FE	14,925,000	129.298	19,297,727	14,925,000	14,925,000	0	0	0	0	8.695	8.695	JD	46,862	1,297,729	12/12/2001	12/18/2023
744567 BB 3	PUBLIC SERVICE EL & GAS				1FE	45,481	116.997	37,439	32,000	40,088	0	(207)	0	0	5.000	3.461	JJ	800	1,600	06/30/1951	07/01/2037
74730* AH 5	QUAD GRAPHICS INC			2	3	1,500,000	104.296	1,564,439	1,500,000	1,500,000	0	0	0	0	7.560	7.561	MS	37,800	113,400	09/28/1995	09/01/2015
74834L AP 5	QUEST DIAGNOSTICS				2FE	1,477,365	111.057	1,665,855	1,500,000	1,483,324	0	1,925	0	0	4.750	4.938	JJ	29,885	71,250	11/12/2009	01/30/2020
74842@ AA 3	QUIKRETE HOLDINGS INC			2	2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	5.830	5.830	JD	6,802	174,900	12/17/2009	12/17/2019
749685 AQ 6	RPM INTERNATIONAL INC				2FE	1,970,520	117.468	2,349,360	2,000,000	1,982,469	0	2,785	0	0	6.500	6.705	FA	49,111	130,000	02/14/2008	02/15/2018
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR			2	1	2,014,025	111.755	2,250,772	2,014,025	2,014,025	0	0	0	0	5.996	5.997	JJ	55,684	120,761	05/11/2004	01/15/2019
	KEYSPAN CORP					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
755111 AU 5	RAYTHEON CO DEBENTURES				1FE	310,847	125.653	370,676	295,000	302,984	0	(1,092)	0	0	6.400	5.855	JD	839	18,880	01/06/2004	12/15/2018
755111 BU 4	RAYTHEON CO				1FE	2,055,850	114.870	2,297,400	2,000,000	2,054,708	0	(939)	0	0	4.875	4.698	AO	20,583	97,500	09/13/2011	10/15/2040
758203 AA 1	REED ELSEVIER 144A				2FE	4,280,563	124.460	5,756,275	4,625,000	4,389,720	0	13,887	0	0	6.625	7.314	AO	64,686	306,406	06/20/2002	10/15/2023
75820Q AC 6	REED ELSEVIER CAPITAL MTN				2FE	6,856,713	127.838	8,852,782	6,925,000	6,875,465	0	2,217	0	0	7.500	7.588	MN	66,365	519,375	03/18/2002	05/15/2025
75884R AS 2	REGENCY CENTERS LP				2FE	3,005,640	110.630	3,318,900	3,000,000	3,004,692	0	(454)	0	0	4.800	4.777	AO	30,400	144,000	09/30/2010	04/15/2021

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75913M AB 5	REGIONS BANK				.3FE	4,007,650	120.882	4,835,280	4,000,000	4,004,768	0	(703)	0	0	7.500	7.473	MN	38,333	300,000	05/12/2008	05/15/2018
759509 AD 4	RELIANCE STEEL & ALUMINUM CO				.2FE	5,009,061	113.998	5,699,900	5,000,000	5,004,477	0	(997)	0	0	6.200	6.174	MN	39,611	310,000	04/02/2007	11/15/2016
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B			2	.4FE	6,224,477	109.500	6,516,577	5,951,211	6,037,749	0	(19,708)	0	0	9.237	8.555	JJ	273,330	549,713	01/28/2002	07/02/2017
	PASS THRU CERT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
760759 AH 3	REPUBLIC SERVICES INC				.2FE	499,925	116.206	581,030	500,000	499,956	0	5	0	0	5.000	5.001	MS	8,333	25,000	08/05/2010	03/01/2020
760761 AB 2	REPUBLIC SERVICES INC				.2FE	3,007,178	118.317	3,549,510	3,000,000	3,005,755	0	(698)	0	0	5.500	5.465	MS	48,583	165,000	08/03/2010	09/15/2019
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS			2	.1FE	3,510,230	120.499	3,642,519	3,022,855	3,266,961	0	(26,778)	0	0	6.735	4.750	JJ	93,877	203,589	07/10/2003	07/15/2021
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A				.3	5,000,000	96.187	4,809,350	5,000,000	5,000,000	0	0	0	0	5.130	5.130	JJ	102,600	0	08/07/2012	07/31/2022
76176L EQ 0	REYNOLDS METAL				.2	3,044,837	100.462	2,938,514	2,925,000	2,926,302	0	(11,501)	0	0	8.100	7.690	MN	30,274	236,925	07/21/1993	02/04/2013
77340R AC 1	ROCKIES EXPRESS PIPELINE 144A				.3FE	2,510,715	102.794	2,569,850	2,500,000	2,506,863	0	(993)	0	0	6.850	6.790	JJ	78,965	171,250	06/24/2008	07/15/2018
776696 AC 0	ROPER INDUSTRIES				.2FE	4,052,800	119.608	4,784,320	4,000,000	4,038,546	0	(4,580)	0	0	6.250	6.072	MS	83,333	250,000	08/27/2009	09/01/2019
783549 AZ 1	RYDER SYSTEM INC				.2FE	9,957,600	127.374	11,463,660	9,000,000	9,729,661	0	(36,476)	0	0	6.950	6.037	JD	52,125	625,500	06/13/2005	12/01/2025
783764 AK 9	RYLAND GROUP				.4FE	8,787,798	104.500	9,143,750	8,750,000	8,759,861	0	(4,475)	0	0	5.375	5.316	JJ	216,866	470,313	06/24/2005	01/15/2015
78387G AL 7	AT&T INC				.1FE	5,006,300	115.050	5,752,500	5,000,000	5,002,156	0	(552)	0	0	5.625	5.611	JD	12,500	281,250	08/23/2004	06/15/2016
78403D AA 8	SBA TOWER TRUST 144A				.1FE	2,000,000	102.748	2,054,960	2,000,000	2,007,387	0	6,771	0	0	4.538	4.408	MON	4,002	85,553	04/08/2010	04/15/2015
78403D AC 4	SBA TOWER TRUST 144A			1	.1FE	2,000,000	103.159	2,063,180	2,000,000	2,000,000	0	0	0	0	2.933	2.951	MON	2,281	20,857	07/26/2012	12/15/2042
78412D AN 9	SEMCO ENERGY				.1FE	1,498,950	109.507	1,642,605	1,500,000	1,499,183	0	90	0	0	5.150	5.159	AO	15,021	77,250	04/14/2010	04/21/2020
78442F AR 9	SLM CORP SENIOR NOTES SERIES MTNA				.2FE	10,000,000	100.079	10,007,900	10,000,000	10,000,000	0	0	0	0	5.320	5.151	AO	97,533	532,000	04/30/2003	04/25/2018
78442F AX 6	SLM CORP MTN SERIES A			1	.2FE	9,885,500	100.200	10,020,000	10,000,000	9,947,794	0	8,083	0	0	5.000	5.111	JD	22,222	500,000	07/09/2003	06/15/2018
786514 BS 7	SAFEWAY INC				.2FE	665,425	100.095	660,627	660,000	664,412	0	(490)	0	0	3.950	3.848	FA	9,849	26,070	10/15/2010	08/15/2020
803111 AM 5	SARA LEE CORP				.2FE	17,034,250	109.718	16,457,700	15,000,000	16,670,823	0	(47,262)	0	0	6.125	5.217	MN	153,125	918,750	06/20/2003	11/01/2032
808513 AD 7	CHARLES SCHWAB CORP				.1FE	2,042,200	113.468	2,269,360	2,000,000	2,036,187	0	(4,037)	0	0	4.450	4.167	JJ	39,308	89,000	07/13/2011	07/22/2020
808626 AE 5	SCIENCE APPLICATIONS INTL				.1FE	14,751,982	119.090	17,774,183	14,925,000	14,779,044	0	3,339	0	0	7.125	7.219	JJ	531,703	1,063,406	11/08/2002	07/01/2032
812404 AX 9	SEARS ROEBUCK ACCEPTANCE			1	.5FE	2,400,000	64.001	3,200,050	5,000,000	2,439,717	0	39,603	0	0	7.500	15.977	AO	79,167	375,000	07/09/2002	10/15/2027
81683R AB 0	SEMINOLE TRIBE OF FLORIDA 144A			2	.2FE	250,000	101.989	254,973	250,000	250,000	0	0	0	0	5.798	5.799	AO	3,624	14,495	10/06/2005	10/01/2013
816851 AJ 8	SEMPRA ENERGY				.2FE	4,998,100	123.132	6,156,600	5,000,000	4,998,848	0	173	0	0	6.150	6.155	JD	13,667	307,500	06/09/2008	06/15/2018
81721M 20 8	SENIOR HOUSING PROP TRUST			1	.2FE	4,000,000	98.440	3,937,600	4,000,000	4,000,000	0	0	0	0	5.625	5.625	FMAN	37,500	63,125	07/17/2012	08/01/2042
824348 AL 0	SHERWIN-WILLIAMS CO DEBENTURES				.1FE	12,918,592	126.316	16,326,343	12,925,000	12,921,353	0	144	0	0	7.375	7.378	FA	397,174	953,219	03/14/2002	02/01/2027
828783 AT 7	SIMON PROPERTY INVESTORS REIT				.1FE	4,488,990	125.337	6,172,847	4,925,000	4,718,066	0	28,924	0	0	7.375	8.350	JD	16,143	363,219	03/02/2001	06/15/2018
828807 BZ 9	SIMON PROPERTY GROUP INC				.1FE	2,974,380	122.096	3,662,880	3,000,000	2,984,292	0	2,371	0	0	6.125	6.240	MN	15,823	183,750	05/14/2008	05/30/2018
82894* AS 6	J R SIMPLOT COMPANY J R SIMPLOT COMPANY				.2	2,000,000	107.145	2,142,890	2,000,000	2,000,000	0	0	0	0	6.140	6.140	MS	40,933	122,800	03/01/2005	03/01/2015
	SENIOR NOT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
82894* AT 4	J R SIMPLOT COMPANY				.2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.210	6.210	MN	18,285	124,200	05/08/2007	05/08/2017
82894* AV 9	J R SIMPLOT COMPANY SENIOR NOTES				.2	5,000,000	99.172	4,958,595	5,000,000	5,000,000	0	0	0	0	3.910	3.910	MN	21,179	97,750	05/22/2012	05/22/2024
833034 AH 4	SNAP-ON INC				.1FE	2,522,150	121.270	3,031,750	2,500,000	2,517,504	0	(1,516)	0	0	6.125	6.020	MS	51,042	153,125	08/14/2009	09/01/2021
837004 BY 5	SOUTH CAROLINA ELEC & GAS FIRST MORTGAGE				.1FE	124,299	120.289	150,361	125,000	124,646	0	51	0	0	5.250	5.307	MN	1,094	6,563	11/30/2004	11/01/2018
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A			2	1	3,764,706	117.919	4,439,303	3,764,706	3,764,706	0	0	0	0	5.410	5.411	JJ	101,835	203,671	11/19/2009	01/01/2028
84265V AD 7	SOUTHERN COPPER CORP				.2FE	4,504,485	115.275	5,187,375	4,500,000	4,503,610	0	(400)	0	0	5.375	5.361	AO	50,391	241,875	05/04/2010	04/16/2020
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR			2	2	1,964,286	116.865	2,295,561	1,964,286	1,964,286	0	0	0	0	5.750	5.750	JD	5,020	112,946	07/01/2010	06/15/2040
	SECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR			2	2	2,884,615	109.505	3,158,801	2,884,615	2,884,615	0	0	0	0	5.000	5.000	JD	6,410	144,231	07/01/2010	06/15/2025
	SECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
843452 BC 6	SOUTHRN NATURAL GAS 144A				..2FE	998,340	118.113	1,181,130	1,000,000	999,183	0	165	0	0	5.900	5.922	AO	14,750	59,000	03/14/2007	04/01/2017
84489P AE 8	SOUTHWEST GAS COMPANY SERIES MTNA				..2FE	4,280,524	127.307	5,633,335	4,425,000	4,313,652	0	4,216	0	0	6.760	7.037	AO	74,783	299,130	04/05/2002	09/24/2027
845743 BN 2	SOUTHWESTERN PUBLIC SERVICE			1	..1FE	1,502,625	111.748	1,676,220	1,500,000	1,502,609	0	(16)	0	0	4.500	4.489	FA	25,500	68,438	08/24/2011	08/15/2041
852060 AT 9	SPRINT CAPITAL CORP				..4FE	2,868,852	123.250	3,605,063	2,925,000	2,876,229	0	939	0	0	8.750	8.933	MS	75,359	255,938	07/10/2002	03/15/2032
852891 AC 4	STANCORP FINANCIAL GROUP				..2FE	1,001,870	104.383	1,043,830	1,000,000	1,001,816	0	(54)	0	0	5.000	4.976	FA	19,583	0	08/06/2012	08/15/2022
854502 70 5	STANLEY BLACK & DECKER			1	..2FE	2,500,000	103.800	2,595,000	2,500,000	2,500,000	0	0	0	0	5.750	5.750	MJSD	6,389	55,905	07/18/2012	07/25/2052
854502 AA 9	STANLEY BLACK & DECKER			1	..1FE	1,029,000	115.995	1,159,950	1,000,000	1,028,377	0	(470)	0	0	5.200	5.009	MS	17,333	52,000	08/29/2011	09/01/2040
855707 AB 1	STATE AUTO FINANCIAL CORP SENIOR NOTES				..2FE	5,397,817	103.006	5,588,076	5,425,000	5,421,910	0	3,359	0	0	6.250	6.318	MN	43,325	339,063	03/12/2004	11/15/2013
857473 AE 2	STATE STREET BOSTON				..1FE	14,002,136	140.708	15,372,349	10,925,000	13,143,520	0	(111,358)	0	0	7.350	5.229	JD	35,688	802,988	06/23/2003	06/15/2026
86787E AM 9	SUNTRUST BANK				..2FE	3,981,240	123.249	4,929,960	4,000,000	3,988,569	0	1,752	0	0	7.250	7.317	MS	85,389	290,000	03/13/2008	03/15/2018
869434 AB 6	SUTTON BRIDGE FIN LTD 144A			2	..2FE	1,115,370	98.911	1,103,224	1,115,370	1,115,370	0	0	0	0	7.970	7.968	JD	247	88,897	06/09/1997	06/30/2022
870537 AA 5	SWEETWATER INVESTORS LLC 144A SENIOR			2	2	757,030	98.983	749,331	757,030	757,030	0	0	0	0	5.875	5.875	MN	5,683	44,476	05/18/2004	05/15/2014
	SECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
871503 AK 4	SYMANTEC CORP				..2FE	1,487,030	102.440	1,536,600	1,500,000	1,487,617	0	587	0	0	3.950	4.056	JD	2,633	29,790	06/12/2012	06/15/2022
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP			2	..2FE	2,538,629	111.809	2,355,141	2,106,397	2,261,397	0	(30,754)	0	0	8.125	5.030	MS	50,393	213,621	06/19/2003	09/15/2017
	144A 1997-10					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
872287 AF 4	TCI COMMUNICATIONS INC				..2FE	817,275	140.335	1,298,099	925,000	845,538	0	3,079	0	0	7.875	9.004	FA	27,519	72,844	05/24/1996	02/15/2026
87236Y AA 6	TD AMERITRADE HOLDING CO				..1FE	3,027,135	119.058	3,571,740	3,000,000	3,020,778	0	(2,418)	0	0	5.600	5.478	JD	14,000	168,000	03/02/2010	12/01/2019
87236Y AB 4	TD AMERITRADE HOLDING CO				..1FE	1,748,268	106.774	1,868,545	1,750,000	1,749,301	0	344	0	0	4.150	4.172	JD	6,052	72,625	11/20/2009	12/01/2014
87243B AB 5	BOARDWALK PIPELINES LLC				..2FE	4,912,566	111.217	5,477,437	4,925,000	4,919,361	0	880	0	0	5.200	5.225	JD	21,342	256,100	11/06/2003	06/01/2018
87265C AU 4	NORTHROP GRUMM SPACE MEDIUM TERM NOTE				..2FE	3,232,500	140.326	4,209,780	3,000,000	3,143,179	0	(11,499)	0	0	9.375	8.559	AO	59,375	281,250	03/13/2001	04/15/2021
87408# AB 7	TAL INTERNATIONAL CONTAINER SENIOR				....2Z	4,000,000	112.692	4,507,668	4,000,000	4,000,000	0	0	0	0	5.410	5.410	AO	36,668	119,020	04/12/2012	04/30/2024
	SECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
87612E AK 2	TARGET CORP DEBENTURES				..1FE	136,864	132.539	165,674	125,000	135,067	0	(270)	0	0	6.350	5.669	MN	1,323	7,938	11/30/2004	11/01/2032
87612E AS 5	TARGET CORP				..1FE	2,991,640	123.331	3,699,930	3,000,000	2,995,158	0	799	0	0	6.000	6.038	JJ	83,000	180,000	01/15/2008	01/15/2018
87875U AK 8	TECO FINANCE INC				..2FE	996,900	116.767	1,167,670	1,000,000	997,615	0	267	0	0	5.150	5.190	MS	15,164	51,500	03/05/2010	03/15/2020
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED			2	..2FE	4,999,055	119.974	5,653,655	4,712,400	4,909,083	0	(9,333)	0	0	9.500	8.836	FA	186,533	447,678	01/16/2002	02/01/2030
	BOND					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
88162F B@ 3	TETRA TECHNOLOGIES				2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	6.560	6.560	AO	44,462	262,400	04/30/2008	04/30/2015
881685 AV 3	TEXACO CAPITAL INC				..1FE	5,272,459	146.130	7,196,903	4,925,000	5,119,032	0	(14,901)	0	0	8.875	8.230	MS	145,698	437,094	10/22/1992	09/01/2021
883203 BL 4	TEXTRON INC				..2FE	4,412,385	113.594	5,111,730	4,500,000	4,448,023	0	8,889	0	0	5.600	5.874	JD	21,000	252,000	08/20/2008	12/01/2017
883556 AX 0	THERMO FISHER SCIENTIFIC INC				..2FE	6,197,735	112.997	6,779,820	6,000,000	6,171,757	0	(17,484)	0	0	4.500	4.083	MS	90,000	270,000	06/29/2011	03/01/2021
884315 AG 7	THOMAS & BETTS CORP				..1FE	4,505,420	123.521	5,558,445	4,500,000	4,504,257	0	(370)	0	0	5.625	5.611	MN	32,344	253,125	11/16/2009	11/15/2021
88643@ AG 1	TIDEWATER INC SENIOR NOTES SERIES G				2	6,000,000	103.451	6,207,060	6,000,000	6,000,000	0	0	0	0	4.510	4.510	JD	752	270,600	10/15/2010	12/30/2020
88643@ AJ 5	TIDEWATER INC SENIOR NOTES SERIES I				2	4,000,000	106.127	4,245,096	4,000,000	4,000,000	0	0	0	0	4.610	4.610	JD	512	184,400	10/15/2010	12/30/2022
887315 BA 6	TIME WARNER INC DEBENTURES				..2FE	5,456,700	116.813	5,840,650	5,000,000	5,145,423	0	(41,625)	0	0	8.050	6.971	JJ	185,597	402,500	01/02/2003	01/15/2016
887317 AM 7	TIME WARNER INC				..2FE	1,018,170	110.333	1,103,330	1,000,000	1,017,854	0	(263)	0	0	5.375	5.254	AO	11,347	53,451	10/13/2011	10/15/2041
891027 30 2	TORCHMARK CORP			1	..2FE	1,000,000	101.200	1,012,000	1,000,000	1,000,000	0	0	0	0	5.875	5.875	MJSD	2,611	13,219	09/17/2012	12/15/2052
891027 AF 1	TORCHMARK CORP				..2FE	151,090	130.792	163,490	125,000	143,000	0	(1,223)	0	0	7.875	5.990	MN	1,258	9,844	11/30/2004	05/15/2023
893830 AF 6	TRANSOCEAN INC				..2FE	11,313,408	126.718	12,576,762	9,925,000	11,068,764	0	(32,236)	0	0	7.500	6.420	AO	157,146	744,375	01/02/2003	04/15/2031
89407# AF 5	TRANSWESTERN PIPELINE CO LLC				2	2,000,000	112.902	2,258,048	2,000,000	2,000,000	0	0	0	0	5.360	5.360	JD	6,551	107,200	12/09/2009	12/09/2020
89417E AC 3	TRAVELERS COS INC				..1FE	2,395,575	121.865	3,046,625	2,500,000	2,437,199	0	10,490	0	0	5.750	6.349	JD	6,389	143,750	08/14/2008	12/15/2017

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 Desig-nation	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 B./A.C.V.	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
89417E AE 9	TRAVELERS COS INC				1FE	2,997,270	123.903	3,717,090	3,000,000	2,998,352	0	255	0	0	5.800	5.812	MN	22,233	174,000	05/08/2008	05/15/2018
89420G AJ 8	TRAVELERS PROPERTY CASUALTY SENIOR NOTES				1FE	4,923,363	100.951	5,047,550	5,000,000	4,998,032	0	9,550	0	0	5.000	5.200	MS	73,611	250,000	05/20/2003	03/15/2013
89566E AA 6	TRISTATE GEN AND TRANS ASSN 144A PASS			2	1FE	2,653,600	110.210	2,924,533	2,653,600	2,653,600	0	0	0	0	6.040	6.042	JJ	67,227	160,277	10/14/2003	01/31/2018
	THRU CERT SERIES A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
89566E AB 4	TRISTATE GEN AND TRANS ASSN 144A PASS			2	1FE	5,137,300	133.408	6,670,400	5,000,000	5,098,036	0	(5,255)	0	0	7.144	6.896	JJ	149,826	357,200	10/21/2003	07/31/2033
	THRU CERT SERIES B					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED			2	2	3,448,655	116.457	4,016,207	3,448,655	3,448,655	0	0	0	0	6.000	6.075	MON	12,070	206,919	10/07/2004	05/10/2025
	PASS-THROUGH CERT					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
902494 AF 0	TYSON FOODS INC				3FE	2,250,700	117.500	2,350,000	2,000,000	2,123,066	0	(19,308)	0	0	7.000	5.647	MN	23,333	140,000	01/04/2005	05/01/2018
902905 AM 0	USX CORPORATION				2FE	2,976,990	100.338	3,010,140	3,000,000	2,999,906	0	2,405	0	0	9.125	9.211	JJ	126,229	273,750	03/03/1995	01/15/2013
902911 AN 6	UST INC				2FE	4,038,000	118.733	4,749,320	4,000,000	4,022,353	0	(3,645)	0	0	5.750	5.624	MS	76,667	230,000	03/11/2008	03/01/2018
90333W AC 2	US BANK NA SUB NOTES				1FE	121,649	109.448	136,810	125,000	124,106	0	360	0	0	4.800	5.136	AO	1,267	6,000	11/30/2004	04/15/2015
904764 AH 0	UNILEVER CAPITAL CORP GUAR UNILEVER PLC				1FE	15,594,623	138.482	19,152,061	13,830,000	15,273,245	0	(41,451)	0	0	5.900	5.061	MN	104,263	815,970	06/23/2003	11/15/2032
905641 AA 4	UNION CENTRAL LIFE 144A				1FE	3,250,000	114.800	5,740,000	5,000,000	3,367,929	0	39,439	0	0	8.200	13.463	MN	68,333	410,000	07/23/2009	11/01/2026
906548 CF 7	UNION ELECTRIC CO				1FE	1,993,960	117.420	2,348,400	2,000,000	1,996,364	0	574	0	0	6.000	6.041	AO	30,000	120,000	04/01/2008	04/01/2018
907818 DA 3	UNION PACIFIC CORP				2FE	1,993,220	121.699	2,433,980	2,000,000	1,995,912	0	600	0	0	5.700	5.743	FA	43,067	114,000	01/31/2008	08/15/2018
908906 AC 4	UNIONBANCAL CORP				1FE	4,499,045	105.572	4,750,740	4,500,000	4,499,086	0	41	0	0	3.500	3.502	JD	5,688	78,750	06/12/2012	06/18/2022
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES				5	1,845,989	68.469	1,845,989	2,696,100	1,845,989	0	0	0	0	5.000	15.059	JAJO	33,327	102,098	08/20/2007	05/31/2020
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES			2	1	6,526,953	117.756	7,685,879	6,526,953	6,526,953	0	0	0	0	5.250	5.308	MON	7,615	342,665	09/23/2010	09/23/2030
91169# AA 0	UNITED STATES COLD STORAGE INC				2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.110	6.110	FA	44,128	122,200	02/21/2008	02/21/2018
913017 BH 1	UNITED TECHNOLOGIES CORP				1FE	6,278,460	110.037	6,602,220	6,000,000	6,117,579	0	(47,275)	0	0	4.875	3.986	MN	48,750	292,500	05/27/2009	05/01/2015
913017 BV 0	UNITED TECHNOLOGIES CORP				1FE	999,230	106.173	1,061,730	1,000,000	999,269	0	39	0	0	3.100	3.109	JD	2,583	15,500	05/24/2012	06/01/2022
913026 AT 7	UNITED TELEPHONE FLORIDA SERIES HH 1ST				2FE	5,369,245	122.237	6,150,966	5,032,000	5,275,335	0	(11,898)	0	0	8.375	7.750	JJ	194,326	421,430	07/31/2001	01/15/2025
	MORTGAGE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
91324P AE 2	UNITEDHEALTH GROUP INC SENIOR NOTES				1FE	124,695	101.156	126,445	125,000	124,989	0	42	0	0	4.875	4.910	AO	1,523	6,094	11/30/2004	04/01/2013
91324P BJ 0	UNITEDHEALTH GROUP INC				1FE	6,130,324	122.366	7,464,326	6,100,000	6,117,758	0	(2,893)	0	0	6.000	5.933	FA	138,267	366,000	02/05/2008	02/15/2018
919138 AD 9	VALERO ENERGY SENIOR NOTES				2FE	482,643	100.261	476,240	475,000	475,039	0	(1,007)	0	0	6.700	6.477	JJ	14,675	31,825	01/06/2003	01/15/2013
91913Y AM 2	VALERO ENERGY				2FE	5,106,950	119.419	5,970,950	5,000,000	5,058,483	0	(11,205)	0	0	6.125	5.823	JD	13,611	306,250	02/13/2008	06/15/2017
92344R AB 8	VERIZON NEW ENGLAND SENIOR NOTES				1FE	120,990	103.131	128,914	125,000	124,588	0	529	0	0	4.750	5.207	AO	1,484	5,938	11/30/2004	10/01/2013
92553P AD 4	VIACOM INC				2FE	3,975,240	119.356	4,774,240	4,000,000	3,982,127	0	2,138	0	0	5.625	5.706	MS	66,250	225,000	08/20/2009	09/15/2019
92553P AM 4	VIACOM INC				2FE	985,530	103.066	1,030,660	1,000,000	986,241	0	711	0	0	3.125	3.296	FA	17,101	15,712	06/07/2012	06/15/2022
928958 AA 5	WATERFORD 3 FDG-ENTERGY			2	2FE	1,552,011	100.216	1,555,363	1,552,011	1,552,011	0	0	0	0	8.090	8.091	JJ	62,430	125,558	07/17/1997	01/02/2017
931142 BF 9	WAL-MART STORES				1FE	13,835,920	146.642	16,130,620	11,000,000	13,239,650	0	(75,859)	0	0	7.550	5.675	FA	313,744	830,500	12/30/2002	02/15/2030
939653 AM 3	WASHINGTON REAL ESTATE INV TR			1	2FE	994,380	102.114	1,021,140	1,000,000	994,513	0	133	0	0	3.950	4.018	AO	11,411	0	09/12/2012	10/15/2022
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES			2	2Z	3,120,000	106.216	3,313,942	3,120,000	3,120,000	0	0	0	0	5.870	5.870	MN	28,998	183,144	05/04/2005	05/04/2016
94874R AX 4	WEINGARTEN REALTY MTN SERIES A				2FE	3,497,100	114.273	3,428,190	3,000,000	3,371,076	0	(16,480)	0	0	6.650	5.410	MS	58,742	199,500	06/12/2003	07/12/2027
94973V AM 9	WELLPOINT INC				2FE	1,664,560	118.822	1,901,152	1,600,000	1,640,141	0	(7,815)	0	0	5.875	5.236	JD	4,178	94,000	08/27/2009	06/15/2017
949746 FJ 5	WELLS FARGO & COMPANY SUB NOTES				1FE	125,583	103.454	129,318	125,000	125,063	0	(77)	0	0	4.950	4.884	AO	1,289	6,188	11/30/2004	10/16/2013
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT			2	2	5,066,033	126.887	6,428,147	5,066,033	5,065,996	0	1	0	0	7.530	7.649	MON	22,253	372,974	09/25/2001	01/10/2024
94978# AJ 6	HY-VEE INC CRD TN LEASE			2	1	2,944,722	128.771	3,791,937	2,944,722	2,944,727	0	(1)	0	0	7.420	7.536	MON	15,780	218,498	09/27/2001	10/05/2021
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT			2	1	2,291,578	113.745	2,606,553	2,291,578	2,291,578	0	0	0	0	5.262	5.320	MON	7,034	120,583	05/05/2004	05/10/2019
94978# CA 3	HUBER BROKEN BOW FACILITY TR			2	3	1,387,395	103.503	1,435,995	1,387,395	1,387,395	0	0	0	0	6.210	6.211	JJ	42,839	86,157	07/16/2004	01/02/2020

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	2004-AMSOUTH GUAR JM HUBER					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
94978# CB 1	HUBER BROKEN BOW FACILITY TR 2004-KEY			2	3	1,397,178	103.503	1,446,121	1,397,178	1,397,178	0	0	0	0	6.210	6.211	JJ	43,141	86,765	07/16/2004	01/02/2020
	GUAR JM HUBER					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
958587 BH 9	WESTERN MASS ELECTRIC CO				1FE	996,460	114.598	1,145,980	1,000,000	997,276	0	308	0	0	5.100	5.146	MS	17,000	51,000	03/03/2010	03/01/2020
960402 AS 4	CBS CORP WESTINGHOUSE ELEC CORP				2FE	437,321	133.948	569,279	425,000	433,560	0	(507)	0	0	7.875	7.596	MS	11,156	33,469	07/11/2002	09/01/2023
961548 AQ 7	WESTVACO CORP DEBENTURES			2	2FE	6,067,675	109.763	6,537,484	5,956,000	6,022,928	0	(3,262)	0	0	7.650	7.426	MS	134,159	455,634	12/03/2002	03/15/2027
962166 AU 8	WEYERHAEUSER CO DEBENTURES				3FE	5,518,250	128.783	6,439,150	5,000,000	5,376,911	0	(19,062)	0	0	7.950	7.020	MS	117,042	397,500	01/03/2003	03/15/2025
969133 AK 3	WEYERHAEUSER CO DEBENTURES				3FE	224,372	116.095	261,214	225,000	224,555	0	18	0	0	7.850	7.874	JJ	8,831	17,663	09/20/2001	07/01/2026
970648 AB 7	WILLIS GROUP				2FE	6,027,623	109.395	6,563,700	6,000,000	6,008,553	0	(3,058)	0	0	5.625	5.564	JJ	155,625	337,500	07/06/2005	07/15/2015
97180* SR 0	WILMINGTON TRUST CO LESSEE-AI			2	1	272,982	109.842	299,850	272,982	272,982	0	0	0	0	8.740	8.737	JD	133	23,859	09/30/1992	06/29/2015
	LEASING/NW/AIRBUS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* SS 8	WILMINGTON TRUST CO LESSEE-AI			2	1	273,000	109.842	299,850	272,982	272,991	0	(5)	0	0	8.740	8.737	JD	133	23,859	12/01/1999	06/29/2015
	LEASING/NW/AIRBUS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* ST 6	WILMINGTON TRUST CO LESSEE-AI			2	1	272,982	109.842	299,850	272,982	272,982	0	0	0	0	8.740	8.738	JD	133	23,859	12/01/1999	06/29/2015
	LEASING/NW/AIRBUS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* SU 3	WILMINGTON TRUST CO LESSEE-AI			2	1	272,994	109.842	299,850	272,982	272,988	0	(3)	0	0	8.740	8.737	JD	133	23,859	12/01/1999	06/29/2015
	LEASING/NW/AIRBUS					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* US 5	WILMINGTON TRUST CO LESSEE-TUCSON			2	3	29,587	100.018	29,592	29,587	29,587	0	0	0	0	10.732	10.732	JJ	1,588	3,172	12/29/1986	01/01/2013
	ELEC/CILCORP					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* UU 0	WILMINGTON TRUST CO LESSEE-TUCSON			2	3	86,831	100.018	86,846	86,831	86,831	0	0	0	0	10.732	10.732	JJ	4,660	9,319	12/29/1986	01/01/2013
	ELEC/ENSERCO					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* UV 8	WILMINGTON TRUST CO LESSEE-TUCSON			2	3	175,599	100.018	175,630	175,599	175,599	0	0	0	0	10.732	10.732	JJ	9,423	18,846	12/29/1986	01/01/2013
	ELEC/NORTHERN					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* UX 4	WILMINGTON TRUST CO LESSEE-TUCSON ELEC/U			2	3	108,935	100.018	108,955	108,935	108,935	0	0	0	0	10.732	10.732	JJ	5,846	11,691	12/29/1986	01/01/2013
	S WEST					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* YY 8	WILMINGTON TRUST CO GUARANTOR BP CORP N			2	2	306,353	107.004	327,810	306,353	306,353	0	0	0	0	7.740	7.739	JJ	11,000	21,247	09/16/1994	01/14/2014
	AMERICA					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
976656 BX 5	WISCONSIN ELECTRIC POWER				1FE	122,358	101.487	126,859	125,000	124,861	0	364	0	0	4.500	4.807	MN	719	5,625	11/30/2004	05/15/2013
980745 B@ 1	WOODWARD GOVERNOR COMPANY				2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.390	6.390	AO	31,950	127,800	10/01/2008	10/01/2018
983024 AE 0	WYETH				1FE	127,605	105.504	131,880	125,000	125,377	0	(330)	0	0	5.500	5.210	FA	2,865	6,875	11/30/2004	02/01/2014
98310W AB 4	WYNDHAM WORLDWIDE				2FE	3,969,334	113.810	4,552,400	4,000,000	3,985,242	0	3,247	0	0	6.000	6.107	JD	20,000	240,000	06/19/2007	12/01/2016
984121 BP 7	XEROX CORPORATION				2FE	2,043,740	112.987	2,259,740	2,000,000	2,018,125	0	(4,996)	0	0	6.400	6.084	MS	37,689	128,000	01/08/2007	03/15/2016
G3424# AD 3	G4S PLC				2	6,000,000	110.000	6,600,000	6,000,000	6,000,000	0	0	0	0	6.780	6.780	JJ	187,580	406,800	07/15/2008	07/15/2018
008474 A@ 7	AGNICO-EAGLE MINES LIMITED		A		2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.670	6.670	AO	46,690	200,100	04/07/2010	04/07/2020
008916 AB 4	AGRIUM INC		A		2FE	3,973,467	118.303	5,126,069	4,333,000	4,190,201	0	28,052	0	0	7.700	8.676	FA	139,017	333,641	01/08/2002	02/01/2017
013716 AQ 8	RIO TINTO ALCAN INC DEBENTURES		I		1FE	13,031,050	135.211	13,521,100	10,000,000	12,424,028	0	(78,802)	0	0	7.250	5.178	MS	213,472	725,000	06/24/2003	03/15/2031
064149 A5 6	BANK OF NOVA SCOTIA		A		1FE	6,028,560	100.059	6,003,540	6,000,000	6,000,599	0	(10,439)	0	0	2.250	2.073	JJ	59,625	135,000	03/31/2010	01/22/2013
067901 AL 2	BARRICK GOLD CORP		A		2FE	1,998,877	106.279	2,125,580	2,000,000	1,999,010	0	132	0	0	3.850	3.856	AO	19,250	38,072	06/14/2012	04/01/2022
09784Y A* 9	BONAVISTA ENERGY CORPORATION		A		2	4,000,000	96.764	3,870,560	4,000,000	4,000,000	0	0	0	0	4.250	4.250	AO	31,167	170,000	10/25/2011	10/25/2021
09784Y B* 8	BONAVISTA ENERGY CORPORATION SERIES B		A		2	1,500,000	98.930	1,483,950	1,500,000	1,500,000	0	0	0	0	4.370	4.370	MN	10,743	65,550	10/04/2011	11/02/2020
13643E AC 9	CANADIAN OIL SANDS LTD 144A		I		2FE	4,994,250	102.059	5,102,950	5,000,000	4,999,549	0	694	0	0	5.800	5.815	FA	109,556	290,000	07/30/2003	08/15/2013
13643E AG 0	CANADIAN OIL SANDS LTD 144A		A	1	2FE	2,002,970	106.984	2,139,680	2,000,000	2,002,773	0	(197)	0	0	4.500	4.480	AO	22,500	45,500	03/27/2012	04/01/2022

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20825U AC 8	CONOCO FUNDING CO GUAR CONOCOPHILLIPS		A		..1FE	148,355	147.327	184,159	125,000	144,627	0	(563)	0	0	7.250	5.860	AO	1,913	9,063	11/30/2004	10/15/2031
22576C A@ 0	CRESCENT POINT ENERGY CORP		A		2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	5.480	5.480	MS	59,062	219,200	03/24/2010	03/24/2017
22576C D@ 7	CRESCENT POINT ENERGY CORP SENIOR NOTES		A		2	3,000,000	97.663	2,929,890	3,000,000	3,000,000	0	0	0	0	4.000	4.000	MN	13,000	60,000	05/22/2012	05/22/2022
	SERIES K		.			0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
294105 A* 2	EPCOR UTILITIES INC SERIES A		A		2	3,000,000	101.080	3,032,400	3,000,000	3,000,000	0	0	0	0	3.740	3.740	JD	4,987	112,200	12/15/2011	12/15/2021
30217V AC 1	EXPRESS PIPELINE LP LP 144A		A	2	..2FE	4,881,685	111.337	5,661,851	5,085,327	5,022,349	0	10,984	0	0	7.390	7.954	JD	1,044	375,806	01/08/2001	12/31/2017
448055 AB 9	HUSKY ENERGY INC		I.		..2FE	5,340,931	122.076	6,531,066	5,350,000	5,345,021	0	611	0	0	6.150	6.168	JD	14,623	329,025	06/06/2008	06/15/2019
453258 AU 9	VALE INCO LTD		A		..2FE	5,145,350	109.238	5,461,900	5,000,000	5,042,396	0	(13,781)	0	0	5.700	5.368	AO	60,167	285,000	10/01/2003	10/15/2015
65334H 50 8	NEXEN INC SUB NOTES		I.		..3FE	517,400	101.840	509,200	500,000	500,000	0	0	0	0	7.350	6.115	FMAN	6,125	36,750	10/31/2005	11/01/2043
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE		A	2	..6FE	765,510	68.665	765,623	1,115,009	765,623	(47,521)	47,521	0	0	11.629	18.223	MON	6,843	139,498	07/23/2001	08/09/2016
707064 AA 9	PENGROWTH CORPORATION		A		2	1,000,000	114.883	1,148,829	1,000,000	1,000,000	0	0	0	0	6.350	6.350	JJ	27,340	63,500	07/26/2007	07/26/2017
707886 B# 3	PENN WEST PETROLEUM LTD		A		2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.300	6.300	MN	11,200	126,000	05/29/2008	05/29/2018
707886 B@ 5	PENN WEST PETROLEUM LTD		A		2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.120	6.120	MN	16,320	183,600	05/29/2008	05/29/2016
72605X AG 0	PLACER DOME INC		I.		..2FE	139,533	130.150	162,688	125,000	134,014	0	(840)	0	0	7.310	6.163	JJ	4,213	9,138	11/30/2004	01/26/2021
75944R A* 2	RELIANCE LP SENIOR SECURED NOTE		A		2	3,000,000	100.746	3,022,383	3,000,000	3,000,000	0	0	0	0	6.300	6.304	MN	16,275	189,000	04/02/2008	04/03/2013
86722T AA 0	SUNCOR ENERGY INC		A		..2FE	3,723,860	122.425	4,590,938	3,750,000	3,733,718	0	2,457	0	0	6.100	6.195	JD	19,063	228,750	08/21/2008	06/01/2018
87425E AG 8	TALISMAN ENERGY INC		A		..2FE	1,014,430	107.707	1,077,070	1,000,000	1,006,507	0	(2,535)	0	0	5.125	4.831	MN	6,549	51,250	08/28/2009	05/15/2015
87425E AM 5	TALISMAN ENERGY INC		A	1	..2FE	4,028,280	106.963	4,278,520	4,000,000	4,026,885	0	(1,395)	0	0	3.750	3.651	FA	62,500	75,000	06/21/2012	02/01/2021
878742 AY 1	TECK RESOURCES LTD		A	1	..2FE	1,984,950	101.941	2,038,820	2,000,000	1,985,407	0	457	0	0	3.750	3.838	FA	29,792	0	07/31/2012	02/01/2023
884903 BB 0	THOMSON REUTERS CORP		A		..1FE	4,956,360	124.712	6,235,600	5,000,000	4,972,792	0	3,951	0	0	6.500	6.619	JJ	149,861	325,000	06/18/2008	07/15/2018
89346D AC 1	TRANSALTA CORP		A		..2FE	3,008,920	115.069	3,452,070	3,000,000	3,005,472	0	(827)	0	0	6.650	6.609	MN	25,492	199,500	05/08/2008	05/15/2018
89346D AD 9	TRANSALTA CORP		A		..2FE	648,590	105.732	687,258	650,000	649,438	0	257	0	0	4.750	4.795	JJ	14,237	30,875	11/09/2009	01/15/2015
895945 B@ 1	TRICAN WELL SERVICE LTD SERIES G		A		2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	5.900	5.900	AO	20,650	118,000	04/28/2011	04/28/2021
90388@ AB 7	ULTRA RESOURCES INC		A		2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	5.920	5.920	MS	39,467	118,400	03/06/2008	03/01/2018
C0445# AM 8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER		A		2	2,000,000	95.784	1,915,680	2,000,000	2,000,000	0	0	0	0	3.810	3.810	FA	27,093	0	08/23/2012	08/23/2024
	B		.			0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
C2107# AA 9	CANFOR PULP FINANCE INC		I.		2	1,000,000	104.775	1,047,750	1,000,000	1,000,000	0	0	0	0	6.410	6.410	MN	5,520	64,100	11/30/2006	11/30/2013
C6573# AC 1	NORTH ATLANTIC REFINING LTD SERIES B		I.	2	2	1,600,000	104.267	1,668,267	1,600,000	1,600,000	0	0	0	0	6.700	6.700	FA	41,391	107,200	08/12/2004	08/12/2014
	GUAR VITOL HOLDING BV		.			0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
C7208# AH 1	PENGROWTH CORPORATION		A		2	7,000,000	109.724	7,680,680	7,000,000	7,000,000	0	0	0	0	5.980	5.980	MN	58,139	418,600	05/11/2010	05/11/2020
00168@ AB 2	ALS GROUP GENERAL PARTNERSHIP CAMPBELL		F		2	1,500,000	105.072	1,576,080	1,500,000	1,500,000	0	0	0	0	4.260	4.260	JD	4,260	63,900	12/07/2010	12/07/2020
	BROTHERS LTD		.			0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
007634 AA 6	AEGON FUNDING CORP		F		..1FE	3,083,095	117.138	3,806,985	3,250,000	3,130,332	0	11,239	0	0	5.750	6.346	JD	8,306	186,875	04/24/2008	12/15/2020
01959E AA 6	ALLIED WORLD ASSURANCE		F		..2FE	6,506,250	118.152	7,089,120	6,000,000	6,225,927	0	(54,583)	0	0	7.500	6.309	FA	187,500	450,000	01/16/2007	08/01/2016
02343* AA 0	AMCOR FINANCE INC		F		2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	5.380	5.380	JD	9,564	215,200	12/15/2009	12/15/2016
02343* AB 8	AMCOR FINANCE INC		F		2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	5.690	5.690	JD	7,587	170,700	12/15/2009	12/15/2018
02364W AN 5	AMERICA MOVIL SA DE CV		F		..1FE	4,831,900	120.076	6,003,800	5,000,000	4,904,112	0	16,473	0	0	5.625	6.086	MN	35,938	281,250	02/19/2008	11/15/2017
02364W AX 3	AMERICA MOVIL SA DE CV		F		..1FE	992,486	116.446	1,164,460	1,000,000	994,142	0	707	0	0	5.000	5.103	AO	10,417	50,000	08/31/2010	10/16/2019
034863 AD 2	ANGLO AMERICAN CAPITAL		F		..2FE	7,055,270	105.659	7,396,130	7,000,000	7,044,723	0	(4,786)	0	0	4.450	4.352	MS	81,336	311,500	09/21/2010	09/27/2020
03938L AF 1	ARCELORMITTAL		F		..3FE	4,049,897	102.209	4,088,360	4,000,000	4,036,825	0	(5,799)	0	0	6.125	5.920	JD	20,417	245,000	05/06/2010	06/01/2018
04530D AB 8	ASPEN INSURANCE HOLDINGS LTD SENIOR		F		..2FE	4,125,620	106.819	4,272,760	4,000,000	4,026,919	0	(15,488)	0	0	6.000	5.560	FA	90,667	240,000	01/05/2007	08/15/2014
	NOTES		.			0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05070F A* 1	AUCKLAND INTERNATIONAL AIRPORT LIMITED		F		1	4,000,000	110.644	4,425,752	4,000,000	4,000,000	0	0	0	0	4.420	4.420	FA	66,791	176,800	02/15/2011	02/15/2021
	SER A				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
05252A AM 3	AUST & NZ BANKING GROUP 144A		F		1FE	4,176,720	106.002	4,240,080	4,000,000	4,085,519	0	(40,450)	0	0	3.700	2.613	JJ	69,067	148,000	09/10/2010	01/13/2015
05257H AF 8	JEMENA LTD 144A		F		1FE	125,123	108.866	136,083	125,000	125,041	0	(14)	0	0	5.300	5.287	MS	1,767	6,625	11/30/2004	09/25/2015
054536 AA 5	AXA SUB NOTES		F		2FE	17,268,228	125.082	18,668,489	14,925,000	16,864,103	0	(51,351)	0	0	8.600	7.290	JD	57,047	1,283,550	02/25/2002	12/15/2030
05461T AA 5	AXIS CAPITAL HOLDINGS		R		1FE	5,507,740	107.812	5,929,660	5,500,000	5,501,882	0	(907)	0	0	5.750	5.731	JD	26,354	316,250	11/12/2004	12/01/2014
05523R AB 3	BAE SYSTEMS PLC 144A		F		2FE	2,996,940	108.234	3,247,020	3,000,000	2,998,699	0	1,751	0	0	4.750	4.756	AO	31,667	142,500	10/05/2011	10/11/2021
05530H A@ 9	BBA AVIATION PLC SERIES B		F		2	5,000,000	108.093	5,404,650	5,000,000	5,000,000	0	0	0	0	5.810	5.810	MN	34,699	290,500	05/18/2011	05/18/2021
05530Q AF 7	BRITISH AMER TOBACCO INTL FIN 144A		F		1FE	5,969,520	104.088	6,245,280	6,000,000	5,971,036	0	1,516	0	0	3.250	3.310	JD	13,000	97,500	07/06/2012	06/07/2022
055451 AA 6	BHP FINANCE USA		F		1FE	125,235	101.232	126,540	125,000	125,010	0	(34)	0	0	4.800	4.772	AO	1,267	6,000	11/30/2004	04/15/2013
05565Q BL 1	BP CAPITAL MARKETS PLC		F		1FE	4,922,250	103.876	5,193,800	5,000,000	4,977,150	0	16,175	0	0	3.625	3.976	MN	26,684	181,250	06/05/2009	05/08/2014
05607M AA 5	BAA FUNDING LTD 144A		F		1FE	1,487,850	108.942	1,634,130	1,500,000	1,489,355	0	985	0	0	4.875	4.978	JJ	33,719	76,578	06/22/2011	07/15/2021
06849U AC 9	BARRICK AUSTRALIA FINANCE		F		2FE	2,978,692	111.856	3,355,680	3,000,000	2,983,982	0	1,852	0	0	4.950	5.041	JJ	68,475	148,500	12/30/2009	01/15/2020
111013 AG 3	BRITITSH SKY BROADCASTING 144A		F		2FE	2,502,495	118.597	2,964,925	2,500,000	2,501,460	0	(237)	0	0	6.100	6.087	FA	57,611	152,500	02/08/2008	02/15/2018
12622N AB 8	CNPC HK OVERSEAS CAPITAL 144A		F		1FE	5,870,040	109.664	6,579,840	6,000,000	5,887,817	0	10,762	0	0	4.500	4.775	AO	47,250	270,000	04/21/2011	04/28/2021
14214X C* 9	CARILLION PLC SENIOR NOTES		F		2Z	10,000,000	108.113	10,811,260	10,000,000	10,000,000	0	0	0	0	4.860	4.860	MN	45,900	0	11/27/2012	11/27/2022
146230 AD 9	CARTER HOLT HARVEY LTD DEBENTURES		R		5*	148,649	107.626	134,533	125,000	131,498	0	(2,587)	0	0	8.375	5.908	AO	2,210	10,469	11/30/2004	04/15/2015
15128@ AH 6	CEMEX ESPANA FINANCE LLC SERIES A GUAR		R	2	4	552,268	101.776	562,076	552,268	552,268	0	0	0	0	8.910	9.007	MJSD	2,187	49,207	08/14/2009	02/14/2014
	CEMEX ESPANA SA				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
191241 AD 0	COCA-COLA FEMSA SAB CV		F		1FE	4,133,680	112.433	4,497,320	4,000,000	4,114,114	0	(13,511)	0	0	4.625	4.158	FA	69,889	185,000	07/06/2011	02/15/2020
202712 AG 0	COMMONWEALTH BANK OF AUSTRALIA 144A SUB		R		1FE	12,160,581	106.512	12,701,556	11,925,000	12,028,426	0	(16,528)	0	0	4.650	4.468	JD	24,645	554,513	06/12/2003	06/15/2018
	NOTES				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
21685W BT 3	RABOBANK NEDERLAND		F		1FE	1,993,440	112.878	2,257,560	2,000,000	1,994,535	0	553	0	0	4.500	4.541	JJ	42,500	90,000	03/03/2011	01/11/2021
21867* AB 4	CORE LABORATORIES (US) INTS SERIES 2011B		F		2	1,000,000	96.894	968,940	1,000,000	1,000,000	0	0	0	0	4.110	4.110	MS	10,389	41,100	09/30/2011	09/30/2023
22303Q AG 5	COVIDIEN INTERNATIONAL FINANCE		F		1FE	999,291	121.789	1,217,890	1,000,000	999,647	0	62	0	0	6.000	6.009	AO	12,667	60,000	06/20/2008	10/15/2017
22303Q AN 0	COVIDIEN INTERNATIONAL FINANCE		F	1	1FE	2,990,760	105.432	3,162,960	3,000,000	2,991,256	0	496	0	0	3.200	3.236	JD	4,267	52,000	05/22/2012	06/15/2022
23380Y AA 5	DAI-ICHI MUTUAL LIFE INSURANCE 144A SUB		R		2FE	6,732,014	103.584	7,173,192	6,925,000	6,894,256	0	23,778	0	0	5.730	6.117	MS	114,632	396,803	05/11/2004	03/17/2014
	NOTES				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
23636T AA 8	DANONE 144A		F		1FE	5,489,285	102.753	5,651,415	5,500,000	5,489,844	0	559	0	0	3.000	3.023	JD	7,333	86,625	05/30/2012	06/15/2022
25156P AR 4	DEUTSCHE TELEKOM INTL FINANCE 144A		F		2FE	4,729,300	103.162	5,158,100	5,000,000	4,732,304	0	3,004	0	0	4.875	5.235	MS	77,865	121,875	04/17/2012	03/06/2042
25245B AB 3	DIAGEO INVESTMENT CORP		F		1FE	8,978,600	103.408	9,306,720	9,000,000	8,979,798	0	1,198	0	0	2.875	2.903	MN	35,938	129,375	05/09/2012	05/11/2022
268317 AD 6	ELECTRICITE DE FRANCE 144A		F		1FE	5,142,690	113.158	5,657,900	5,000,000	5,111,127	0	(13,227)	0	0	4.600	4.233	JJ	98,389	230,000	07/09/2010	01/27/2020
26835P AC 4	EDP FINANCE BV		F		3FE	7,223,590	95.317	7,148,775	7,500,000	7,291,358	0	25,067	0	0	4.900	5.398	AO	91,875	367,500	03/02/2010	10/01/2019
29268B AE 1	ENEL FINANCE INTL SA 144A		F		2FE	5,973,600	104.168	6,250,080	6,000,000	5,980,721	0	2,329	0	0	5.125	5.182	AO	71,750	307,500	09/30/2009	10/07/2019
302154 AX 7	EXPORT-IMPORT BANK OF KOREA		F		1FE	4,990,000	107.685	5,384,250	5,000,000	4,991,609	0	863	0	0	4.000	4.025	JJ	84,444	200,000	10/14/2010	01/29/2021
35177P AL 1	FRANCE TELECOM		F		1FE	5,426,950	150.176	7,508,800	5,000,000	5,239,050	0	(5,727)	0	0	8.500	7.996	MS	141,667	425,000	04/02/2002	03/01/2031
35177P AW 7	FRANCE TELECOM		F		1FE	1,993,840	110.618	2,212,360	2,000,000	1,994,506	0	515	0	0	4.125	4.163	MS	24,521	82,500	09/08/2011	09/14/2021
377373 AD 7	GLAXOSMITHKLINE CAPITAL		F		1FE	8,952,980	104.133	9,371,970	9,000,000	8,955,625	0	2,645	0	0	2.850	2.911	MN	37,762	127,538	05/03/2012	05/08/2022
4041A2 AH 7	HBOS PLC 144A		F		3FE	6,027,840	107.625	6,457,500	6,000,000	6,017,192	0	(2,586)	0	0	6.750	6.686	MN	45,000	405,000	05/16/2008	05/21/2018
423012 A@ 2	HEINEKEN NV SENIOR NOTES		F		2	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	6.340	6.340	FA	119,756	317,000	08/15/2008	08/15/2018
448414 AC 6	HUTCHISON WHAMPOA FIN 144A		R		1FE	1,736,992	123.051	2,091,867	1,700,000	1,715,685	0	(2,797)	0	0	7.450	7.210	FA	52,771	126,650	06/10/2002	08/01/2017
44841R AA 9	HUTCHISON WHAMPOA INTL LTD 144A		R		1FE	1,692,112	100.623	1,710,591	1,700,000	1,699,877	0	1,029	0	0	6.500	6.564	FA	42,358	110,500	02/10/2003	02/13/2013

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44841S AB 5	HUTCHISON WHAMPOA INTL LTD 144A		R		..1FE	1,050,050	105.121	1,051,210	1,000,000	1,007,217	0	(6,424)	0	0	6.250	5.541	JJ	27,257	62,500	12/17/2004	01/24/2014
45074G AB 6	IBERDROLA FIN IRELAND 144A		F		..2FE	3,480,795	102.537	3,588,795	3,500,000	3,485,799	0	1,746	0	0	5.000	5.072	MS	53,472	175,000	09/02/2010	09/11/2019
46507M AA 0	ISRAEL ELECTRIC CORP LTD 144A		F		..3FE	998,310	108.011	1,080,110	1,000,000	998,793	0	154	0	0	7.250	7.275	JJ	33,431	72,500	05/01/2008	01/15/2019
48268E AB 1	KT CORP 144A		R		..1FE	490,430	106.974	534,870	500,000	497,096	0	1,046	0	0	4.875	5.122	JJ	11,240	24,375	07/11/2005	07/15/2015
493859 B* 2	KIER GROUP PLC SENIOR NOTES SERIES D		F		....2Z	5,000,000	107.899	5,394,940	5,000,000	5,000,000	0	0	0	0	4.830	4.830	JD	7,379	0	12/20/2012	12/20/2022
500631 AS 5	KOREA ELECTRIC POWER CO 144A		R		..1FE	124,699	104.250	130,313	125,000	124,749	0	6	0	0	5.125	5.141	AO	1,210	6,406	11/30/2004	04/23/2034
50064Y AC 7	KOREA HYDRO & NUCLEAR POWER 144A		F		..1FE	2,927,730	112.331	3,369,930	3,000,000	2,936,214	0	5,848	0	0	4.750	5.060	JJ	66,500	142,500	07/06/2011	07/13/2021
50066A AA 1	KOREA GAS CORP 144A		F		..1FE	1,990,980	109.807	2,196,140	2,000,000	1,992,622	0	777	0	0	4.250	4.306	MN	13,931	85,000	10/26/2010	11/02/2020
52605# AB 2	LEND LEASE CAPITAL INC SERIES B		F		..2FE	4,000,000	107.932	4,317,264	4,000,000	4,000,000	0	0	0	0	5.680	5.680	AO	49,858	227,200	10/12/2005	10/12/2015
52605# AC 0	LEND LEASE CAPITAL INC SERIES C		F		..2FE	2,000,000	113.006	2,260,120	2,000,000	2,000,000	0	0	0	0	5.780	5.780	AO	25,368	115,600	10/12/2005	10/12/2017
55608J AA 6	MACQUARIE GROUP LTD 144A		F		..1FE	2,026,630	107.863	2,157,260	2,000,000	2,009,386	0	(5,454)	0	0	7.300	6.981	FA	60,833	146,000	07/31/2009	08/01/2014
59146Q A# 0	METCASH TRADING LIMITED SERIES C		F		2	4,000,000	109.134	4,365,376	4,000,000	4,000,000	0	0	0	0	4.990	4.990	MS	62,098	199,600	09/09/2011	09/11/2023
59146Q A* 4	METCASH TRADING LIMITED SERIES A		F		2	2,000,000	105.533	2,110,664	2,000,000	2,000,000	0	0	0	0	4.130	4.130	MS	25,698	82,600	09/09/2011	09/10/2018
65504L AC 1	NOBLE HOLDING INTL LTD		F		..2FE	498,625	111.475	557,375	500,000	498,903	0	117	0	0	4.900	4.935	FA	10,208	24,500	07/21/2010	08/01/2020
65504L AJ 6	NOBLE HOLDING INTL LTD		F		..2FE	3,133,780	106.060	3,181,800	3,000,000	3,129,385	0	(4,395)	0	0	3.950	3.400	MS	34,892	70,771	08/20/2012	03/15/2022
65535H AA 7	NOMURA HOLDINGS INC		F		..2FE	2,016,260	105.449	2,108,980	2,000,000	2,007,534	0	(3,224)	0	0	5.000	4.815	MS	32,500	100,000	02/26/2010	03/04/2015
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE		R	2	1	792,667	110.000	871,934	792,667	792,667	0	0	0	0	5.980	5.980	JAJO	10,402	47,408	07/12/2009	07/12/2016
68278# AB 4	ONESTEEL US INVESTMENTS		F		3	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	7.330	7.330	JJ	175,106	366,500	07/09/2008	07/09/2018
68620Y AA 0	ORIGIN ENERGY FINANCE 144A		F		..2FE	3,987,800	113.284	4,531,360	4,000,000	3,988,958	0	957	0	0	5.450	5.490	AO	46,628	218,000	10/06/2011	10/14/2021
69319H AA 1	PCCW-HKTC CAPITAL LTD 144A		R		..2FE	9,512,235	101.987	9,688,765	9,500,000	9,500,842	0	(1,501)	0	0	6.000	5.983	JJ	262,833	570,000	07/10/2003	07/15/2013
705010 AB 2	PEARSON DOLLAR FINANCE PLC 144A		F		..2FE	1,996,320	117.108	2,342,160	2,000,000	1,997,755	0	344	0	0	6.250	6.275	MN	19,097	125,000	04/29/2008	05/06/2018
705011 AA 2	PEARSON FUNDING FOUR PLC 144A		F		..2FE	4,981,360	104.785	5,239,250	5,000,000	4,982,370	0	1,010	0	0	3.750	3.795	MN	27,604	93,750	05/01/2012	05/08/2022
71645W AP 6	PETROBRAS INTERNATIONAL FIN CO		F		..2FE	2,500,300	113.924	2,848,100	2,500,000	2,500,032	0	(6)	0	0	5.750	5.750	JJ	64,288	143,750	10/26/2009	01/20/2020
71654Q AW 2	PETROLEOS MEXICANOS		F		..2FE	2,965,636	119.638	3,589,140	3,000,000	2,972,301	0	2,996	0	0	6.000	6.161	MS	58,000	180,000	10/01/2010	03/05/2020
731011 AR 3	REPUBLIC OF POLAND		F		..1FE	5,632,500	123.897	6,814,335	5,500,000	5,595,476	0	(11,595)	0	0	6.375	6.050	JJ	161,677	350,625	07/22/2009	07/15/2019
73931@ AB 5	POWERCOR AUSTRALIA LLC SERIES B		F		1	3,500,000	109.102	3,818,574	3,500,000	3,500,000	0	0	0	0	4.900	4.900	MN	23,343	171,500	11/12/2009	11/12/2016
73931@ AE 9	POWERCOR AUSTRALIA LLC SERIES C		F		1	3,000,000	108.073	3,242,190	3,000,000	3,000,000	0	0	0	0	4.470	4.470	JD	10,430	134,100	06/02/2011	06/03/2020
759468 AA 9	RELIANCE HOLDINGS USA 144A		F		..2FE	995,380	104.032	1,040,320	1,000,000	996,228	0	395	0	0	4.500	4.558	AO	9,000	45,000	10/14/2010	10/19/2020
759470 A# 4	RELIANCE INDUSTRIES LIMITED		F		2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.240	6.240	MS	32,933	124,800	03/26/2007	03/26/2017
759470 A* 8	RELIANCE INDUSTRIES LIMITED		F		2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.510	6.510	MS	18,626	65,100	09/18/2006	09/18/2016
761655 B* 9	REXAM PLC SENIOR NOTES SERIES C		F		....2Z	3,000,000	97.151	2,914,530	3,000,000	3,000,000	0	0	0	0	4.300	4.300	JD	4,658	0	12/18/2012	12/18/2024
780097 AM 3	ROYAL BANK OF SCOTLAND GRP PLC SUB NOTES		F		..3FE	9,912,296	98.973	9,823,070	9,925,000	9,919,285	0	890	0	0	4.700	4.712	JJ	230,646	466,475	06/26/2003	07/03/2018
78440P AC 2	SK TELECOM 144A		F		..1FE	5,940,930	129.000	7,740,000	6,000,000	5,950,227	0	1,967	0	0	6.625	6.715	JJ	177,771	397,500	07/17/2007	07/20/2027
78467K A# 4	SSE PLC SENIOR NOTES		F		1	4,000,000	102.266	4,090,640	4,000,000	4,000,000	0	0	0	0	3.890	3.890	AO	32,417	77,800	04/16/2012	04/16/2022
78572M AF 2	SABMILLER PLC 144A		F		..2FE	4,998,200	123.523	6,176,150	5,000,000	4,998,846	0	168	0	0	6.500	6.505	JJ	149,861	325,000	07/10/2008	07/15/2018
789547 AD 8	WESTPAC BANKING CORP 144A		R		..1FE	5,127,350	103.677	5,183,850	5,000,000	5,037,366	0	(12,227)	0	0	5.300	5.009	AO	55,944	265,000	01/22/2004	10/15/2015
80105N AG 0	SANOFI-AVENTIS		F		..1FE	5,969,940	114.276	6,856,560	6,000,000	5,974,724	0	2,506	0	0	4.000	4.060	MS	61,333	240,000	06/10/2011	03/29/2021
806854 AB 1	SCHLUMBERGER INVESTMENT 144A		F	1	..1FE	3,056,880	105.499	3,164,970	3,000,000	3,052,873	0	(4,007)	0	0	3.300	3.062	MS	29,425	49,500	03/30/2012	09/14/2021
82929R AC 0	SING TELECOMMUNICATIONS 144A		F		..1FE	4,917,250	145.592	7,279,600	5,000,000	4,929,918	0	1,642	0	0	7.375	7.515	JD	30,729	368,750	06/06/2002	12/01/2031
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A		R	2	..2FE	126,614	103.366	127,269	123,125	125,386	0	(178)	0	0	6.223	5.953	JD	341	7,662	11/30/2004	12/15/2026
	SENIOR SECURED BOND					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
83368R AA 0	SOCIETE GENERALE 144A		F		..1FE	2,999,670	109.835	3,295,050	3,000,000	2,999,717	0	28	0	0	5.200	5.201	AO	31,633	156,000	04/12/2011	04/15/2021

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 Desig-nation	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 B./A.C.V.	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
83545* AA 6	SONIC HEALTHCARE INVESTMENTS SERIES A		F		2	2,000,000	108.547	2,170,940	2,000,000	2,000,000	0	0	0	0	5.230	5.230	JJ	49,104	104,600	01/12/2010	01/12/2017
83545* AB 4	SONIC HEALTHCARE INVESTMENTS SERIES B		F		2	2,000,000	108.248	2,164,960	2,000,000	2,000,000	0	0	0	0	5.730	5.730	JJ	53,798	114,600	01/12/2010	01/12/2020
853250 AA 6	STANDARD CHARTERED BANK 144A		F		1FE	15,567,850	119.409	17,821,793	14,925,000	15,465,385	0	(13,136)	0	0	8.000	7.631	MN	102,817	1,194,000	11/28/2001	05/30/2031
873152 AC 6	TXU AUSTRALIA HOLDINGS 144A SENIOR NOTES		R		1FE	4,369,271	113.365	4,449,576	3,925,000	4,099,310	0	(38,491)	0	0	7.250	5.961	JD	23,714	284,563	04/06/2004	12/01/2016
87938W AK 9	TELEFONICA EMISIONES SAU		F		2FE	2,000,000	100.175	2,003,500	2,000,000	2,000,000	0	0	0	0	2.582	2.582	AO	9,324	51,640	04/12/2010	04/26/2013
87938W AP 8	TELEFONICA EMISIONES SAU		F		2FE	998,745	107.646	1,076,460	1,000,000	998,932	0	102	0	0	5.462	5.478	FA	20,483	54,620	02/08/2011	02/16/2021
879403 AS 2	TELEFONOS DE MEXICO SA		F		1FE	9,682,968	108.366	10,565,685	9,750,000	9,732,278	0	7,862	0	0	5.500	5.594	JJ	229,396	536,250	08/23/2005	01/27/2015
87969N AC 9	TELSTRA CORP LTD 144A		F		1FE	2,484,450	115.600	2,890,000	2,500,000	2,486,496	0	1,208	0	0	4.800	4.876	AO	26,333	120,000	04/08/2011	10/12/2021
880334 AA 5	TENGIZCHEVROIL FINANCE CO 144A		F	2	2FE	503,642	102.975	516,045	501,136	501,605	0	(213)	0	0	6.124	6.028	MN	3,921	32,416	01/10/2005	00/00/0000
88165F AG 7	TEVA PHARMACEUTICALS		F		1FE	1,996,040	101.632	2,032,640	2,000,000	1,996,053	0	13	0	0	2.950	2.973	JD	2,131	0	12/13/2012	12/18/2022
88166J AA 1	TEVA PHARMACEUTICAL INDUSTRIES		F		1FE	3,030,000	107.318	3,219,540	3,000,000	3,028,114	0	(1,886)	0	0	3.650	3.526	MN	15,513	109,500	04/03/2012	11/10/2021
89152U AD 4	TOTAL CAPITAL SA		F		1FE	4,062,840	115.932	4,637,280	4,000,000	4,049,497	0	(5,516)	0	0	4.450	4.255	JD	3,461	178,000	06/28/2010	06/24/2020
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1		F	2	2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.070	6.070	AO	20,571	121,400	04/30/2010	04/30/2020
89675* AP 2	TRITON CONTAINER INVEST LLC SERIES A-2		F	2	2	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	6.600	6.600	AO	55,917	330,000	04/30/2010	04/30/2022
90261X GD 8	UBS AG STAMFORD CT		F		1FE	4,019,560	116.296	4,651,840	4,000,000	4,015,655	0	(1,675)	0	0	4.875	4.813	FA	79,625	195,000	07/29/2010	08/04/2020
91020Q AB 3	UNITED ENERGY DISTRIBUTION 144A		R		2FE	3,917,503	108.060	4,241,355	3,925,000	3,922,433	0	696	0	0	5.450	5.472	AO	45,159	213,913	11/12/2003	04/15/2016
91311Q AE 5	UNITED UTILITIES PLC		R		2FE	995,480	111.734	1,117,340	1,000,000	997,745	0	305	0	0	5.375	5.419	FA	22,396	53,750	01/13/2004	02/01/2019
91911T AM 5	VALE OVERSEAS LIMITED		F		2FE	2,032,520	106.924	2,138,480	2,000,000	2,030,580	0	(1,940)	0	0	4.375	4.170	JJ	41,319	43,750	03/29/2012	01/11/2022
92852T AE 2	VIVENDI SA 144A		F		2FE	4,983,100	103.680	5,184,000	5,000,000	4,984,073	0	973	0	0	4.750	4.793	AO	52,118	118,750	04/03/2012	04/12/2022
92857W AB 6	VODAFONE GROUP PLC		R		1FE	5,557,600	130.606	6,530,300	5,000,000	5,461,847	0	(12,570)	0	0	6.250	5.482	MN	26,910	312,500	06/23/2003	11/30/2032
92857W AE 0	VODAFONE GROUP PLC		R		1FE	9,822,427	116.471	11,559,747	9,925,000	9,878,849	0	7,136	0	0	4.625	4.721	JJ	211,664	459,031	06/20/2003	07/15/2018
928670 AB 4	VOLKSWAGEN INTL FIN NV 144A		F		1FE	2,979,330	108.642	3,259,260	3,000,000	2,982,293	0	1,946	0	0	4.000	4.091	FA	46,333	120,000	06/30/2011	08/12/2020
92931D AD 4	WPD HOLDINGS 144A		F		2FE	6,563,440	109.977	7,753,379	7,050,000	6,833,795	0	34,355	0	0	7.250	8.012	JD	22,717	511,125	07/23/2001	12/15/2017
94707V AA 8	WEATHERFORD BERMUDA		F		2FE	7,042,440	110.428	7,729,960	7,000,000	7,034,430	0	(3,591)	0	0	5.125	5.047	MS	105,632	358,750	09/17/2010	09/15/2020
950840 AA 6	WESFARMERS LTD 144A		F		1FE	4,000,000	101.516	4,060,640	4,000,000	4,000,000	0	0	0	0	6.998	6.998	AO	62,982	279,920	04/03/2008	04/10/2013
96008Y AB 1	WESTFIELD CAPITAL CORP 144A		R		1FE	9,909,319	106.743	10,594,243	9,925,000	9,921,499	0	1,742	0	0	5.125	5.145	MN	64,995	508,656	10/26/2004	11/15/2014
964152 AA 0	WHITE MOUNTAINS RE GROUP 144A		F		2FE	1,994,300	104.798	2,095,960	2,000,000	1,997,159	0	571	0	0	6.375	6.414	MS	35,771	127,500	03/14/2007	03/20/2017
980888 AC 5	WOOLWORTHS LIMITED 144A		F		1FE	998,830	103.488	1,034,880	1,000,000	999,345	0	230	0	0	2.550	2.575	MS	7,013	25,500	09/14/2010	09/22/2015
980888 AF 8	WOOLWORTHS LIMITED 144A		F		1FE	1,999,530	112.815	2,256,300	2,000,000	1,999,596	0	39	0	0	4.550	4.553	AO	19,969	91,000	04/06/2011	04/12/2021
98372P AF 5	XL CAPITAL LTD SENIOR NOTES		R		2FE	9,925,094	106.255	10,466,118	9,850,000	9,865,836	0	(8,708)	0	0	5.250	5.150	MS	152,265	517,125	09/29/2004	09/15/2014
98372P AG 3	XL CAPITAL LTD SENIOR NOTES		F		2FE	1,054,650	121.372	1,213,720	1,000,000	1,040,048	0	(2,277)	0	0	6.375	5.901	MN	8,146	63,750	03/03/2005	11/15/2024
D5861# AA 7	NUPLEX INDUSTRIES GMBH GTD SR NT SER A		F		2	3,200,000	110.000	3,520,000	3,200,000	3,200,000	0	0	0	0	6.125	6.125	JJ	82,211	0	07/30/2012	07/30/2019
D6574* AB 5	CLAAS KGAA MBH SENIOR UNSECURED NOTES		F		2	6,000,000	93.719	5,623,140	6,000,000	6,000,000	0	0	0	0	3.980	3.980	FA	90,213	0	08/15/2012	08/15/2022
F5309# AC 1	IPSOS		F		2	2,000,000	111.413	2,228,250	2,000,000	2,000,000	0	0	0	0	5.180	5.180	MS	26,763	103,600	09/28/2010	09/28/2020
F6519# AF 8	NEOPOST SA SENIOR NOTES SERIES C	$	F		1	5,000,000	105.502	5,275,100	5,000,000	5,000,000	0	0	0	0	3.890	3.890	JD	5,943	97,250	06/20/2012	06/20/2019
F6519# AG 6	NEOPOST SA SENIOR NOTES SERIES D	$	F		1	4,000,000	111.166	4,446,624	4,000,000	4,000,000	0	0	0	0	4.500	4.500	JD	5,500	90,000	06/20/2012	06/20/2022
F9731# AB 3	VICAT SA SERIES B		R		2	10,000,000	102.671	10,267,100	10,000,000	10,000,000	0	0	0	0	5.510	5.510	FA	223,461	551,000	08/05/2003	08/05/2013
G0754# AD 9	BABCOCK INTL GROUP PLC		F		2	4,000,000	106.991	4,279,640	4,000,000	4,000,000	0	0	0	0	5.640	5.640	MS	65,173	225,600	03/17/2011	03/17/2021
G1108# AE 8	THE BRITISH LAND COMPANY PLC		F		1	7,000,000	112.902	7,903,168	7,000,000	7,000,000	0	0	0	0	4.635	4.635	MS	108,150	324,450	09/01/2011	09/01/2021
G1253* AD 7	BORD NA MONA		F		2	5,000,000	108.108	5,405,400	5,000,000	5,000,000	0	0	0	0	6.940	6.940	FA	139,764	347,000	08/06/2009	08/06/2014
G1257* AE 1	BOREALIS FUNDING COMPANY LTD SERIES B	$	F		2	3,000,000	97.492	2,924,760	3,000,000	3,000,000	0	0	0	0	4.460	4.460	JJ	63,555	0	07/10/2012	07/10/2022

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G2163# AH 1	COOKSON PLC		F		2	4,000,000	101.993	4,079,720	4,000,000	4,000,000	0	0	0	0	4.870	4.868	MS	56,817	196,111	12/16/2010	12/16/2020
G2978# AJ 2	ELECTRICITY SUPPLY BOARD		F		2	4,500,000	105.135	4,731,053	4,500,000	4,500,000	0	0	0	0	6.360	6.360	JD	12,720	286,200	06/25/2009	06/15/2014
G3157# AB 0	EUROPEAN METAL RECYCLING LMTD		F	2	2	2,727,273	107.546	2,933,073	2,727,273	2,727,273	0	0	0	0	4.600	4.600	JD	4,879	125,455	12/17/2010	12/17/2022
G3651@ AA 5	QUINN MANUFACTURING GROUP HOLD PIK		F		6	410,873	14.344	410,873	2,864,492	410,873	12,614	(12,614)	0	0	0.000	42.864	MJSD	0	0	12/02/2011	12/02/2016
G3652@ AA 4	QUINN MANUFACTURING GROUP HOLD		F		4	1,501,742	100.000	1,501,742	1,501,742	1,501,742	0	0	0	0	8.553	8.553	MJSD	10,347	128,444	12/02/2011	12/02/2016
G4622# AA 7	HOWARD DE WALDEN ESTATES LTD SENIOR		F		1	4,000,000	115.243	4,609,728	4,000,000	4,000,000	0	0	0	0	4.990	4.990	JJ	91,483	199,600	08/25/2010	07/16/2022
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
G4939@ AA 7	IRISH FOOD PROCESSORS SENIOR GUARANTEED		F	2	2	428,571	110.000	471,429	428,571	428,571	0	0	0	0	5.990	5.990	JD	642	25,671	12/22/2005	12/22/2015
	NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
G6177# AA 1	INCHCAPE PLC		F		2	1,571,429	110.000	1,728,571	1,571,429	1,571,429	0	0	0	0	5.940	5.940	MN	9,853	93,343	05/23/2007	05/23/2017
G6684# AA 7	OMV LIMITED SENIOR NOTES		F		1	10,000,000	101.225	10,122,500	10,000,000	10,000,000	0	0	0	0	4.729	4.729	JD	5,255	472,922	06/27/2003	06/27/2013
G7333# AD 4	RPC GROUP PLC		F		2	3,000,000	100.671	3,020,130	3,000,000	3,000,000	0	0	0	0	4.810	4.810	JD	6,413	144,300	12/15/2011	12/15/2021
G7815@ AH 4	SAP IRELAND US-FINANCIAL		F		1Z	10,000,000	100.523	10,052,280	10,000,000	10,000,000	0	0	0	0	3.330	3.330	MN	42,550	0	11/15/2012	11/15/2024
G7866# AB 3	SAGE GROUP PLC SR NOTE		F		2	2,000,000	104.957	2,099,140	2,000,000	2,000,000	0	0	0	0	4.390	4.390	MS	26,828	87,800	03/11/2010	03/11/2015
G7866# AC 1	SAGE GROUP PLC SR NOTE		F		2	1,000,000	106.981	1,069,810	1,000,000	1,000,000	0	0	0	0	4.780	4.780	MS	14,606	47,800	03/11/2010	03/11/2016
G9020* AA 8	TRAVIS PERKINS PLC SENIOR UNSECURED NOTE		F		3	3,000,000	100.079	3,002,370	3,000,000	3,000,000	0	0	0	0	5.770	5.770	JJ	74,529	173,100	01/26/2006	01/26/2013
G9224* AE 4	UNITED DRUG FINANCE LIMITED SERIES B		F		2	3,000,000	104.858	3,145,740	3,000,000	3,000,000	0	0	0	0	5.250	5.250	MS	49,875	157,500	09/07/2010	09/07/2020
G9284# AY 3	VITOL FINANCE LTD SERIES K		F		2	4,000,000	107.549	4,301,960	4,000,000	4,000,000	0	0	0	0	5.740	5.740	JJ	97,580	229,600	07/28/2011	07/28/2021
K2162@ AA 4	DANISH CROWN A/S SENIOR NOTES SERIES A	$	F		2	4,000,000	108.435	4,337,396	4,000,000	4,000,000	0	0	0	0	4.940	4.940	JD	9,880	98,800	06/13/2012	06/13/2022
K2162@ AB 2	DANISH CROWN A/S SENIOR NOTES SERIES B	$	F		2	1,000,000	109.610	1,096,096	1,000,000	1,000,000	0	0	0	0	5.090	5.090	JD	2,545	25,450	06/13/2012	06/13/2024
K3752# AE 8	COPENHAGEN AIRPORTS A/S SENIOR UNSECURED		F		2	4,000,000	116.443	4,657,712	4,000,000	4,000,000	0	0	0	0	6.000	6.000	JD	1,333	240,000	06/29/2010	06/29/2020
	NOTE					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
L5115# AC 8	INGENIUM FINANCING SA SNR SEC SERIES C		F		2	8,000,000	108.879	8,710,312	8,000,000	8,000,000	0	0	0	0	4.970	4.970	MS	104,922	0	09/26/2012	09/26/2022
N1492@ AB 2	BOSKALIS FINANCE BV GUARANTEED SNR		F		2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	5.760	5.760	JJ	25,440	57,600	07/22/2010	07/22/2020
	UNSECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
N1492@ AC 0	BOSKALIS FINANCE BV GUARANTEED SNR		F		2	1,000,000	115.784	1,157,838	1,000,000	1,000,000	0	0	0	0	5.860	5.860	JJ	25,882	58,600	07/22/2010	07/22/2022
	UNSECURED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
N3386# AF 6	FUGRO N.V. SERIES B		F		2	2,000,000	104.485	2,089,700	2,000,000	2,000,000	0	0	0	0	4.780	4.780	FA	35,584	97,459	08/17/2011	08/17/2021
N3386# AG 4	FUGRO N.V. SERIES C		F		2	1,000,000	103.461	1,034,610	1,000,000	1,000,000	0	0	0	0	4.880	4.880	FA	18,164	49,749	08/17/2011	08/17/2023
N4281@ BW 4	KONINKLIJKE VOPAK N.V. SENIOR		F		2Z	3,000,000	99.527	2,985,801	3,000,000	3,000,000	0	0	0	0	4.140	4.140	JD	4,140	0	12/19/2012	06/19/2027
	SUBORDINATED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
N4281@ BX 2	KONINKLIJKE VOPAK N.V. SENIOR		F		3Z	3,000,000	92.513	2,775,384	3,000,000	3,000,000	0	0	0	0	5.050	5.050	JD	5,050	0	12/19/2012	12/19/2019
	SUBORDINATED NOTES					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
N4282* AE 6	KLONINKLIJKE FRIESLANDCAMPINA SENIOR		F		2	6,000,000	97.370	5,842,200	6,000,000	6,000,000	0	0	0	0	4.010	4.010	FA	80,868	0	08/30/2012	08/30/2022
	NOTE SER B					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
N6508# AA 3	NUPLEX INDUSTRIES BV GTD SR NT SER B		F		2	2,800,000	110.000	3,080,000	2,800,000	2,800,000	0	0	0	0	6.125	6.125	JJ	71,935	0	07/30/2012	07/30/2019
N6510* AC 9	NUTRECO HOLDING NV SERIES C SENIOR NOTES		R		2	7,000,000	103.145	7,220,136	7,000,000	7,000,000	0	0	0	0	5.120	5.120	MN	56,747	358,400	05/05/2004	05/04/2014
N6704@ AP 4	OILTANKING FINANCE BV		F		2Z	7,000,000	104.983	7,348,831	7,000,000	7,000,000	0	0	0	0	4.940	4.940	AO	65,318	0	10/23/2012	10/23/2032
N8783# AD 9	TRAFIGURA BEHEER BV SERIES A		F		2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	5.800	5.800	AO	54,133	232,000	04/07/2011	04/07/2016
N8783# AE 7	TRAFIGURA BEHEER BV SERIES B		F		2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.500	6.500	AO	45,500	195,000	04/07/2011	04/07/2018
N9146# AB 3	VAN OORD FINANCE BV SERIES F		F		2	3,000,000	109.446	3,283,380	3,000,000	3,000,000	0	0	0	0	5.410	5.410	AO	32,009	162,300	04/20/2011	04/20/2021
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO		F	2	2Z	7,000,000	129.477	9,063,376	7,000,000	7,000,000	0	0	0	0	7.000	7.062	MJSD	1,361	490,000	11/30/2010	11/30/2033

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q0455# AF 5	APT PIPELINES LTD AUSTRALIAN PIPELINE		F		2	3,000,000	112.406	3,372,183	3,000,000	3,000,000	0	0	0	0	5.890	5.890	MN	22,578	176,700	05/15/2007	05/15/2017
	LTD				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q0832* AB 2	AUSTRALIA PACIFIC AIRPORTS PTY SR		F		1	4,000,000	107.213	4,288,520	4,000,000	4,000,000	0	0	0	0	4.470	4.470	MS	52,647	178,800	09/15/2011	09/15/2021
	SECURED NOTES SERIES A				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q1629# AA 5	BRISBANE AIRPORT CORP PTY LTD SERIES A		F		2	1,500,000	108.024	1,620,360	1,500,000	1,500,000	0	0	0	0	5.240	5.240	JJ	36,462	78,600	04/20/2011	07/14/2021
Q1629# AE 7	BRISBANE AIRPORT CORP PTY LTD		F		2	4,000,000	95.265	3,810,600	4,000,000	4,000,000	0	0	0	0	4.040	4.040	FA	57,907	0	08/22/2012	08/22/2024
Q1798# AB 8	BROADCAST AUSTRALIA FINANCE		F		2	7,000,000	102.515	7,176,050	7,000,000	7,000,000	0	0	0	0	4.350	4.350	JD	13,533	304,500	12/15/2010	12/15/2020
Q2759# AL 1	CONSOLIDATED PRESS FINANCE LTD SERIES K		F		2Z	2,500,000	101.169	2,529,218	2,500,000	2,500,000	0	0	0	0	5.450	5.450	JD	8,326	136,250	06/09/2005	06/09/2013
	SENIOR NOTE				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q2759# AP 2	CONSOLIDATED PRESS FINANCE LTD SERIES N		F		2Z	2,500,000	111.895	2,797,370	2,500,000	2,500,000	0	0	0	0	5.720	5.720	JD	8,739	143,000	06/09/2005	06/09/2017
	SENIOR NOTES				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q3079# AA 6	DBCT FINANCE PTY LIMITED SERIES A		F		2	3,000,000	109.012	3,270,360	3,000,000	3,000,000	0	0	0	0	5.230	5.230	AO	27,458	156,900	04/28/2011	04/28/2020
Q3079# AC 2	DBCT FINANCE PTY LIMITED SERIES A		F		2	2,500,000	93.455	2,336,375	2,500,000	2,500,000	0	0	0	0	3.840	3.840	MS	29,067	0	09/12/2012	09/12/2024
Q3629# AD 5	ETSA UTILITIES FINANCE PTY LTD		F		1	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	5.890	5.890	MS	85,896	294,500	09/16/2009	09/16/2016
Q3946* AB 9	FOXTEL MANAGEMENT PTY LIMITED SERIES B		F		2Z	1,000,000	110.755	1,107,548	1,000,000	1,000,000	0	0	0	0	5.830	5.830	MS	15,709	58,300	09/24/2009	09/24/2016
Q3946* AE 3	FOXTEL MANAGEMENT PTY LIMITED SER E GT		F		2Z	1,000,000	103.221	1,032,211	1,000,000	1,000,000	0	0	0	0	4.270	4.270	JJ	18,503	0	07/25/2012	07/25/2022
	SR NT				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q3946* AF 0	FOXTEL MANAGEMENT PTY LIMITED SER F GT		F		2Z	2,000,000	104.407	2,088,146	2,000,000	2,000,000	0	0	0	0	4.420	4.420	JJ	38,307	0	07/25/2012	07/25/2024
	SR NT				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q5516* AB 4	LEIGHTON FINANCE (USA) PTY LTD GURANTD		F		2	3,000,000	111.100	3,332,991	3,000,000	3,000,000	0	0	0	0	5.220	5.220	JJ	69,600	156,600	07/21/2010	07/21/2017
	SNR NTS SRS B				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q5516* AC 2	LEIGHTON FINANCE (USA) PTY LTD GURANTD		F		2	2,000,000	116.757	2,335,146	2,000,000	2,000,000	0	0	0	0	5.780	5.780	JJ	51,378	115,600	07/21/2010	07/21/2020
	SNR NTS SRS C				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q6077# AA 1	MIGHTY RIVER POWER LIMITED		F		2	10,000,000	105.407	10,540,700	10,000,000	10,000,000	0	0	0	0	4.250	4.250	JD	27,153	425,000	12/08/2010	12/08/2020
Q6270# AD 0	MURRAY GOULBURN CO-OP LTD SERIES B		F		2	2,000,000	109.616	2,192,324	2,000,000	2,000,000	0	0	0	0	5.440	5.440	AO	19,342	108,800	10/27/2009	10/27/2016
Q6634@ AB 7	NEWCASTLE COAL INFRASTRUCTURE		F		2Z	5,000,000	101.996	5,099,775	5,000,000	5,000,000	0	0	0	0	4.720	4.720	JD	11,800	0	12/13/2012	12/14/2022
Q7397# AD 6	PRATT FINANCE PTY LTD GUAR		R		2Z	3,000,000	112.782	3,383,463	3,000,000	3,000,000	0	0	0	0	8.080	8.080	MN	25,587	242,400	05/22/1997	05/23/2015
Q7397# AM 6	PRATT FINANCE PTY LTD GUAR SERIES A		F		2Z	3,000,000	111.843	3,355,284	3,000,000	3,000,000	0	0	0	0	5.320	5.320	JJ	74,480	159,600	07/13/2011	07/13/2023
Q7450@ AA 8	PERTH AIRPORT PTY LTD PERTH AIRPORT DEV		F		2	4,000,000	101.072	4,042,880	4,000,000	4,000,000	0	0	0	0	4.470	4.470	JJ	76,983	0	07/26/2012	07/26/2022
	PTY SER A				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q9103# AC 9	TOLL FINANCE PTY LTD		F		2	4,000,000	102.440	4,097,600	4,000,000	4,000,000	0	0	0	0	4.340	4.340	JD	11,573	173,600	12/07/2010	12/07/2020
Q9194@ AA 5	TRANSPOWER NEW ZEALAND LTD		F		1	10,000,000	100.017	10,001,700	10,000,000	10,000,000	0	0	0	0	3.430	3.430	AO	74,317	343,000	10/13/2011	10/13/2021
Q9749# AF 2	WES TRAC PTY LTD SERIES A		F		2Z	1,000,000	110.647	1,106,468	1,000,000	1,000,000	0	0	0	0	5.190	5.190	JD	3,460	51,900	06/07/2011	06/07/2023
R8047# AA 3	SOLVEIG GAS NORWAY AS	$	F	2	1Z	6,000,000	103.628	6,217,704	6,000,000	6,000,000	0	0	0	0	4.000	4.000	JD	667	122,000	06/27/2012	12/27/2027
W2469* AC 9	ELEKTA AB SERIES B		F		2FE	2,000,000	110.220	2,204,400	2,000,000	2,000,000	0	0	0	0	5.110	5.110	MN	16,182	102,200	05/04/2011	05/04/2021
X5152* AD 1	MJ MAILLIS SA PACKAGING SYSTEM SENIOR C		F	2	5	255,880	15.000	255,880	1,705,865	255,880	36,990	(432)	774,765	0	7.000	16.761	AO	0	116,409	10/06/2012	10/06/2016
	- PIK				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
X5152* AJ 8	MJ MAILLIS SA PACKAGING SYSTEM		F		5	177,544	15.000	177,544	1,183,627	177,544	16,897	(198)	543,288	0	0.000	11.470	AO	0	112,877	10/06/2012	10/06/2016
	CONVERTIBLE C				0	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Y3915# AA 5	INDIAN RAIL FINANCE CORP		F		2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	5.940	5.940	MS	31,020	118,800	03/27/2007	03/27/2017
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED		F	2	2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.120	6.120	FA	76,500	183,600	09/04/2007	08/01/2018
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,898,746,822	XXX	3,230,843,044	2,849,703,075	2,883,238,587	406,860	(2,075,565)	3,909,491	0	XXX	XXX	XXX	38,557,755	157,486,000	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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
000780 HW 9	ABN AMRO MORTGAGE GROUP 2003-8 A3			2	1FM	214,336	100.793	225,616	223,841	222,703	0	1,355	0	0	4.500	5.139	MON	839	10,073	12/17/2004	06/25/2033
000780 LC 8	ABN AMRO MORTGAGE GROUP 2003-9 A1			2	1FM	432,337	103.042	442,447	429,385	429,714	0	(587)	0	0	4.500	4.309	MON	1,610	18,001	10/14/2009	08/25/2018
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50			2	1FM	1,730,175	101.010	1,783,319	1,765,484	1,747,823	0	(3,756)	0	0	3.557	3.982	MON	5,234	62,554	12/09/2009	02/28/2037
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1			2	1FM	1,954,786	90.373	2,339,866	2,589,121	2,058,053	0	(52,706)	0	0	4.980	7.759	MON	10,745	128,938	10/20/2008	10/25/2033
02146P AA 3	COUNTRYWIDE ALTER LOAN TRUST 2006-HY12			2	1FM	611,457	99.192	607,466	612,414	610,412	0	(188)	0	0	5.376	5.364	MON	2,743	33,648	03/31/2010	08/25/2036
	A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
02640C AF 2	AMERICAN GENERAL MORTG LOAN TR 2009-1 A6			2	1FM	3,430,000	101.755	3,561,425	3,500,000	3,467,447	0	18,362	0	0	5.750	6.328	MON	16,771	201,250	06/24/2010	09/25/2048
02640F AA 6	AMERICAN GEN MRTGE LOAN TR 2010-1A A1			2	1FM	1,529,297	104.169	1,593,437	1,529,665	1,525,687	0	(2,060)	0	0	5.150	5.098	MON	6,565	78,778	03/29/2010	03/25/2058
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5			2	1FM	6,298,880	104.452	7,938,352	7,600,000	6,298,880	0	0	0	0	5.590	8.590	MON	35,403	424,840	12/08/2004	10/25/2034
03072S LE 3	AMERIQUEST MORTGAGE SECURITIES 2003-IA1			2	1FM	5,669,125	100.770	6,247,740	6,200,000	5,904,608	0	64,004	0	0	5.150	6.025	MON	26,608	319,300	10/21/2003	11/25/2033
	A5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11			2	1FM	3,672,582	95.388	3,504,049	3,673,469	3,637,222	0	(38,082)	0	0	5.674	5.868	MON	17,369	212,298	11/03/2003	01/25/2034
	AF5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9			2	1FM	100,000	90.642	90,642	100,000	100,000	0	0	0	0	4.946	4.955	MON	412	4,975	10/21/2005	11/25/2035
	AF5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5			2	1FM	1,520,842	99.597	1,635,318	1,641,935	1,568,432	0	2,961	0	0	7.300	8.110	MON	9,988	119,861	12/20/1999	02/25/2028
03215P ET 2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F			2	1FM	346,434	95.437	359,078	376,247	365,409	0	6,798	0	0	7.040	9.811	MON	2,207	26,488	02/14/2000	06/25/2028
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4			2	1FM	2,203,236	104.310	2,328,760	2,232,538	2,209,790	0	4,665	0	0	5.010	5.305	MON	9,321	111,850	05/12/2011	06/25/2035
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5			2	1FM	1,888,164	106.547	1,998,053	1,875,271	1,875,786	0	(2,278)	0	0	6.000	5.785	MON	9,376	112,516	02/11/2010	05/26/2037
05949A 6H 8	BANK OF AMERICA MORTGAGE SEC 2005-E 2A6			2	1FM	2,168,971	98.960	2,320,448	2,344,834	2,272,971	0	20,926	0	0	3.111	5.466	MON	6,079	70,627	09/10/2010	06/25/2035
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3			2	1FM	667,477	99.318	672,167	676,783	671,689	0	577	0	0	4.500	4.764	MON	2,538	30,455	05/27/2009	05/25/2019
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3			2	1FM	980,210	101.126	1,008,261	997,035	985,130	0	(666)	0	0	5.000	5.313	MON	4,154	49,852	05/17/2010	10/25/2020
05955P AJ 7	BANC OF AMERICA FUNDING CORP 2009-R15A			2	1FM	247,548	100.288	250,452	249,733	248,394	0	(127)	0	0	5.000	5.188	MON	1,041	12,487	11/18/2009	06/26/2021
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17			2	1FM	994,126	101.704	1,006,035	989,180	990,098	0	(306)	0	0	5.500	5.378	MON	4,534	54,405	12/08/2009	02/26/2020
	3A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
05956T AA 7	BANC OF AMERICA FUNDING CORP 2011-R1 A1			2	1FM	1,266,723	100.505	1,280,325	1,273,888	1,269,836	0	1,540	0	0	4.000	4.184	MON	4,246	50,956	02/24/2011	05/26/2036
05956T AC 3	BANC OF AMERICA FUNDING CORP 2011-R1 A2			2	1FM	4,787,500	101.105	5,055,250	5,000,000	4,868,933	0	76,162	0	0	5.891	7.536	MON	24,547	294,705	09/27/2011	08/26/2036
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1			2	3FM	861,426	102.432	1,501,103	1,465,463	861,426	0	0	0	0	8.194	0.000	MON	10,006	15,226	12/20/1999	10/25/2029
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4			2	1FM	4,933,122	103.879	5,193,950	5,000,000	4,933,122	0	0	0	0	5.250	5.512	MON	21,875	262,489	11/03/2004	08/25/2034
124860 CB 1	C-BASS LLC 1999-3 A			2	1FM	437,221	127.045	565,904	445,438	439,784	0	320	0	0	6.614	6.916	MON	2,455	29,485	07/15/1999	01/01/2029
12489W GE 8	C-BASS 2002-CB6 M2F			2	1FM	2,176,502	68.776	1,558,093	2,265,461	2,176,502	0	0	0	0	5.820	6.440	MON	10,987	131,304	12/13/2002	01/25/2033
12489W MC 5	C-BASS 2005-CB4 AF4			2	1FM	1,117,104	100.937	1,130,397	1,119,904	1,116,458	0	(84)	0	0	5.028	5.005	MON	4,692	59,083	01/20/2010	08/25/2035
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R			2	1FM	1,323,552	103.578	1,355,662	1,308,828	1,311,525	0	(2,786)	0	0	6.500	6.031	MON	7,089	85,890	11/05/2009	05/27/2037
	4A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4			2	1FM	2,905,509	104.972	3,116,190	2,968,591	2,927,718	0	22,210	0	0	5.308	6.843	MON	13,131	91,917	05/07/2012	08/25/2035
12667F KH 7	COUNTRYWIDE ALTERNATIVE LOAN 2004-13CB			2	1FM	6,842,008	101.558	6,956,215	6,849,499	6,824,526	0	(3,547)	0	0	6.000	6.035	MON	34,248	411,492	05/26/2004	07/25/2034
	A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB			2	1FM	6,216,055	89.152	6,240,640	7,000,000	6,216,055	0	17,263	497,861	0	5.500	6.877	MON	32,083	385,695	01/05/2005	02/25/2035
	2A3					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB			2	1FM	6,368,922	91.708	6,419,560	7,000,000	6,368,922	0	0	482,328	0	5.500	6.621	MON	32,083	385,811	02/24/2005	03/25/2035
	1A13					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB			2	.2FM	4,946,289	109.519	5,475,950	5,000,000	4,959,502	0	2,317	0	0	5.500	5.631	MON	22,917	275,488	01/04/2005	01/25/2035
	1A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB			2	.1FM	71,642	86.637	76,223	87,980	72,540	0	966	6,601	0	5.500	8.888	MON	403	4,835	03/07/2006	11/25/2035
	A8					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17			2	.2FM	978,041	99.167	1,033,181	1,041,860	1,018,557	0	24,496	0	0	5.500	7.810	MON	4,775	57,417	10/28/2010	10/25/2035
12669C E5 5	COUNTRYWIDE ALTERNATIVE LOAN 2002-8 A5			2	.1FM	3,707,360	109.122	4,133,764	3,788,204	3,704,471	0	4,880	0	0	6.750	7.059	MON	21,309	246,470	12/01/2012	07/25/2032
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8			2	.1FM	3,140,042	105.408	3,293,741	3,124,754	3,126,083	0	143	0	0	6.500	6.527	MON	16,926	203,109	09/18/2002	11/25/2032
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB			2	.1FM	2,036,291	107.181	2,264,609	2,112,883	2,049,695	0	2,844	0	0	5.500	5.938	MON	9,684	116,227	07/30/2009	10/25/2033
	1A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6			2	.1FM	6,622,302	108.998	7,240,623	6,642,896	6,622,183	0	(773)	0	0	6.000	6.059	MON	33,214	398,168	03/18/2003	05/25/2033
12669E LA 2	COUNTRYWIDE ALTERNATIVE LOAN 2003-24 A4			2	.1FM	9,610,156	103.623	10,362,300	10,000,000	9,811,191	0	4,099	0	0	5.000	5.450	MON	41,667	500,418	11/03/2004	07/25/2033
12669E S6 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A12			2	.1FM	1,088,913	102.413	1,147,461	1,120,425	1,113,543	0	3,338	0	0	5.000	5.385	MON	4,668	56,062	12/22/2003	10/25/2033
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7			2	.1FM	3,225,388	102.819	3,418,879	3,325,143	3,299,321	0	6,600	0	0	5.000	5.429	MON	13,855	166,774	12/03/2004	07/25/2034
12669F SC 8	COUNTRYWIDE HOME LOANS 2004-4 A25			2	.1FM	1,722,173	101.434	1,780,249	1,755,081	1,747,481	0	2,063	0	0	5.250	5.538	MON	7,678	92,355	10/18/2004	05/25/2034
12669F ZQ 9	COUNTRYWIDE HOME LOANS 2004-8 1A8			2	.1FM	3,507,086	101.583	3,800,110	3,740,892	3,705,766	0	39,438	0	0	5.250	6.182	MON	16,366	196,481	08/04/2004	07/25/2034
12669G 4J 7	COUNTRYWIDE HOME LOANS 2005-J3 1A1			2	.1FM	142,480	99.806	143,368	143,647	143,092	0	226	0	0	5.500	5.746	MON	658	7,937	04/23/2010	09/25/2035
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8			2	.2FM	3,995,373	93.355	3,787,815	4,057,431	3,997,973	0	2,584	50,487	0	5.500	5.826	MON	18,597	223,204	07/21/2005	06/25/2035
12669G EZ 0	COUNTRYWIDE HOME LOANS 2004-28R A2			2	.1FM	4,926,716	102.323	5,116,150	5,000,000	4,962,641	0	21,919	0	0	5.500	5.870	MON	22,917	275,118	12/01/2004	08/25/2033
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5			2	.1FM	1,500,000	98.144	1,472,160	1,500,000	1,500,000	0	0	0	0	5.310	5.343	MON	1,328	79,650	03/22/2005	03/25/2035
152314 PH 7	CENTEX HOME EQUITY LOAN TRUST 2005-D AF5			2	.1FM	955,946	99.437	950,564	955,946	952,918	0	4,459	0	0	5.590	5.533	MON	4,453	57,616	10/05/2005	11/25/2035
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5			2	.1FM	72,639	100.489	76,454	76,082	72,639	0	0	0	0	5.625	6.558	MON	357	4,280	02/08/2006	09/25/2035
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1			2	.1FM	368,133	101.884	382,479	375,406	371,304	0	879	0	0	5.000	5.481	MON	1,564	18,770	06/14/2010	02/25/2021
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4			2	.3FM	2,666,101	100.034	2,946,970	2,945,968	2,772,247	0	10,445	0	0	5.939	8.065	MON	14,580	174,961	06/02/2010	07/25/2036
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1			2	.1FM	243,423	101.728	278,235	273,509	261,522	0	7,374	0	0	5.500	8.484	MON	1,254	15,043	11/05/2009	12/25/2021
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3			2	.1FM	1,211,140	102.755	1,250,761	1,217,226	1,211,535	0	267	0	0	6.000	6.102	MON	6,086	73,031	04/15/2011	09/25/2037
178779 BV 5	CITYSCAPE HOME EQUITY LOAN TR 1997-B A6			2	.6AM	0	100.483	383,566	381,722	0	0	1,966	381,722	0	7.910	0.000	MON	2,516	10,065	04/03/1997	05/25/2028
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5			2	.4FM	132,331	96.202	160,274	166,602	132,331	0	0	0	0	8.700	23.591	MON	1,208	13,109	03/14/1995	06/15/2025
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9			2	.2FM	567,746	78.909	588,398	745,667	567,746	0	0	0	0	7.330	46.980	MON	4,555	48,250	11/10/1995	03/15/2027
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7			2	.4FM	298,415	72.600	223,234	307,485	298,415	0	0	0	0	7.000	8.762	MON	1,794	21,524	02/28/1996	03/15/2027
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8			2	.1FM	510,954	100.000	511,032	511,032	511,032	0	0	0	0	7.620	7.710	MON	3,245	36,939	03/26/1997	04/15/2028
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1			2	.1FM	1,080,019	70.084	1,021,816	1,457,988	1,101,973	290,800	21,791	372,285	0	7.650	15.516	MON	9,295	118,890	12/20/2001	07/25/2032
22540V XF 4	CSFB TRUST 2002-HE4 MF2			2	.1FM	149,508	11.045	82,550	747,394	149,508	56,320	0	15,147	0	7.420	0.000	MON	4,621	57,096	02/20/2002	08/25/2032
22540V ZZ 8	CSFB TRUST 2002-5 4B1			2	.1FM	4,895,828	65.668	3,562,318	5,424,740	4,932,711	0	38,330	239,173	0	7.500	9.665	MON	33,905	406,855	03/12/2002	02/25/2032
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1			2	.1FM	2,948,717	100.246	3,007,380	3,000,000	2,948,717	0	0	0	0	5.500	5.812	MON	13,750	164,950	03/04/2005	02/25/2035
	1A23					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1			2	.1FM	1,014,569	101.423	1,006,367	992,247	1,003,385	0	(3,639)	0	0	5.250	4.644	MON	4,341	52,016	11/10/2010	10/25/2019
291701 CD 0	EMPIRE FDG HOME LN OWNER TRUST 1998-1 A5			2	.6AM	0	100.000	133,120	133,120	0	0	0	133,120	0	7.680	0.000	MON	0	5,112	02/26/1998	06/25/2024
294751 DR 0	EQUITY ONE ABS INC 2004-1 AF5			2	.1FM	3,000,000	100.205	3,006,150	3,000,000	3,000,000	0	0	0	0	5.110	5.135	MON	12,775	153,300	01/14/2004	04/25/2034
294751 EV 0	EQUITY ONE ABS INC 2004-3 AF5			2	.1FM	6,868,120	101.369	7,095,830	7,000,000	6,868,120	0	962	101,673	0	5.700	6.027	MON	33,250	390,500	07/14/2004	07/25/2034
29476Y AN 9	EQUIVANTAGE HOME EQ 1996-3 A3			2	.1FM	73,640	100.470	73,801	73,456	73,456	0	0	0	0	7.700	7.718	MON	471	5,656	10/18/1996	09/25/2027
32051D 3U 4	FIRST HORIZON ASSET SEC INC 2004-4 1A3			2	.1FM	4,187,408	100.941	4,382,244	4,341,392	4,313,932	0	53,445	0	0	5.250	5.796	MON	18,994	227,923	01/10/2005	09/25/2034
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7			2	.1FM	2,907,855	103.490	3,039,737	2,937,228	2,919,824	0	(729)	0	0	5.500	5.641	MON	13,462	161,548	11/15/2004	05/25/2034

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
32051D Z3 9	FIRST HORIZON ASSET SEC INC 2004-3 1A2			2	1FM	1,733,312	100.411	1,814,136	1,806,710	1,798,557	0	22,896	0	0	5.250	5.885	MON	7,904	94,852	09/30/2004	06/25/2034
32051D ZH 8	FIRST HORIZON ASSET SEC INC 2003-6 A8			2	1FM	5,633,068	102.715	5,785,101	5,632,188	5,613,303	0	(2,150)	0	0	5.250	5.259	MON	24,641	295,690	06/23/2003	08/25/2033
32051G CN 3	FIRST HORIZON MTG PASS-THRU TR 2004-7			2	1FM	1,759,416	100.250	1,783,883	1,779,435	1,769,849	0	(135)	0	0	5.500	5.667	MON	8,156	97,869	11/29/2004	01/25/2035
	1A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6			2	2FM	2,576,955	100.399	2,567,977	2,557,772	2,571,310	0	(1,854)	0	0	6.700	6.630	MON	14,281	171,371	05/21/2010	04/25/2029
36157R D9 3	GE CAPITAL MTG 1999-HE M			2	1FM	763,085	99.441	802,135	806,644	765,377	0	2,535	16,129	0	6.705	7.621	MON	4,507	54,085	01/28/2002	04/25/2029
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6			2	1FM	6,838,555	107.176	7,502,320	7,000,000	6,907,463	0	14,572	0	0	5.500	5.777	MON	32,083	385,000	01/05/2005	02/25/2035
	2A3					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
362341 DK 2	GSR MORTGAGE LOAN TRUST 2005-6F 1A1			2	1FM	260,194	99.671	257,407	258,257	257,841	0	(1,318)	0	0	5.000	4.483	MON	1,076	12,913	03/08/2011	07/25/2035
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F			2	2FM	3,022,182	104.312	3,068,125	2,941,296	2,986,783	0	(32,889)	0	0	5.500	4.364	MON	13,481	161,771	09/15/2011	01/25/2020
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1			2	1FM	542,532	97.071	578,719	596,181	570,899	0	16,246	0	0	5.500	8.144	MON	2,733	32,790	06/15/2010	09/25/2037
437185 AC 5	RESIDENTIAL FUNDING MRTGE SEC 2006-HI2			2	4FM	921,291	100.750	1,014,427	1,006,875	982,372	0	10,232	0	0	5.790	9.017	MON	4,858	58,298	07/26/2010	02/25/2036
	A3					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6			2	1FM	678,524	100.000	678,718	678,718	677,582	0	(78)	0	0	7.520	7.605	MON	4,253	51,040	06/16/1997	08/20/2028
45254N FL 6	IMPAC CMB TRUST 2003-9F A1			2	1FM	574,909	88.384	590,847	668,499	604,185	0	7,587	0	0	1.210	3.049	MON	157	8,413	10/30/2009	07/25/2033
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5			2	1FM	7,384,000	99.128	7,930,240	8,000,000	7,384,000	0	0	0	0	4.738	6.089	MON	31,588	386,718	05/19/2004	08/25/2034
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6			2	1FM	959,752	102.728	1,002,857	976,226	960,078	0	186	0	0	4.738	5.068	MON	3,855	47,191	04/14/2011	08/25/2034
46628C AC 2	JP MORGAN ALTRNTVE LOAN TRUST 2006-S2 A2			2	1FM	322,551	99.788	327,601	328,297	326,814	0	362	0	0	5.810	6.491	MON	1,590	19,043	07/12/2010	05/25/2036
46629E AA 1	JP MORGAN ALTERNATIVE LOAN TR 2006-A4 A1			2	1FM	223,237	99.633	221,517	222,333	221,606	0	(539)	0	0	5.950	5.646	MON	1,102	12,851	10/08/2010	09/25/2036
52518R BE 5	LEHMAN STRUCTURED SECURITIES LSSCO			2	6FE	83,676	77.633	67,449	86,882	67,449	268	471	0	0	0.000	0.922	MON	0	0	01/22/2002	08/26/2024
	2001-GE6 A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2			2	2FM	2,815,668	104.107	3,123,210	3,000,000	2,815,668	0	0	0	0	5.500	6.264	MON	13,750	165,000	01/09/2007	11/25/2035
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1			2	1FM	920,893	104.042	954,536	917,452	916,814	0	(1,268)	0	0	5.000	4.890	MON	3,823	45,873	07/22/2009	12/25/2018
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3			2	1FM	2,201,009	101.193	2,749,712	2,717,295	2,325,637	0	33,852	0	0	5.750	8.344	MON	13,020	156,244	10/24/2008	12/25/2034
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5			2	1FM	1,017,012	103.501	1,054,017	1,018,364	1,015,372	0	(108)	0	0	5.000	5.027	MON	4,243	50,918	01/20/2004	11/25/2033
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6			2	1FM	9,530,076	105.169	10,516,900	10,000,000	9,774,305	0	25,311	0	0	5.213	5.729	MON	43,439	522,006	10/07/2003	11/25/2033
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A AII7			2	1FM	9,755,469	92.295	9,229,500	10,000,000	9,755,469	0	47,996	81,924	0	4.968	5.717	MON	41,398	504,732	08/02/2004	11/25/2031
675748 CE 5	OCWEN RESIDENTIAL MBS CO. 1999-R2 CLASS			2	6FE	0	99.062	2,030,923	2,050,154	0	0	0	0	0	6.743	0.000	MON	0	241,182	01/01/2012	06/30/2039
	B1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
675748 CF 2	OCWEN RESIDENTIAL MBS CO. 1999-R2 B2			2	6FE	0	60.973	654,816	1,073,944	0	0	0	0	0	6.743	0.000	MON	6,034	53,504	04/25/2002	06/25/2039
68240M AE 8	SECURED LIEN HOME OWNER TRUST 1998-1 A-5			2	1FM	5,614	100.490	5,643	5,616	5,616	0	16	0	0	7.600	7.690	MON	36	427	08/10/1998	02/15/2029
73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2			2	1FM	1,750,000	98.032	1,715,560	1,750,000	1,750,000	0	0	0	0	5.433	5.447	MON	7,923	95,027	03/28/2005	04/25/2035
	AF5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4			2	1FM	3,385,968	106.333	3,573,599	3,360,762	3,371,223	0	(13,075)	0	0	5.537	5.168	MON	15,507	186,010	09/26/2011	09/25/2035
	AF5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D			2	3FM	96,372	90.699	90,699	100,000	96,507	0	303	3,796	0	5.297	6.118	MON	441	6,721	11/18/2005	01/25/2036
	A5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
74160M CN 0	PRIME MORTGAGE TRUST 2003-3 A5			2	1FM	327,761	100.186	328,166	327,556	326,368	0	(225)	0	0	5.500	5.501	MON	1,501	18,016	01/12/2004	01/25/2034
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1			2	1FM	2,355,395	98.339	2,316,265	2,355,395	2,355,395	0	0	0	0	5.825	5.824	MON	11,433	137,202	04/20/2010	02/26/2036
74930E AM 1	RBSSP RESECURITIZATION TRUST 2010-12 3A4			2	1FM	1,207,188	99.739	1,194,327	1,197,459	1,196,225	0	(4,616)	0	0	4.000	3.491	MON	3,992	47,898	02/15/2011	06/27/2032
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10			2	1FM	860,620	101.394	917,941	905,321	880,693	0	9,958	0	0	5.500	6.732	MON	4,149	49,793	05/20/2010	10/25/2021
	2A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5			2	1FM	4,759,000	100.405	5,020,250	5,000,000	4,775,915	0	16,033	0	0	6.058	6.755	MON	25,242	273,916	06/18/2004	07/25/2034
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5			2	1FM	3,892,000	96.165	3,846,600	4,000,000	3,926,084	0	12,976	0	0	5.900	6.447	MON	19,667	236,000	06/15/2004	06/25/2034
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B			2	1FM	3,057,261	110.315	3,388,544	3,071,698	3,068,271	0	10,468	0	0	6.040	6.453	MON	15,461	185,531	10/22/2003	10/25/2033
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 AI3			2	1FM	954,992	101.388	1,018,035	1,004,099	995,667	0	3,988	0	0	4.500	5.205	MON	3,765	45,177	12/06/2004	05/25/2033
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5			2	1FM	7,795,942	96.408	7,526,930	7,807,370	7,782,405	0	(3,893)	0	0	5.797	5.839	MON	37,716	455,789	08/20/2003	08/25/2033
76110G 2T 7	RESIDENTIAL ACCREDIT LOANS 2002-QS19 A1			2	1FM	10,134,000	112.811	11,281,100	10,000,000	10,112,503	0	(12,665)	0	0	6.000	5.859	MON	50,000	600,000	04/01/2003	12/25/2032
76110G J3 6	RESIDENTIAL ACCREDIT LOANS 2002-QS11 A8			2	1FM	49,637	99.866	48,171	48,235	48,045	0	(123)	0	0	6.350	5.989	MON	255	3,063	09/30/2002	08/25/2032
76110H CQ 0	RESIDENTIAL ACCREDIT LOANS INC 2003-QS10			2	1FM	9,890,625	101.435	10,143,500	10,000,000	9,913,700	0	2,178	0	0	5.000	5.111	MON	41,667	500,000	06/03/2003	05/25/2033
	A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15			2	1FM	14,483,594	106.882	16,032,300	15,000,000	14,802,411	0	81,640	0	0	5.500	5.926	MON	68,750	825,000	09/18/2003	08/25/2033
	A6					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H HZ 5	RESIDENTIAL ACCREDIT LOANS INC 2003-QS17			2	1FM	5,000,000	114.849	5,742,450	5,000,000	5,000,000	0	0	0	0	5.500	5.523	MON	22,917	275,000	02/18/2004	09/25/2033
	CB5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H J7 5	RESIDENTIAL ACCREDIT LOANS INC 2004-QS16			2	1FM	7,512,000	92.360	7,388,800	8,000,000	7,512,000	0	0	0	0	5.500	6.146	MON	36,667	440,000	01/11/2005	12/25/2034
	1A3					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H MP 1	RESIDENTIAL ACCREDIT LOANS INC 2003-QR24			2	1FM	4,841,406	100.473	5,023,650	5,000,000	4,968,197	0	24,116	0	0	4.000	4.399	MON	16,667	200,000	01/23/2004	07/25/2033
	A3					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2			2	1FM	5,488,088	104.402	6,003,115	5,750,000	5,488,088	0	7,644	62,876	0	5.500	5.977	MON	26,354	316,250	03/08/2005	02/25/2035
	A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4			2	1FM	4,954,000	103.798	5,189,900	5,000,000	4,956,747	0	1,979	0	0	5.500	5.634	MON	22,917	275,000	09/16/2004	03/25/2034
	A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7			2	1FM	8,760,938	111.862	10,067,580	9,000,000	8,829,151	0	17,175	0	0	6.000	6.288	MON	45,000	540,000	06/09/2004	05/01/2034
	A2					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76110V BX 5	RESIDENTIAL FDG MTG SEC 1999-HII A5 HE			2	1FM	107,308	97.090	104,227	107,350	106,872	0	(33)	0	0	7.580	7.647	MON	678	8,137	03/23/1999	09/25/2029
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5			2	1FM	4,165,000	86.225	4,311,250	5,000,000	4,165,000	0	0	0	0	5.210	7.808	MON	21,708	260,167	04/07/2004	05/25/2034
76111X KA 0	RESIDENTIAL FUNDING MTG SEC I 2004-S5			2	1FM	1,064,436	101.914	1,075,836	1,055,631	1,059,053	0	(1,329)	0	0	4.500	4.265	MON	3,959	47,504	09/21/2010	05/25/2019
	2A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9			2	1FM	4,708,773	101.679	4,836,195	4,756,336	4,734,984	0	3,731	0	0	5.500	5.657	MON	21,800	261,598	01/03/2005	12/25/2034
	1A7					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76111X SD 6	RESIDENTIAL FUNDING MTG SEC I 2005-S1			2	1FM	366,053	102.051	368,041	360,644	362,552	0	(1,428)	0	0	4.750	4.277	MON	1,428	17,131	09/27/2010	02/25/2020
	2A1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8			2	1FM	4,999,519	99.842	4,992,100	5,000,000	4,985,986	0	(2,124)	0	0	5.980	6.006	MON	24,917	299,000	08/16/2004	08/25/2034
	AI5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10			2	1FM	3,980,112	95.391	3,796,899	3,980,354	3,969,072	0	(1,665)	0	0	5.550	5.566	MON	18,409	220,910	10/22/2004	10/25/2034
	AI5					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
85171W AA 1	SPRINGLEAF MORTGAGE LOAN TRUST 2012-2A A			2	1FM	2,507,272	103.010	2,583,034	2,507,556	2,506,807	0	(465)	0	0	2.220	2.158	MON	4,639	23,195	07/31/2012	10/25/2057
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2			2	1FM	815,030	45.135	482,718	1,069,499	815,030	0	0	0	0	7.274	11.753	MON	6,483	71,677	03/26/2002	03/25/2031
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1			2	1FM	3,620,888	99.311	3,597,628	3,622,587	3,620,888	0	(4,813)	19,053	0	6.500	6.517	MON	19,622	235,468	11/21/2002	03/25/2032
86359A DL 4	STRUCTURED ASSET SECURITIES 2002-23XS A7			2	1FM	3,970,327	104.562	4,056,382	3,879,403	3,932,362	0	5,180	0	0	6.580	6.419	MON	21,272	255,265	11/13/2002	11/25/2032
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5			2	1FM	1,808,202	102.121	2,716,320	2,659,903	1,808,202	0	0	0	0	6.120	11.377	MON	13,566	162,786	08/27/2003	08/25/2033
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8			2	1FM	1,105,529	108.582	1,205,680	1,110,387	1,105,913	0	(97)	0	0	5.230	5.295	MON	4,839	55,297	01/30/2003	01/25/2033
86359A PD 9	STRUCTURED ASSET SECURITIES 2003-4 A7			2	1FM	12,724,161	104.614	13,556,928	12,959,000	12,747,745	0	6,568	0	0	5.000	5.187	MON	53,996	647,950	05/19/2003	02/25/2033

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86359A YL 1	STRUCTURED ASSET SECURITIES 2003-16 A5			2	1FM	9,990,930	98.098	9,809,800	10,000,000	9,990,930	0	(11,856)	59,237	0	5.500	5.521	MON	45,833	550,000	06/20/2003	06/25/2033
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1			2	1FM	541,381	100.484	574,143	571,378	551,291	0	3,198	0	0	5.500	6.562	MON	2,619	31,426	06/21/2010	02/25/2020
86359B 5G 2	STRUCTURED ASSET SECURITIES 2005-4XS 3A4			2	1FM	326,666	99.677	326,837	327,896	326,803	0	73	0	0	4.790	4.865	MON	1,309	15,707	03/17/2011	03/25/2035
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5			2	2FM	2,963,438	103.309	3,099,270	3,000,000	2,975,895	0	1,789	0	0	5.360	5.509	MON	13,400	160,800	10/05/2004	09/25/2034
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2			2	2FM	4,763,210	102.663	5,036,647	4,906,000	4,802,308	0	9,185	0	0	5.250	5.724	MON	21,464	257,565	12/01/2004	11/25/2034
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS			2	1FM	1,904,181	103.749	2,264,262	2,182,442	2,034,828	0	56,133	0	0	5.560	8.966	MON	10,112	121,344	05/26/2010	05/25/2034
	1A4A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9			2	1FM	2,199,870	104.870	2,382,383	2,271,749	2,249,354	0	17,848	0	0	5.250	5.718	MON	9,939	119,267	07/21/2005	12/25/2034
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1			2	1FM	1,065,267	69.145	1,019,266	1,474,099	1,065,267	0	55,076	50,724	0	2.473	9.500	MON	3,038	36,412	08/25/2009	10/25/2033
92922F JY 5	WASHINGTON MUTUAL 2003-S13 12A3			2	1FM	109,072	99.838	111,330	111,511	111,083	0	186	0	0	5.500	5.829	MON	511	6,130	12/10/2003	01/25/2034
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1			2	1FM	675,718	102.842	686,767	667,788	669,335	0	(1,389)	0	0	5.000	4.682	MON	2,782	33,370	10/15/2009	12/25/2018
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1			2	1FM	1,889,301	81.046	2,213,120	2,730,697	1,889,301	0	67,597	131,468	0	2.508	10.459	MON	5,708	68,345	08/27/2009	02/25/2034
92922F LW 6	WASHINGTON MUTUAL 2004-S1 1A6			2	1FM	4,962,689	106.627	5,331,350	5,000,000	4,972,193	0	4,783	0	0	5.500	5.658	MON	22,917	274,906	03/01/2004	03/25/2034
92922F VE 5	WASHINGTON MUTUAL 2004-S3 3A1			2	1FM	471,008	100.898	473,757	469,540	468,417	0	(1,067)	0	0	6.000	5.875	MON	2,348	28,170	08/20/2009	07/25/2034
949762 AC 2	WELLS FARGO MBS 2003-10 A3			2	1FM	2,106,758	101.400	2,312,588	2,280,659	2,243,578	0	10,720	0	0	4.500	5.464	MON	8,552	102,630	09/02/2003	09/25/2018
94979F AC 0	WELLS FARGO MBS 2003-12 A3			2	1FM	547,122	103.412	566,143	547,464	546,205	0	(206)	0	0	5.000	4.993	MON	2,281	27,373	06/04/2009	11/25/2018
94980K AG 7	WELLS FARGO MBS 2004-4 A7			2	1FM	2,403,790	103.004	2,665,500	2,587,764	2,553,317	0	18,857	0	0	5.500	6.541	MON	11,861	142,261	06/10/2004	05/25/2034
94981A AA 1	WELLS FARGO MBS 2003-14 1A1			2	1FM	397,049	103.491	410,268	396,429	395,883	0	(296)	0	0	4.750	4.690	MON	1,569	18,806	07/24/2009	12/25/2018
94981A AC 7	WELLS FARGO MBS 2003-14 1A3			2	1FM	244,257	100.572	243,901	242,514	242,071	0	(620)	0	0	4.500	4.219	MON	909	10,899	10/22/2009	12/25/2018
94982C AF 5	WELLS FARGO MB TRST 2004-DD 2A5			2	1FM	265,263	99.594	270,095	271,196	270,093	0	879	0	0	2.610	3.646	MON	590	7,094	01/24/2011	01/25/2035
94982J AA 1	WELLS FARGO MTG BACKED SEC 2005-6 A1			2	1FM	459,515	99.999	452,163	452,167	451,426	0	(5,426)	0	0	5.250	4.011	MON	1,978	23,739	06/09/2011	08/25/2035
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8			2	1FM	75,322	100.771	79,923	79,312	77,565	0	445	0	0	5.500	6.215	MON	364	4,362	02/23/2006	10/25/2035
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15			2	2FM	3,761,451	98.047	4,202,837	4,286,553	3,966,198	0	98,057	0	0	6.000	8.914	MON	21,433	257,082	05/11/2010	07/25/2036
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						411,414,006	XXX	435,381,869	433,542,254	414,806,160	347,388	1,003,935	2,705,604	0	XXX	XXX	XXX	1,963,249	23,609,343	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A			2	1FM	3,005,243	112.931	3,215,016	2,846,885	2,996,708	0	(3,993)	0	0	5.204	4.761	MON	12,346	148,152	10/27/2010	01/25/2042
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B			2	1FM	3,079,375	111.294	3,617,055	3,250,000	3,096,341	0	11,818	0	0	5.164	5.946	MON	13,986	170,529	08/31/2011	09/25/2045
30262B AL 9	FREMF MORTGAGE TRUST 2011-K11 B			2	1FM	3,755,000	106.060	4,242,400	4,000,000	3,785,459	0	20,075	0	0	4.420	5.254	MON	14,735	179,796	06/09/2011	12/25/2048
46625M RC 5	JP MORGAN CHASE COMMERCIAL MOR 2002-C3 B			2	1FM	380,626	99.910	364,507	364,835	364,835	0	(6,783)	0	0	5.146	3.003	MON	1,565	18,479	10/15/2010	07/12/2035
52108H PQ 1	LB-UBS COMMERCIAL MORTGAGE TR 2003-C1 C			2	1FM	4,111,875	100.283	4,011,320	4,000,000	4,003,966	0	(47,968)	0	0	4.499	3.296	MON	9,998	179,960	09/09/2010	12/15/2036
74928H BQ 8	RBSCF TRUST 2010-RR3 MS4A			2	1FE	5,163,281	104.991	5,249,550	5,000,000	5,040,190	0	(48,442)	0	0	4.970	3.973	MON	20,708	248,500	05/12/2010	04/14/2040
88713U AC 0	TIMBERSTAR TRUST 2006-1A B			2	1FE	3,135,000	112.035	3,361,050	3,000,000	3,102,475	0	(25,747)	0	0	5.747	4.742	MON	14,367	172,401	09/20/2011	10/15/2036
88713U AD 8	TIMBERSTAR TRUST 2006-1A C			2	1FE	3,075,000	111.765	3,352,950	3,000,000	3,056,420	0	(14,706)	0	0	5.884	5.327	MON	14,711	176,526	09/20/2011	10/15/2036
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						25,705,400	XXX	27,413,848	25,461,720	25,446,394	0	(115,746)	0	0	XXX	XXX	XXX	102,416	1,294,343	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00213R AA 1	ARL FIRST LLC 2012-1A A1			2	1FE	2,650,000	98.216	2,602,735	2,650,000	2,650,000	0	0	0	0	1.963	1.971	MON	2,167	0	12/06/2012	12/15/2042
00213R AB 9	ARL FIRST LLC 2012-1A A2			2	1FE	1,498,821	105.301	1,579,521	1,500,000	1,498,823	0	2	0	0	3.810	3.850	MON	2,223	0	12/06/2012	12/15/2042
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1			2	3AM	1,433,759	100.934	1,370,083	1,357,405	1,389,928	0	(17,111)	0	0	6.500	4.821	MON	7,353	88,231	10/12/2010	08/15/2030
009325 AD 3	ACBN 2003-1A D			2	3AM	1,350,645	101.750	1,508,725	1,482,776	1,467,447	0	32,828	0	0	6.455	10.517	MS	26,853	95,713	09/29/2008	09/20/2022
02005A CW 6	ALLY MASTER OWNER TRUST 2012-5 A			2	1FE	3,010,898	100.356	3,010,680	3,000,000	3,010,898	0	0	0	0	1.540	1.464	MON	2,310	0	12/28/2012	09/15/2019
02005F AD 9	ALLY AUTO RECEIVABLES TRUST 2009-A A4			2	1FE	1,839,143	100.061	1,840,388	1,839,266	1,839,255	0	32	0	0	3.000	3.021	MON	2,452	55,178	09/02/2009	10/15/2015
03063P AE 2	AMERICREDIT AUTOMOBILE REC 2010-3 C			2	1FE	2,499,780	103.822	2,595,550	2,500,000	2,499,911	0	63	0	0	3.340	3.366	MON	5,335	83,500	09/15/2010	04/08/2016

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03064N AF 3	AMERICREDIT AUTOMOBILE REC 2011-2 C			2	1FE	999,945	104.023	1,040,230	1,000,000	999,974	0	18	0	0	3.190	3.213	MON	2,038	31,900	04/06/2011	10/12/2016
05377R AL 8	AESOP FUNDING II LLC 2010-5A A			2	1FE	2,999,966	106.055	3,181,650	3,000,000	2,999,976	0	7	0	0	3.150	3.171	MON	2,888	94,500	10/21/2010	03/20/2017
05377R BA 1	AESOP FUNDING II LLC 2012-2A B			2	2AM	1,499,975	105.911	1,588,665	1,500,000	1,499,976	0	1	0	0	3.887	3.919	MON	1,782	43,405	03/15/2012	05/20/2018
05463S AA 5	AXIS EQUIPMENT FIN REC 2012-1A A			2	1FE	1,151,550	99.659	1,178,165	1,182,192	1,163,457	0	11,908	0	0	1.250	4.336	MON	452	10,755	03/21/2012	03/20/2015
05463S AG 2	AXIS EQUIPMENT FIN REC 2012-1I B			2	1FE	1,376,869	102.089	1,462,935	1,433,000	1,399,210	0	22,340	0	0	4.150	6.500	MON	1,817	43,281	03/21/2012	05/20/2015
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A		E	2	1FE	1,534,946	100.260	1,540,115	1,536,121	1,534,222	0	(255)	0	0	5.100	5.116	MON	6,311	78,342	12/14/2010	03/02/2026
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A			2	1FE	1,917,979	100.629	1,930,054	1,917,990	1,917,978	0	(1)	0	0	2.660	2.675	MON	4,110	11,196	09/06/2012	12/02/2027
06052F AD 2	BANK OF AMERICA AUTO TRUST 2009-2 A4			2	1FE	1,232,244	100.241	1,235,318	1,232,348	1,232,343	0	22	0	0	3.030	3.052	MON	1,660	37,340	09/02/2009	10/15/2016
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A			2	1FE	836,225	99.707	835,747	838,203	835,963	0	(134)	0	0	5.000	5.000	MON	3,493	41,910	03/04/2011	09/25/2018
1248P8 AC 3	CREDIT-BASED ASSET SER & SECUR 2006-MH1			2	1FE	1,831,966	103.227	1,831,558	1,774,302	1,788,909	0	(35,841)	0	0	5.970	3.950	MON	8,827	105,926	08/26/2011	10/25/2036
	AF3					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1			2	1FE	1,768,882	107.767	1,806,892	1,676,665	1,746,539	0	(18,226)	0	0	6.240	5.018	MON	8,719	103,925	08/26/2011	10/25/2036
	AF4					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1			2	1FE	2,020,000	108.027	2,160,540	2,000,000	2,003,171	0	(11,854)	0	0	5.935	5.884	MON	9,892	121,461	06/01/2010	10/25/2036
	M1					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C			2	1FE	3,000,000	100.658	3,019,749	3,000,000	3,000,000	0	0	0	0	4.750	4.754	MON	8,313	58,979	07/06/2012	07/11/2022
12557Y AE 7	CIT EQUIPMENT COLLATERAL 2010-VT1A C			2	1FE	2,526,930	100.953	2,551,263	2,527,179	2,527,122	0	57	0	0	4.860	4.913	MON	5,459	122,821	03/03/2010	03/15/2014
12558B AE 6	CIT EQUIPMENT COLLATERAL 2012-VT1 C			2	1FE	1,999,925	99.888	1,997,760	2,000,000	1,999,938	0	14	0	0	2.550	2.565	MON	1,558	33,292	04/19/2012	09/20/2016
12558B AF 3	CIT EQUIPMENT COLLATERAL 2012-VT1 D			2	2AM	4,998,767	99.759	4,987,950	5,000,000	4,999,003	0	237	0	0	4.120	4.164	MON	5,722	135,044	04/19/2012	10/21/2019
125634 AA 3	CLI FUNDING LLC 2011-1A NOTE			2	1FE	1,255,340	103.721	1,302,051	1,255,340	1,255,340	0	0	0	0	4.500	4.542	MON	2,040	57,275	03/15/2011	03/18/2026
125634 AC 9	CLI FUNDING LLC 2011-2 A			2	1FE	4,421,858	106.111	4,693,847	4,423,525	4,421,189	0	(545)	0	0	4.940	4.958	MON	7,891	221,557	10/26/2011	10/15/2026
126185 AA 5	CPS AUTO TRUST 2012-A A			2	1FE	1,154,740	101.797	1,175,638	1,154,884	1,154,774	0	34	0	0	2.780	2.801	MON	1,427	23,544	03/13/2012	06/17/2019
126186 AA 3	CPS AUTO TRUST 2011-A A			2	1FE	1,104,986	101.399	1,120,598	1,105,138	1,105,073	0	55	0	0	2.820	2.842	MON	1,299	31,165	04/21/2011	04/16/2018
126193 AB 7	CPS AUTO TRUST 2010-A A			2	1FE	489,375	100.280	490,776	489,406	489,405	0	8	0	0	2.890	2.911	MON	629	14,144	09/22/2010	03/15/2016
126195 AA 4	CPS AUTO TRUST 2011-B A			2	1FE	1,761,634	103.175	1,817,782	1,761,843	1,761,717	0	76	0	0	3.680	3.713	MON	2,882	64,836	09/22/2011	09/17/2018
12619S AE 6	CNH EQUIPMENT TRUST 2010-C B			2	1FE	2,999,027	103.498	3,104,940	3,000,000	2,999,420	0	190	0	0	2.970	2.996	MON	3,960	89,100	11/10/2010	05/15/2017
12621U AE 7	CNH EQUIPMENT TRUST 2010-B B			2	1FE	1,999,431	104.434	2,088,680	2,000,000	1,999,702	0	116	0	0	3.120	3.147	MON	2,773	62,400	08/04/2010	02/15/2017
12624V AB 8	CPS AUTO TRUST 2012-D B			2	1FE	1,549,794	99.970	1,549,535	1,550,000	1,549,805	0	11	0	0	1.940	1.971	MON	1,002	0	12/07/2012	03/16/2020
14072# AA 8	CAPTEC FINANCIAL GRP 1996-A			6		5,331	100.000	5,331	5,331	5,331	0	0	0	0	7.985	7.985	MON	18	40,807	12/23/1997	10/16/2018
140725 AE 2	CAPTEC GRANTOR TRUST 2000-1 C			2	6FE	187,374	11.292	187,374	1,659,415	187,374	824	0	33,039	0	8.155	0.000	MON	0	9,067	02/28/2000	06/25/2014
14366U AB 8	CARNOW AUTO RECEIVABLES TRUST 2012-1A B			2	1FE	999,953	99.890	998,900	1,000,000	999,976	0	23	0	0	3.240	3.265	MON	1,440	19,980	04/30/2012	03/15/2016
14366U AC 6	CARNOW AUTO RECEIVABLES TRUST 2012-1A C			2	2AM	1,374,765	100.182	1,377,503	1,375,000	1,374,856	0	91	0	0	4.940	5.002	MON	3,019	41,887	04/30/2012	03/15/2016
165182 BC 9	CHESAPEAKE FUNDING LLC 2012-1A C			2	1FE	2,250,000	100.570	2,262,825	2,250,000	2,250,000	0	0	0	0	2.213	2.213	MON	3,734	28,453	05/10/2012	11/07/2023
171855 AA 7	CINCAP V LLC 144A			2	2AM	2,795,821	112.820	3,154,234	2,795,821	2,795,821	0	0	0	0	9.230	9.409	MON	18,637	258,053	02/11/1999	11/05/2016
17290D AD 6	CITIFINANCIAL AUTO ISSUANCE TR 2009-1 A4			2	1FE	2,654,259	100.585	2,670,077	2,654,548	2,654,527	0	71	0	0	3.150	3.174	MON	3,716	83,618	10/01/2009	08/15/2016
17308B AL 2	CITIBANK OMNI MASTER TRUST 2009-A13 A13			2	1FE	3,072,188	107.295	3,218,850	3,000,000	3,026,683	0	(15,561)	0	0	5.350	4.770	FA	60,633	160,500	12/03/2009	08/15/2018
208245 AA 8	CONN FUNDING II LP 2012-AA A			2	2AM	734,828	100.125	740,418	739,494	738,398	0	3,570	0	0	4.000	4.958	MON	1,315	18,455	04/26/2012	04/15/2016
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1			2	6FE	1,517,355	59.256	1,861,208	3,140,962	1,517,355	0	0	0	0	7.150	0.000	MON	18,715	113,450	08/17/2001	05/01/2033
22532G AB 1	CREDIT ACCEPTANCE AUTO LOAN TR 2010-1 B			2	1FE	1,999,547	101.210	2,024,200	2,000,000	1,999,661	0	55	0	0	3.630	3.664	MON	3,227	72,600	10/27/2010	10/15/2018
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M			2	1FE	4,377,139	102.793	4,939,299	4,805,093	4,632,840	0	30,397	0	0	7.025	8.110	MON	15,003	337,558	02/04/2000	03/15/2028
23336E AC 0	DT AUTO OWNER TRUST 2011-1A C			2	1FE	1,850,141	100.279	1,855,524	1,850,361	1,850,327	0	99	0	0	3.050	3.076	MON	2,508	56,436	02/02/2011	08/15/2015

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254683 AH 8	DISCOVER CARD MASTER TRUST 2008-A4 A4			2	1FE	8,133,125	102.341	8,187,280	8,000,000	8,016,569	0	(35,072)	0	0	5.650	5.245	MON	20,089	452,000	06/10/2009	12/15/2015
294751 DQ 2	EQUITY ONE ABS INC 2004-1 AF4			2	1FM	1,933,475	100.113	1,930,849	1,928,670	1,931,816	0	(1,659)	0	0	4.145	4.052	MON	6,662	59,958	03/08/2012	04/25/2034
30251T AA 7	FNBC 1993-A PASS THRU TR 93-A			2	1FE	3,279,484	110.022	3,608,154	3,279,484	3,279,484	0	0	0	0	8.080	8.079	JJ	129,547	264,982	05/27/1993	01/05/2018
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B			2	1FE	2,999,943	100.350	3,010,500	3,000,000	2,999,953	0	10	0	0	3.320	3.344	MON	4,427	42,330	06/26/2012	10/16/2017
34528Q AT 1	FORD CREDIT FLOORPLAN MSTR TR 2010-3 C			2	1FE	3,991,875	107.489	4,299,560	4,000,000	3,996,217	0	1,644	0	0	4.990	5.090	MON	8,871	199,600	03/24/2010	02/15/2017
36159J DM 0	GE CAPITAL CREDIT CARD MSTR 2012-7 B			2	1FE	2,499,239	101.195	2,529,875	2,500,000	2,499,255	0	16	0	0	2.210	2.224	MON	2,456	8,901	10/10/2012	09/15/2022
39153V AR 5	GREAT AMERICA LEASING REC 2009-1 A4			2	1FE	2,378,938	100.357	2,387,627	2,379,134	2,379,126	0	51	0	0	3.190	3.214	MON	3,373	75,894	11/02/2009	12/15/2013
39153V AS 3	GREAT AMERICA LEASING REC 2009-1 B			2	1FE	1,964,556	101.270	1,989,956	1,965,000	1,964,820	0	88	0	0	4.520	4.568	MON	3,947	88,818	11/02/2009	11/15/2014
39153V AZ 7	GREAT AMERICA LEASING REC 2011-1 C			2	1FE	999,928	98.941	989,410	1,000,000	999,945	0	10	0	0	3.380	3.406	MON	1,502	33,800	02/16/2011	02/15/2018
39153V BF 0	GREAT AMERICA LEASING REC 2012-1 C			2	1FE	999,925	99.035	990,350	1,000,000	999,931	0	6	0	0	3.000	3.020	MON	1,333	21,333	03/21/2012	11/15/2018
393505 CV 2	GREEN TREE FINANCIAL CORP 1994-4 A5			2	1FE	64,283	102.328	66,423	64,912	64,912	0	26	0	0	8.300	8.554	MON	239	5,388	03/03/1995	07/15/2019
393505 DH 2	GREEN TREE FINANCIAL CORP 1994-5 A5			2	1FE	86,136	106.839	92,576	86,650	86,647	0	23	0	0	8.300	8.512	MON	320	7,192	04/07/1995	11/15/2019
42710T AA 7	HERCULES CAPITAL FUNDING TRUST 2012-1A A			2	1FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.320	3.343	MON	5,533	0	12/12/2012	12/16/2017
42805R AU 3	HERTZ VEHICLE FINANCING LLC 2009-2A A1			2	1FE	1,249,925	100.538	1,256,725	1,250,000	1,249,995	0	21	0	0	4.260	4.300	MON	888	53,250	10/16/2009	03/25/2014
42805R AW 9	HERTZ VEHICLE FINANCING LLC 2009-2A B1			2	1FE	1,249,736	100.533	1,256,663	1,250,000	1,249,936	0	81	0	0	4.940	4.998	MON	1,029	61,750	06/10/2010	03/25/2016
42805R BA 6	HERTZ VEHICLE FINANCING LLC 2010-1A A3			2	1FE	2,999,056	106.903	3,207,090	3,000,000	2,999,302	0	105	0	0	4.730	4.782	MON	2,365	141,900	07/16/2010	02/15/2019
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A			2	1FE	1,647,283	103.974	1,713,092	1,647,615	1,647,316	0	13	0	0	3.820	3.853	MON	2,797	62,939	10/29/2010	12/15/2048
49327H AE 5	KEYCORP STUDENT LOAN TRUST 2006-A 2A2			2	1FE	627,584	99.527	655,764	658,881	649,080	0	9,212	0	0	0.390	2.985	MJSD	36	3,669	07/27/2010	06/27/2025
52176Y AD 6	LEAF II RECEIVABLES FUNDING LL 2010-4 B			2	1FE	1,302,623	99.780	1,336,374	1,339,320	1,310,749	0	4,031	0	0	4.000	4.443	MON	1,637	53,573	12/03/2010	01/20/2019
536885 AA 4	LITIGATION SETTLEMENT MONETIZE FEE TRUST			2	2AM	2,445,786	109.085	2,828,723	2,593,137	2,553,243	0	11,779	0	0	6.950	8.076	JAJO	33,041	180,223	03/11/2002	01/26/2032
	PASS THRU CERT 144A					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4			2	1FE	3,800,973	102.784	3,907,528	3,801,689	3,801,451	0	138	0	0	3.510	3.541	MON	5,931	133,439	12/02/2009	01/15/2030
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A			2	1FE	918,091	103.244	947,887	918,104	918,097	0	2	0	0	4.809	4.858	MON	1,349	44,152	10/16/2009	07/20/2031
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A			2	1FE	2,652,341	101.748	2,699,079	2,652,709	2,652,374	0	33	0	0	2.510	2.526	MON	2,034	31,812	06/20/2012	05/20/2030
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B			2	2AM	1,768,348	100.407	1,775,671	1,768,473	1,768,364	0	16	0	0	3.500	3.527	MON	1,891	29,573	06/20/2012	05/20/2030
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A			2	1FE	2,883,021	101.161	2,916,811	2,883,335	2,883,108	0	42	0	0	3.540	3.568	MON	3,119	102,070	11/05/2010	10/20/2032
59549P AA 6	MID-STATE TRUST IV A			2	2AM	357,169	105.010	375,122	357,225	357,225	0	0	0	0	8.330	8.419	JAJO	7,439	29,757	03/16/1995	10/01/2015
59549W AA 1	MID STATE TRUST SERIES 11 A1			2	1AM	2,863,836	105.163	3,178,571	3,022,518	2,895,655	0	12,067	0	0	4.864	5.858	MON	6,534	147,015	04/22/2010	07/15/2038
59549W AA 1	MID STATE TRUST SERIES 11 A1			2	2AM	3,022,428	105.163	3,178,571	3,022,518	3,022,467	0	4	0	0	4.864	4.914	MON	6,534	147,015	06/18/2003	07/15/2038
59560U AA 9	MID-STATE TRUST 2004-1 A			2	3AM	1,294,238	107.794	1,363,370	1,264,792	1,291,354	0	(1,713)	0	0	6.005	5.670	MON	6,329	75,951	04/19/2011	08/15/2037
59560W AC 1	MID-STATE TRUST 2010-1 M			2	1FM	3,551,914	102.915	3,657,985	3,554,375	3,551,764	0	(53)	0	0	5.250	5.290	MON	15,550	186,605	11/24/2010	12/15/2045
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B M1			2	6FE	533,313	26.209	568,406	2,168,742	533,313	108,009	0	0	0	7.180	0.000	MON	12,976	37,494	08/05/2002	12/15/2026
67087T CY 5	OAKWOOD MORTGAGE INVESTORS 2001-D M1		E	2	6FE	0	0.000	0	5,033,599	0	0	0	0	0	7.380	0.000	MON	30,957	0	08/22/2001	09/15/2031
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH			2	6FE	826,616	34.239	1,552,467	4,534,208	826,616	0	0	0	0	7.620	0.000	MON	28,792	72,076	05/17/2002	06/15/2032
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M			2	3AM	2,067,555	94.087	1,916,552	2,037,000	2,037,000	0	0	0	0	6.950	6.741	MON	11,798	141,572	09/12/2002	02/15/2028
674135 DP 0	OAKWOOD MTG INVESTORS INC 1998-B M1 MH			2	6FE	4,146,808	72.835	3,641,750	5,000,000	3,641,750	168,650	0	0	0	6.800	11.085	MON	28,333	340,000	05/29/2002	05/15/2024
674135 EM 6	OAKWOOD MTG INVESTORS INC 1999-A M2			2	6FE	71,962	14.892	561,418	3,769,928	71,962	0	0	0	0	7.690	0.000	MON	24,159	94,971	09/24/2001	04/15/2029
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4			2	4AM	5,045,472	98.420	5,717,098	5,808,879	5,045,472	0	0	0	0	6.810	12.578	MON	32,965	370,666	11/29/2001	12/15/2031
68213K AF 2	OAKWOOD MORTGAGE INVESTORS 2001-E M1 MH			2	6FE	0	1.257	5,281	420,158	0	0	0	0	0	7.560	0.000	MON	2,647	9,835	05/31/2002	12/15/2031
68619A AP 2	ORIGIN MANUFACTURED HOUSING 2002-A A4			2	1FE	1,075,761	104.835	1,131,199	1,079,028	1,075,841	0	8	0	0	7.170	7.280	MON	6,447	77,367	04/09/2002	05/15/2032
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4			2	1FE	2,047,500	106.653	2,133,060	2,000,000	2,040,656	0	(3,616)	0	0	5.410	5.016	MON	9,017	108,200	02/11/2011	06/15/2036
69138V AB 7	OXBOW RESOURCES LLC 2011-1A A2			2	1FE	999,956	116.647	1,166,469	1,000,000	999,975	0	0	0	0	4.969	5.000	FMAN	8,282	49,690	03/25/2011	05/01/2036

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A			2	1FE	9,320,589	100.250	9,331,094	9,307,824	9,320,809	0	220	0	0	3.900	3.852	MON	16,134	134,698	12/14/2012	03/15/2017
74112R AA 8	PRESTIGE AUTO REC TRUST 2009-1A A			2	1FE	838,760	101.234	849,259	838,907	838,901	0	2	0	0	5.670	5.738	MON	2,114	47,566	12/02/2009	04/15/2017
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2			2	1FE	2,999,616	104.983	3,149,490	3,000,000	2,999,671	0	54	0	0	3.310	3.336	MON	4,413	53,788	05/23/2012	10/15/2046
78459T AC 2	SNAAC AUTO RECEIVABLES TRUST 2012-1A B			2	1FE	999,981	100.597	1,005,970	1,000,000	999,984	0	3	0	0	3.110	3.131	MON	1,382	15,636	06/06/2012	06/15/2017
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A			2	1FE	988,193	102.222	1,010,158	988,200	987,346	0	(471)	0	0	3.650	3.634	MON	3,006	36,069	08/23/2010	07/20/2027
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A			2	1FE	1,870,362	100.741	1,884,442	1,870,581	1,870,389	0	27	0	0	2.000	2.023	MON	3,118	3,845	10/16/2012	09/20/2029
80282J AE 9	SANTANDER DRIVE AUTO REC TRUST 2011-4 C			2	1FE	2,999,872	104.944	3,148,320	3,000,000	2,999,916	0	41	0	0	3.820	3.852	MON	5,093	114,600	10/06/2011	08/15/2017
80282P AE 5	SANTANDER DRIVE AUTO REC TRUST 2011-1 C			2	1FE	1,499,841	102.488	1,537,320	1,500,000	1,499,923	0	53	0	0	3.110	3.134	MON	2,073	46,650	04/28/2011	05/16/2016
80282V AE 2	SANTANDER DRIVE AUTO REC TR 2012-2 C			2	1FE	1,499,849	103.522	1,552,830	1,500,000	1,499,880	0	32	0	0	3.200	3.225	MON	2,133	35,200	03/14/2012	02/15/2018
82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1			2	1FE	711,925	102.221	727,873	712,058	711,981	0	19	0	0	4.480	4.526	MON	975	31,900	03/12/2010	07/20/2026
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A			2	1FE	2,055,867	102.158	2,098,248	2,053,925	2,055,189	0	(190)	0	0	3.510	3.516	MON	2,203	72,093	11/10/2010	11/20/2025
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A			2	1FE	569,046	102.792	584,995	569,106	569,070	0	9	0	0	3.840	3.873	MON	668	21,854	07/16/2010	11/15/2025
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A			2	1FE	697,190	103.505	721,699	697,260	697,216	0	13	0	0	3.350	3.376	MON	714	23,358	03/16/2011	06/20/2018
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B			2	2AM	3,878,214	100.186	3,885,721	3,878,507	3,878,228	0	14	0	0	3.420	3.446	MON	4,053	56,006	07/11/2012	03/20/2029
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A			2	1FE	635,317	100.539	638,876	635,450	635,343	0	26	0	0	2.840	2.864	MON	551	13,485	03/14/2012	11/20/2028
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A			2	1FE	2,309,668	99.747	2,310,101	2,315,961	2,309,816	0	148	0	0	3.000	3.125	MON	3,088	5,404	11/09/2012	03/17/2025
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B			2	2AM	926,189	99.968	926,091	926,384	926,191	0	2	0	0	4.450	4.499	MON	1,832	3,206	11/09/2012	03/17/2025
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A			2	1FE	1,511,473	100.450	1,519,127	1,512,322	1,511,052	0	(77)	0	0	6.000	6.038	MON	7,562	90,739	12/23/2010	05/16/2022
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B			2	2AM	377,893	100.201	378,840	378,080	377,737	0	(24)	0	0	8.475	8.562	MON	2,670	32,042	12/23/2010	05/16/2022
859245 AA 0	STERLING BANK TRUST FSB 2004-1			2,4	1	1,214,925	5.750	1,214,925	0	1,152,167	0	(10,597)	0	0	2.661	43.793	MON	7,809	429,933	10/29/2009	04/26/2026
872162 AD 4	TAL ADVANTAGE LLC 2010-2A A			2	1FE	1,566,667	104.211	1,632,639	1,566,667	1,566,667	0	0	0	0	4.300	4.339	MON	1,684	68,490	10/13/2010	10/20/2025
872162 AF 9	TAL ADVANTAGE LLC 2011-1A A			2	1FE	2,020,833	105.158	2,125,068	2,020,833	2,020,833	0	0	0	0	4.600	4.644	MON	2,324	94,508	01/14/2011	01/20/2026
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A			2	1FE	2,550,000	105.510	2,690,505	2,550,000	2,550,000	0	0	0	0	4.700	4.746	MON	5,660	122,513	06/17/2011	06/15/2026
88641U AE 3	TIDEWATER AUTO RECEIVABLE TRUS 2012-AA C			2	1FE	1,999,526	99.847	1,996,940	2,000,000	1,999,536	0	11	0	0	2.830	2.855	MON	2,516	2,516	11/19/2012	10/15/2019
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A			2	1FE	4,669,847	111.273	5,196,279	4,669,847	4,669,847	0	0	0	0	5.640	5.707	MON	13,901	263,379	10/30/2003	11/12/2026
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A			2	1FE	3,700,095	106.294	3,932,979	3,700,095	3,700,095	0	0	0	0	5.194	5.251	MON	8,008	192,183	10/18/2010	10/16/2040
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1			2	1FE	1,650,000	99.505	1,641,833	1,650,000	1,650,000	0	0	0	0	2.266	2.276	MON	1,246	0	12/12/2012	01/15/2043
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A			2	1FE	2,824,651	104.206	2,943,820	2,825,000	2,824,664	0	12	0	0	4.210	4.250	MON	5,616	66,734	05/16/2012	05/14/2027
89690E AC 1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2			2	1FE	3,000,000	123.982	3,719,460	3,000,000	3,000,000	0	0	0	0	6.024	6.100	MON	8,032	180,720	06/29/2011	07/15/2041
902635 AA 9	UNITED CAPITAL MARKETS 2003-A			2,4	1FE	432,002	2.000	472,133	0	0	0	0	0	0	2.300	0.000	MON	9,048	559,271	08/20/2008	11/08/2027
92178P AE 7	VANDERBILT ACQUISITION LOAN TR 2002-1			2	1FE	9,993,257	102.898	10,289,800	10,000,000	9,989,234	0	(526)	0	0	7.120	7.220	MON	59,333	712,000	05/31/2002	05/07/2032
	A5 MH			0		0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
921796 GR 3	VANDERBILT MORTGAGE 1999 B 1M1			2	1FE	888,353	105.045	948,826	903,257	894,996	0	3,259	0	0	7.415	8.321	MON	5,581	66,977	01/12/2001	07/07/2029
96032T AA 4	WESTGATE RESORTS 2012-2A A		E	2	1FE	1,770,169	101.126	1,790,101	1,770,169	1,770,169	0	0	0	0	3.000	2.991	MON	4,425	10,484	09/14/2012	01/20/2025
96328U AL 0	WHEELS SPV LLC 2012-1 B			2	1FE	1,499,535	102.247	1,533,705	1,500,000	1,499,569	0	34	0	0	2.300	2.318	MON	1,054	22,425	04/18/2012	03/20/2021
96328U AM 8	WHEELS SPV LLC 2012-1 C			2	1FE	3,999,948	101.666	4,066,640	4,000,000	3,999,949	0	0	0	0	2.820	2.837	MON	3,447	73,633	04/18/2012	03/20/2021
97180* SC 3	WILMINGTON TRUST CO LESSEE-A.I			2	1	226,802	106.538	241,631	226,802	226,802	0	0	0	0	9.030	9.030	MN	1,934	20,456	05/27/1992	11/27/2014
	LEASING/AIRBUS/AT&T			0		0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* SD 1	WILMINGTON TRUST CO LESSEE-A.I			2	1	226,803	106.538	241,631	226,803	226,803	0	0	0	0	9.030	9.030	MN	1,820	20,480	05/29/1992	11/29/2014
	LEASING/AIRBUS/AT&T			0		0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* SE 9	WILMINGTON TRUST CO LESSEE-A.I			2	1	226,802	106.538	241,631	226,802	226,802	0	0	0	0	9.030	9.030	MN	1,877	20,468	05/28/1992	11/28/2014
	LEASING/AIRBUS/AT&T			0		0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97180* SF 6	WILMINGTON TRUST CO LESSEE-A.I			2	1	226,803	106.538	241,631	226,803	226,803	0	0	0	0	9.030	9.030	MN	1,820	20,480	05/29/1992	11/29/2014
	LEASING/AIRBUS/AT&T					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* SG 4	WILMINGTON TRUST CO LESSEE-A.I			2	1	226,803	106.538	241,631	226,803	226,803	0	0	0	0	9.030	9.030	MN	1,820	20,480	05/29/1992	11/29/2014
	LEASING/AIRBUS/AT&T					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
97180* SH 2	WILMINGTON TRUST CO LESSEE-A.I			2	1	226,802	106.538	241,631	226,802	226,802	0	0	0	0	9.030	9.030	MN	1,877	20,468	05/28/1992	11/28/2014
	LEASING/AIRBUS/AT&T					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
981464 CW 8	WORLD FINANCIAL NETWORK 2012-A A			1	1FE	1,999,952	104.080	2,081,600	2,000,000	1,999,955	0	3	0	0	3.140	3.161	MON	2,442	42,390	04/05/2012	01/17/2023
12479L AA 8	CAI 2012-1A A 2012-1A A		F	2	1	2,949,364	101.913	3,006,434	2,950,000	2,949,379	0	15	0	0	3.470	3.500	MON	1,706	19,336	10/10/2012	10/25/2027
227170 AC 1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A		F	2	1	2,824,652	102.597	2,898,365	2,825,000	2,824,663	0	11	0	0	4.210	4.250	MON	4,295	65,743	05/18/2012	05/18/2027
37952U AA 1	SEACO CONTAINER 2012-1A A		F	2	1	4,790,716	104.702	5,016,971	4,791,667	4,790,738	0	22	0	0	4.110	4.150	MON	7,659	73,842	07/25/2012	07/17/2027
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						266,709,455	XXX	277,136,412	284,771,606	265,968,275	277,483	(7,745)	33,039	0	XXX	XXX	XXX	991,493	11,276,392	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						3,602,575,683	XXX	3,970,775,173	3,593,478,655	3,589,459,416	1,031,731	(1,195,121)	6,648,134	0	XXX	XXX	XXX	41,614,913	193,666,078	XXX	XXX
Hybrid Securities - Issuer Obligations																					
25153R AA 0	DEUTSCHE BANK CAPITAL FUNDING TRUST			1	2FE	3,987,560	96.466	3,858,640	4,000,000	3,995,473	0	1,325	0	0	5.628	5.669	JJ	101,304	225,120	01/31/2006	01/19/2016
05565A AA 1	BNP PARIBAS 144A		F	1	2FE	94,981	96.192	96,192	100,000	98,382	0	587	0	0	5.186	5.894	JD	29	5,186	03/09/2006	06/29/2015
456837 AC 7	ING GROEP NV FLOATING PERPETUAL DEBT		F	1	3FE	1,009,650	93.750	937,500	1,000,000	1,003,468	0	(1,059)	0	0	5.775	5.645	JD	3,690	57,750	01/25/2006	12/08/2049
65557A AB 3	NORDEA BANK AB 144A		F	1	2FE	96,192	99.253	99,253	100,000	98,837	0	459	0	0	5.424	5.973	AO	1,070	5,424	03/23/2006	04/20/2015
4299999. Hybrid Securities - Issuer Obligations						5,188,383	XXX	4,991,585	5,200,000	5,196,160	0	1,312	0	0	XXX	XXX	XXX	106,093	293,480	XXX	XXX
4899999. Total - Hybrid Securities						5,188,383	XXX	4,991,585	5,200,000	5,196,160	0	1,312	0	0	XXX	XXX	XXX	106,093	293,480	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						3,240,778,458	XXX	3,608,351,697	3,187,398,741	3,223,912,997	406,860	(2,434,682)	3,909,491	0	XXX	XXX	XXX	42,136,203	171,740,323	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						670,721,061	XXX	714,156,967	688,705,825	676,083,470	347,388	1,116,150	2,705,604	0	XXX	XXX	XXX	2,945,446	32,420,268	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						49,249,095	XXX	51,744,011	45,617,400	48,915,542	0	(145,512)	0	0	XXX	XXX	XXX	206,806	2,987,978	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						266,791,496	XXX	277,218,507	284,853,647	266,050,316	277,483	(7,745)	33,039	0	XXX	XXX	XXX	991,977	11,282,200	XXX	XXX
8399999. Grand Total - Bonds						4,227,540,110	XXX	4,651,471,182	4,206,575,613	4,214,962,325	1,031,731	(1,471,789)	6,648,134	0	XXX	XXX	XXX	46,280,432	218,430,769	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 Identification	Description	Code	Foreign	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 (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
02005N 60 5	ALLY FINANCIAL INC 144A			187.000	1,000.00	1,000.000	183,663	982.156	183,663	187,000	0	9,818	0	(3,337)	0	0	(3,337)	0	P5LFE...	02/16/2012
064058 20 9	BANK OF NEW YORK MELLON PFD 5.20%			80,000.000	25.00	0.000	2,000,000	25.130	2,010,400	2,000,000	0	26,400	0	0	0	0	0	0	P2LFE...	09/12/2012
207597 77 4	CONNECTICUT LT & PWR CO CUM PFD SER 1968 6.56%			2,000.000	50.00	0.000	101,234	52.000	104,000	101,234	0	6,560	0	0	0	0	0	0	P2UFE...	12/29/1993
38145G 20 9	GOLDMAN SACHS GROUP INC SERIES I			120,000.000	25.00	0.000	3,000,000	24.980	2,997,600	3,000,000	0	0	0	0	0	0	0	0	P3UFE...	10/17/2012
49446R 74 5	KIMCO REALTY CORP SER K 5.625% REITS			1,000,000.000	25.00	0.000	1,000,000	0.993	992,800	1,000,000	0	0	0	0	0	0	0	0	P2UFE...	11/28/2012
49446R 77 8	KIMCO REALTY CORP PFD SER J 5.50%			2,500,000.000	25.00	0.000	2,500,000	0.994	2,485,000	2,500,000	0	30,556	0	0	0	0	0	0	P2LFE...	07/16/2012
55261F 70 8	M&T BANK CORPORATION PFD SER C 5%			4,000.000	1,000.00	0.000	4,000,000	1,012.500	4,050,000	4,000,000	0	50,000	0	0	0	0	0	0	P2LFE...	08/17/2012
74460W 80 0	PUBLIC STORAGE SERIES V			160,000.000	25.00	0.000	4,000,000	25.800	4,128,000	4,000,000	0	60,319	0	0	0	0	0	0	P1LFE...	09/11/2012
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						16,784,897	XXX	16,951,463	16,788,234	0	183,653	0	(3,337)	0	0	(3,337)	0	XXX	XXX
8999999.	Total - Preferred Stocks						16,784,897	XXX	16,951,463	16,788,234	0	183,653	0	(3,337)	0	0	(3,337)	0	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 Identification	Description	Code	Foreign	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
026874 15 6	AMERICAN INTERNATIONAL GROUP WARRANTS			2.000	28	13.800	28	27	0	0	0	17	0	17	0	L	01/20/2011
026874 78 4	AMERICAN INTERNATIONAL GROUP			5.000	177	35.300	177	3,627	0	0	0	61	0	61	0	L	07/02/2009
000000 00 0	FEDERAL HOME LOAN BANK - CINTI			365,523.000	36,552,300	100.000	36,552,300	34,316,100	0	1,623,516	0	0	0	0	0	L	04/14/2011
318686 10 2	FIRST BANCSHARES			10,780.000	646,800	60.000	646,800	188,650	0	14,553	0	(43,120)	0	(43,120)	0	U	12/10/1986
484836 10 1	KANSAS CITY LIFE INS CO			100.000	3,816	38.160	3,816	3,500	0	135	0	534	0	534	0	L	04/24/1997
488401 10 0	KEMPER CORP			100.000	2,950	29.500	2,950	2,487	0	96	0	29	0	29	0	L	08/25/2011
534187 10 9	LINCOLN NATIONAL CORP			89.000	2,305	25.900	2,305	2,393	0	28	0	577	0	577	0	L	04/17/2006
71709* 11 3	PH HOLDING LLC CLASS A			62,540.310	0	0.000	0	0	0	0	0	0	0	0	0	U	12/31/2009
743674 10 3	PROTECTIVE LIFE CORP			100.000	2,858	28.580	2,858	2,204	0	70	0	602	0	602	0	L	04/24/1997
747301 10 9	QUAD GRAPHICS INC			20,921.000	426,579	20.390	426,579	923,760	0	62,763	0	150,606	0	150,606	0	L	02/23/2012
89417E 10 9	TRAVELERS COS INC			100.000	7,182	71.820	7,182	2,969	0	179	0	1,265	0	1,265	0	L	03/01/2007
90341W 10 8	US AIRWAYS GROUP INC			4,224.000	57,024	13.500	57,024	0	0	0	0	35,608	0	35,608	0	L	04/21/2010
91529Y 10 6	UNUMPROVIDENT CORP			100.000	2,082	20.820	2,082	3,815	0	47	0	(25)	0	(25)	0	L	07/06/1999
656568 50 8	NORTEL NETWORKS CORPORATION		A	76.000	0	0.005	0	0	0	0	0	(1)	0	(1)	0	U	07/17/2008
000000 00 0	MJ MAILLIS SA INDUSTRIAL		F	2,454,210.000	157,069	0.064	157,069	0	0	0	0	(125,999)	0	(125,999)	0	U	10/06/2011
456837 10 3	ING GROEP NV		R	105.010	997	9.490	997	87	0	0	0	244	0	244	0	L	09/29/2003
70175R 10 2	PARMALAT SPA-144A SPON GDR		F	15,406.000	35,748	2.320	35,748	0	0	1,519	0	9,150	0	9,150	0	U	02/22/2010
000000 00 0	QUINN MANUFACTURING GROUP HOLD		F	19,407.000	0	0.000	0	0	0	0	0	0	0	0	0	U	12/02/2011
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				37,897,915	XXX	37,897,915	35,449,619	0	1,702,906	0	29,548	0	29,548	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
61411* 10 5	MONTGOMERY RE			250,000.000	100,106,797	400.427	100,106,797	34,250,000	0	0	0	(47,125,816)	0	(47,125,816)	0	U	12/15/2008
63763# 10 1	NATIONAL SEC LIFE & ANNUITY CO			10,000.000	24,965,583	2,496.558	24,965,583	29,061,330	0	0	0	5,117,363	0	5,117,363	0	U	12/15/2011
67740* 10 4	OHIO NATIONAL LIFE ASSURANCE			3,200.000	326,398,297	101,999.468	326,398,297	119,926,265	0	34,000,000	0	(6,007,527)	0	(6,007,527)	0	U	08/17/1979
67741# 10 9	OHIO NATIONAL EQUITIES INC			3,330.000	8,370,239	2,513.585	8,370,239	8,330,000	0	0	0	2,732,342	0	2,732,342	0	U	10/23/1998
67741@ 10 1	OHIO NATIONAL INVESTMENTS INC			10.000	0	0.000	0	10,000	0	4,200,000	0	0	0	0	0	U	02/13/1996
000000 00 0	KENWOOD RE			250,000.000	241,585	0.966	241,585	250,000	0	0	0	228	0	228	0	U	12/31/2010
68215@ 10 6	THE O N EQUITY SALES CO			33,600.000	4,183,411	124.506	4,183,411	1,390,000	0	672,000	0	913,181	0	913,181	0	U	05/28/1999
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates				464,265,912	XXX	464,265,912	193,217,595	0	38,872,000	0	(44,370,229)	0	(44,370,229)	0	XXX	XXX
9799999.	Total - Common Stock				502,163,827	XXX	502,163,827	228,667,214	0	40,574,906	0	(44,340,681)	0	(44,340,681)	0	XXX	XXX
9899998.	Total - Preferred Stock from Section 1				16,784,897	XXX	16,951,463	16,788,234	0	183,653	0	(3,337)	0	(3,337)	0	XXX	XXX
9899999.	Total - Preferred and Common Stock				518,948,724	XXX	519,115,290	245,455,448	0	40,758,559	0	(44,344,018)	0	(44,344,018)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues....13, the total $ value (included in Column 8) of all such issues $....465,105,529.

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
Bonds - U.S. Government								
38375C BD 1	GNMA 2012-57 DA 5.465% 04/20/42		08/03/2012	KGS - Alpha Capital		11,194,996	10,229,579	10,847
0599999.	Total - Bonds - U.S. Government					11,194,996	10,229,579	10,847
Bonds - U.S. States, Territories and Possessions								
01170R EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A		05/25/2012	Bank of America		1,961,320	2,000,000	0
	4.125% 12/01/37					0	0	0
040484 GK 7	ARIZONA BOARD OF REGENTS		12/20/2012	Citi		1,300,000	1,300,000	0
	UNIV ARIZONA SYS REV 3.036% 06/01/24					0	0	0
040507 NB 7	ARIZONA ST HLTH FACS AUTH BANN		10/18/2012	Bank of America		1,000,000	1,000,000	0
	4.162% 01/01/30					0	0	0
04300D AD 2	ART INSTITUTE OF CHICAG 3.780% 03/01/27		10/11/2012	Morgan Stanley & Co		2,300,000	2,300,000	0
052414 NV 7	AUSTIN TX ELEC UTILITY SYS REV		12/04/2012	Citi		2,705,000	2,705,000	0
	3.006% 11/15/26					0	0	0
14916R AC 8	CATHOLIC HEALTH INITIAT 2.950% 11/01/22		10/25/2012	J P Morgan & Co		2,493,350	2,500,000	0
20775B YZ 3	CONNECTICUT ST HSG FIN		05/23/2012	Morgan Stanley & Co		2,000,000	2,000,000	0
	PROGRAM 2012 SERIES D-2 4.150% 05/15/42					0	0	0
29270C YT 6	ENERGY NORTHWEST 3.403% 07/01/25		08/16/2012	Bank of America		1,000,000	1,000,000	0
372546 AQ 4	GEORGE WASHINGTON UNIVERSITY		03/20/2012	Barclays Capital Inc		1,000,000	1,000,000	0
	3.485% 09/15/22					0	0	0
434682 AA 8	HOKE CNTY NC LMTD OBLIG		06/21/2012	Wells Fargo Securities		1,000,000	1,000,000	0
	TXBL QUALIFIED SCH CONS 4.914% 06/01/32					0	0	0
452227 FM 8	ILLINOIS ST SALES TAX REVENUE		05/10/2012	Key Banc Capital Markets		3,730,000	3,730,000	0
	2.931% 06/15/22					0	0	0
452227 FN 6	ILLINOIS ST SALES TAX REVENUE		05/10/2012	Key Banc Capital Markets		6,000,000	6,000,000	0
	3.081% 06/15/23					0	0	0
49130T PQ 3	KENTUCKY ST HSG CORP HSG		06/06/2012	Citi		1,320,000	1,320,000	0
	REV 2012 SERIES A 4.268% 01/01/28					0	0	0
519741 FL 1	LAWRENCE CNTY SCH DIST 4.000% 12/01/35		12/05/2012	Raymond James & Associates		2,975,000	2,975,000	8,594
56052E 3M 8	MAINE ST HSG AUTH MTG PUR		04/27/2012	Citi		1,435,000	1,435,000	0
	2012 SERIES A-1 4.000% 11/15/24					0	0	0
57420P GS 9	MARYLAND ST ECON DEV CORP LEASE REVENUE		12/19/2012	J P Morgan & Co		2,985,930	3,000,000	14,175
	3.150% 06/01/26					0	0	0
57563R KF 5	MASSACHUSETTS EDL ING AUTH		06/01/2012	Morgan Stanley & Co		2,000,000	2,000,000	0
	ED LN REV SERIES J 2012 4.900% 07/01/28					0	0	0
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY		03/08/2012	Morgan Stanley & Co		1,050,000	1,050,000	0
	4.350% 12/01/27					0	0	0
60636Y HM 6	MISSOURI ST HSG 2012 SERIES 1		10/17/2012	Stifel Nicolaus		1,750,000	1,750,000	0
	4.156% 07/01/33					0	0	0
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3		08/15/2012	RBC Capital Markets		2,000,000	2,000,000	0
	3.550% 09/01/32					0	0	0
64763F QD 4	NEW ORLEANS LOUISIANA 4.242% 09/01/25		10/12/2012	Raymond James & Associates		3,000,000	3,000,000	0
649883 TM 7	NEW YORK HOUSING 4.203% 10/01/27		07/12/2012	Morgan Stanley & Co		3,000,000	3,000,000	0
658207 PA 7	NORTH CAROLINA HSG FIN 4.319% 01/01/29		07/10/2012	Bank of America		1,000,000	1,000,000	0
672319 CE 8	OAKLAND CA PENSION OBLG 4.350% 12/15/23		07/13/2012	RBC Capital Markets		2,953,320	3,000,000	0
686343 CX 0	ORLAND IL FIRE PROTECTION DIST		12/20/2012	George Baum		2,665,000	2,665,000	0
	4.950% 12/15/32					0	0	0
724581 ME 0	PITTSBURG CA UNIF SCH DIST		07/25/2012	George Baum		2,750,000	2,750,000	0

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
	TXBL ELEC 2010-SER B CO 4.920% 08/01/34					0	0	0
791078 BB 3	ST LAWRENCE CNTY NY IDA 2.752% 07/01/21		12/12/2012	Morgan Stanley & Co		1,000,000	1,000,000	0
797669 UP 1	SAN FRANCISCO CA BAY AREA		09/21/2012	RBC Capital Markets		4,000,000	4,000,000	0
	2012 SER B (RAPID TR DI 4.087% 07/01/32					0	0	0
799017 KX 5	SAN MATEO CA UNION HS DISTRICT		10/25/2012	Stifel Nicolaus		875,000	875,000	0
	3.070% 09/01/23					0	0	0
83756C AZ 8	SOUTH DAKOTA HSG DEV AUTH		05/23/2012	Citi		2,000,000	2,000,000	0
	MTGE 2012 SERIES C 3.750% 05/01/33					0	0	0
843146 3Q 2	SOUTHERN ILLINOIS UNIV 2012B-2		12/06/2012	Morgan Stanley & Co		3,000,000	3,000,000	0
	4.400% 04/01/35					0	0	0
875301 FF 5	TAMPA-HILLSBOROUGH CNTY FL EXP		12/13/2012	Bank of America		1,000,000	1,000,000	0
	3.420% 07/01/23					0	0	0
875301 FG 3	TAMPA-HILLSBOROUGH CNTY FL EXP		12/13/2012	Bank of America		1,000,000	1,000,000	0
	3.590% 07/01/24					0	0	0
928181 GY 6	VIRGINIA RES AUTH WTR & SEWER		11/07/2012	Citi		1,000,000	1,000,000	0
	3.820% 11/01/29					0	0	0
935187 HJ 6	WARREN COUNTY SCHOOL DISTRICT QZAB 2012		10/25/2012	Citi		3,430,000	3,430,000	0
	4.185% 11/15/33					0	0	0
1799999.	Total - Bonds - U.S. States, Territories & Possessions					74,678,920	74,785,000	22,769
Bonds - U.S. Special Revenue and Special Assessment								
3136A4 AE 9	FANNIE MAE 2012-22 NY 3.500% 03/25/27		08/27/2012	Citi		2,623,864	2,434,435	6,864
3136A7 4W 9	FNR 2012-96 VB 3.500% 08/25/32		10/04/2012	Sterne Agee		10,925,000	10,000,000	8,750
3136A7 XG 2	FNR 2012-87 CV 3.000% 08/25/32		07/30/2012	Barclays Capital Inc		10,404,688	10,000,000	833
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		08/06/2012	U B S		7,890,387	7,284,835	20,539
3136A9 2Q 0	FNR 2012-121 GV 3.000% 10/25/32		10/05/2012	Raymond James & Associates		6,904,462	6,621,000	16,001
3136A9 2W 7	FNR 2012-118 VB 3.000% 10/25/32		10/15/2012	Barclays Capital Inc		5,200,000	5,000,000	12,083
3136A9 LC 0	FNR 2012-114 VG 3.500% 09/25/29		10/17/2012	Bank of America		4,061,668	3,786,000	7,730
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		10/05/2012	Wells Fargo Securities		5,456,851	4,964,300	13,997
3137AF X3 1	FHR 3944 LM 3.000% 10/15/26		07/26/2012	KGS - Alpha Capital		11,109,340	10,466,624	26,167
3137AJ JK 1	FHR 3962 EB 3.500% 11/15/26		08/27/2012	Citi		3,227,978	2,993,199	8,439
3137AR HC 3	FHR 4057 DV 3.500% 04/15/31		08/07/2012	Deutsche Bank Securities		10,768,750	10,000,000	8,750
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		08/06/2012	Goldman Sachs & Co		5,347,538	4,942,843	3,844
3137AV 3T 2	FHR 4122 VN 3.500% 09/15/29		12/18/2012	Bank of America		5,542,667	5,136,000	9,987
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		10/05/2012	Citi		7,864,723	7,464,664	18,040
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		02/01/2012	Interest Capitalization		469	469	0
31397U YM 5	FNR 2011-68 CB 3.000% 07/25/26		08/03/2012	Bank of America		5,183,844	4,898,000	2,857
33803W AA 7	FISHERS LANE ASSOC LLC US		10/16/2012	Raymond James & Associates		5,340,000	5,250,000	3,208
	GOVT LEASE BACKED CERT 3.666% 08/05/30					0	0	0
43232E CU 1	HSG FIN AUTH OF HILLSBOROUGH		12/19/2012	RBS Securities Corp		2,385,000	2,385,000	716
	3.600% 12/01/32					0	0	0
46637Q AA 4	JP MORGAN TAX EXPT PASS THR		07/30/2012	J P Morgan & Co		13,784,450	13,459,936	22,065
	TR 2012-AMT1 A 3.000% 01/27/38					0	0	0
476565 AA 4	JERSEY CITY MEDICAL CNTR 2012		11/15/2012	Bank of America		4,500,000	4,500,000	0
	3.039% 11/20/28					0	0	0
658203 V5 0	NORTH CAROLINA ST MUNI PWR		11/30/2012	Bank of America		1,000,000	1,000,000	0
	AGY #1 CATAWBA 3.522% 01/01/27					0	0	0
658203 V6 8	NORTH CAROLINA ST MUNI PWR		11/30/2012	Bank of America		1,000,000	1,000,000	0

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
	AGY #1 CATAWBA 3.672% 01/01/28					0	0	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					130,521,679	123,587,305	190,870
Bonds - Industrial and Miscellaneous								
00003# AB 9	A&E TELEVISION NETWORKS 3.630% 08/22/22		08/22/2012	Bank of America Merrill Lynch		2,000,000	2,000,000	0
00037B AB 8	ABB FINANCE USA INC 2.875% 05/08/22		05/04/2012	Various		3,939,760	4,000,000	240
00101J AB 2	ADT CORP 3.500% 07/15/22		06/28/2012	Various		3,014,840	3,000,000	0
001055 AJ 1	AFLAC INC 4.000% 02/15/22		04/16/2012	Piper Jaffray Inc		1,025,940	1,000,000	7,667
00213R AA 1	ARL FIRST LLC 2012-1A A 1.963% 12/15/42		12/06/2012	RBS Securities Corp		2,650,000	2,650,000	0
00213R AB 9	ARL FIRST LLC 2012-1A A 3.810% 12/15/42		12/06/2012	RBS Securities Corp		1,498,821	1,500,000	0
008912 3$ 0	KESTREL MANUFACTURING INV FUND LLC		08/02/2012	Direct		4,500,000	4,500,000	0
	5.000% 08/01/19					0	0	0
018522 E# 5	ALLETE INC 3.200% 07/15/26		07/02/2012	Wells Fargo Securities		4,000,000	4,000,000	0
02005A CW 6	ALLY MASTER OWNER TRUST 2012-5 A		12/28/2012	Morgan Stanley & Co		3,010,898	3,000,000	2,310
	1.540% 09/15/19					0	0	0
025932 40 1	AMERICAN FINANCIAL GROU 6.375% 06/12/42		06/07/2012	Wells Fargo Securities		3,000,000	3,000,000	0
037411 BD 6	APACHE CORP 2.625% 01/15/23		11/28/2012	Citi		1,989,380	2,000,000	0
05377R BA 1	AESOP FUNDING II LLC 2012-2A B		03/15/2012	Barclays Capital Inc		1,499,975	1,500,000	0
	3.887% 05/20/18					0	0	0
05463S AA 5	AXIS EQUIPMENT FIN REC 2012-1A A		03/21/2012	Nomura Securities		1,151,550	1,182,192	0
	1.250% 03/20/15					0	0	0
05463S AG 2	AXIS EQUIPMENT FIN REC 2012-1I B		03/21/2012	Amur Advisers		1,376,869	1,433,000	0
	4.150% 05/20/15					0	0	0
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A		09/06/2012	BB&T Capital Markets		1,917,979	1,917,990	0
	2.660% 12/02/27					0	0	0
10112R AU 8	BOSTON PROPERTIES LP 3.850% 02/01/23		05/31/2012	Bank of America		1,995,580	2,000,000	0
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		07/06/2012	Wells Fargo Securities		3,000,000	3,000,000	0
	4.750% 07/11/22					0	0	0
125509 BS 7	CIGNA CORP 4.000% 02/15/22		04/20/2012	Bank of America		2,065,000	2,000,000	15,556
12558B AE 6	CIT EQUIPMENT COLLATERAL 2012-VT1 C		04/19/2012	Barclays Bank PLC		1,999,925	2,000,000	0
	2.550% 09/20/16					0	0	0
12558B AF 3	CIT EQUIPMENT COLLATERAL 2012-VT1 D		04/19/2012	Barclays Bank PLC		4,998,767	5,000,000	0
	4.120% 10/21/19					0	0	0
12572Q AE 5	CME GROUP INC 3.000% 09/15/22		09/05/2012	Bank of America		4,984,550	5,000,000	0
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/19		03/13/2012	Citi		1,154,740	1,154,884	0
12624V AB 8	CPS AUTO TRUST 2012-D B 1.940% 03/16/20		12/07/2012	Citigroup		1,549,794	1,550,000	0
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4		05/07/2012	Wells Fargo Securities		2,905,509	2,968,591	3,938
	5.308% 08/25/35					0	0	0
12669C E5 5	COUNTRYWIDE ALTERNATIVE LOAN 2002-8 A5		12/01/2012	Various		246,635	246,635	0
	6.750% 07/25/32					0	0	0
127055 AH 4	CABOT CORP 3.700% 07/15/22		07/09/2012	J P Morgan & Co		1,798,056	1,800,000	0
14366U AB 8	CARNOW AUTO RECEIVABLES TRUST 2012-1A B		04/30/2012	RBS Securities Corp		999,953	1,000,000	0
	3.240% 03/15/16					0	0	0
14366U AC 6	CARNOW AUTO RECEIVABLES TRUST 2012-1A C		04/30/2012	RBS Securities Corp		1,374,765	1,375,000	0
	4.940% 03/15/16					0	0	0
14754D B@ 8	CASH AMERICA INTERNATIONAL		08/28/2012	Key Banc Capital Markets		4,000,000	4,000,000	0
	INC SENIOR UNSEC NOTES 6.000% 08/28/19					0	0	0

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
165182 BC 9	CHESAPEAKE FUNDING LLC 2012-1A C		05/10/2012	J P Morgan & Co		2,250,000	2,250,000	0
	2.213% 11/07/23					0	0	0
17252M AL 4	CINTAS CORPORATION NO 2 3.250% 06/01/22		06/05/2012	Key Bank		1,996,960	2,000,000	0
20030N 60 6	COMCAST CORP 5.000% 12/15/61		11/29/2012	Wells Fargo Securities		1,000,000	1,000,000	0
208245 AA 8	CONN FUNDING II LP 2012-AA A		04/26/2012	Jeffries & Co		734,828	739,494	0
	4.000% 04/15/16					0	0	0
210518 CT 1	CONSUMERS ENERGY CO 2.850% 05/15/22		05/01/2012	Wells Fargo Securities		5,324,443	5,300,000	0
237194 A# 2	DARDEN RESTAURANTS INC SERIES B		08/28/2012	Bank of America Merrill Lynch		5,000,000	5,000,000	0
	4.520% 08/28/24					0	0	0
277432 AN 0	EASTMAN CHEMICAL CO 3.600% 08/15/22		05/30/2012	Various		3,979,910	4,000,000	0
294751 DQ 2	EQUITY ONE ABS INC 2004-1 AF4		03/08/2012	Janney Montgomery Scott		1,933,475	1,928,670	2,681
	4.145% 04/25/34					0	0	0
302491 AR 6	FMC CORPORATION 3.950% 02/01/22		04/25/2012	Key Banc Capital Markets		2,076,460	2,000,000	34,672
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B		06/26/2012	Wells Fargo Securities		2,999,943	3,000,000	0
	3.320% 10/16/17					0	0	0
34354P AC 9	FLOWSERVE CORPORATION 3.500% 09/15/22		09/06/2012	J P Morgan & Co		996,150	1,000,000	0
345397 WB 5	FORD MOTOR CREDIT 2011- 4.207% 04/15/16		09/21/2012	Tax Free Exchange		1,000,000	1,000,000	0
345397 WF 6	FORD MOTOR CREDIT CO LL 4.250% 09/20/22		09/20/2012	Morgan Stanley & Co		495,550	500,000	0
361448 AN 3	GATX CAPITAL CORPORATION SENIOR NOTE		06/06/2012	Various		2,987,640	3,000,000	0
	4.750% 06/15/22					0	0	0
36159J DM 0	GE CAPITAL CREDIT CARD MSTR 2012-7 B		10/10/2012	Citi		2,499,239	2,500,000	0
	2.210% 09/15/22					0	0	0
369622 42 8	GENERAL ELECTRIC CAPITAL CORP		10/02/2012	Morgan Stanley & Co		3,000,000	3,000,000	0
	4.875% 10/15/52					0	0	0
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORP		09/04/2012	Citigroup		2,995,650	3,000,000	0
	3.150% 09/07/22					0	0	0
39153V BF 0	GREAT AMERICA LEASING REC 2012-1 C		03/21/2012	Bank of America		999,925	1,000,000	0
	3.000% 11/15/18					0	0	0
42710T AA 7	HERCULES CAPITAL FUNDING TRUST 2012-1A A		12/12/2012	Guggenheim Capital		5,000,000	5,000,000	0
	3.320% 12/16/17					0	0	0
443510 AF 9	HUBBELL INC 3.625% 11/15/22		04/18/2012	BB&T Capital Markets		1,054,810	1,000,000	15,910
45138L AZ 6	IDAHO POWER CORP 2.950% 04/01/22		04/10/2012	J P Morgan & Co		998,290	1,000,000	0
458140 AM 2	INTEL CORP 2.700% 12/15/22		12/05/2012	Various		2,997,940	3,000,000	0
48305Q AA 1	KAISER FOUNDATION HOSPI 3.500% 04/01/22		04/03/2012	Citigroup		991,940	1,000,000	0
501044 CQ 2	KROGER CO 3.400% 04/15/22		04/16/2012	Credit Suisse		2,011,120	2,000,000	567
50540R AL 6	LABORATORY CORP OF AMERICA HLD		08/21/2012	Various		3,031,120	3,000,000	260
	3.750% 08/23/22					0	0	0
524660 AW 7	LEGGET & PLATT INC 3.400% 08/15/22		08/08/2012	J P Morgan & Co		997,060	1,000,000	0
53117C AN 2	LIBERTY PROPERTY LP 4.125% 06/15/22		06/07/2012	Various		3,008,930	3,000,000	229
548661 CW 5	LOWES COMPANIES INC 3.120% 04/15/22		04/16/2012	Various		4,014,120	4,000,000	0
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		06/20/2012	Credit Suisse		2,652,341	2,652,709	0
	2.510% 05/20/30					0	0	0
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B		06/20/2012	Credit Suisse		1,768,348	1,768,473	0
	3.500% 05/20/30					0	0	0
581557 AZ 8	MCKESSON CORP 2.700% 12/15/22		12/10/2012	Bank of America		2,020,000	2,000,000	1,350
605068 AA 3	MISSION HEALTH SYSTEM 4.244% 12/01/34		11/08/2012	Bank of America		1,000,000	1,000,000	0
615369 AB 1	MOODYS CORPORATION 4.500% 09/01/22		08/16/2012	Various		3,531,070	3,500,000	375

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
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750% 05/15/22		07/31/2012	Morgan Stanley & Co		5,152,400	5,000,000	40,625
626717 AD 4	MURPHY OIL CORP 4.000% 06/01/22		07/17/2012	Bank of America		4,146,760	4,000,000	27,556
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21		06/26/2012	Various		4,210,310	4,000,000	30,833
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21		02/17/2012	Tax Free Exchange		2,990,100	3,000,000	0
651229 AM 8	NEWELL RUBBERMAID INC 4.000% 06/15/22		06/12/2012	RBC Capital Markets		2,789,948	2,800,000	311
651639 AN 6	NEWMONT MINING CORP 3.500% 03/15/22		04/16/2012	RBC Capital Markets		2,955,270	3,000,000	11,958
67103H AC 1	O'REILLY AUTOMOTIVE INC 3.800% 09/01/22		08/17/2012	US Bancorp		1,011,150	1,000,000	106
68268N AJ 2	ONEOK PARTNERS LP 3.375% 10/01/22		09/10/2012	RBS Securities Corp		2,987,280	3,000,000	0
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A		12/14/2012	Guggenheim Capital		7,434,823	7,422,214	1,681
	3.900% 03/15/17					0	0	0
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A		04/27/2012	Tax Free Exchange		1,885,767	1,885,610	0
	3.900% 03/15/17					0	0	0
703481 A@ 0	PATTERSON-UTI ENERGY IN 4.270% 06/14/22		06/14/2012	Wells Fargo Securities		4,000,000	4,000,000	0
709599 AH 7	PENSKE TRUCK LEASING 14 4.875% 07/11/22		07/11/2012	Bank of America		4,966,050	5,000,000	2,031
71709* AA 3	PH HOLDING LLC		10/15/2012	Interest Capitalization		20,095	20,095	0
737679 DD 9	POTOMAC ELEC PWR CO 3.050% 04/01/22		03/28/2012	Wells Fargo Securities		1,495,650	1,500,000	0
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A		08/07/2012	J P Morgan & Co		5,000,000	5,000,000	0
	5.130% 07/31/22					0	0	0
78403D AC 4	SBA TOWER TRUST 144A 2.933% 12/15/42		07/26/2012	Barclays Capital Inc		2,000,000	2,000,000	0
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2		05/23/2012	Barclays Capital Inc		2,999,616	3,000,000	0
	3.310% 10/15/46					0	0	0
78459T AC 2	SNAAC AUTO RECEIVABLES TRUST 2012-1A B		06/06/2012	Wells Fargo Securities		999,981	1,000,000	0
	3.110% 06/15/17					0	0	0
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A		10/16/2012	Credit Suisse		1,870,362	1,870,581	0
	2.000% 09/20/29					0	0	0
80282V AE 2	SANTANDER DRIVE AUTO REC TR 2012-2 C		03/14/2012	J P Morgan & Co		1,499,849	1,500,000	0
	3.200% 02/15/18					0	0	0
81721M 20 8	SENIOR HOUSING PROP TRU 5.625% 08/01/42		07/17/2012	Wells Fargo Securities		4,000,000	4,000,000	0
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B		07/11/2012	Credit Suisse		3,878,214	3,878,507	0
	3.420% 03/20/29					0	0	0
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A		03/14/2012	Deutsche Bank Securities		635,317	635,450	0
	2.840% 11/20/28					0	0	0
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A		11/09/2012	Barclays Capital Inc		2,309,668	2,315,961	0
	3.000% 03/17/25					0	0	0
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B		11/09/2012	Barclays Capital Inc		926,189	926,384	0
	4.450% 03/17/25					0	0	0
82894* AV 9	J R SIMPLOT COMPANY SENIOR NOTES		05/22/2012	Bank of America Merrill Lynch		5,000,000	5,000,000	0
	3.910% 05/22/24					0	0	0
85171W AA 1	SPRINGLEAF MORTGAGE LOAN TRUST 2012-2A A		07/31/2012	Bank of America		2,507,272	2,507,556	5,703
	2.220% 10/25/57					0	0	0
852891 AC 4	STANCORP FINANCIAL GROU 5.000% 08/15/22		08/06/2012	Various		1,001,870	1,000,000	0
854502 70 5	STANLEY BLACK & DECKER 5.750% 07/25/52		07/18/2012	Bank of America		2,500,000	2,500,000	0
871503 AK 4	SYMANTEC CORP 3.950% 06/15/22		06/12/2012	Various		1,487,030	1,500,000	55
87408# AB 7	TAL INTERNATIONAL CONTAINER		04/12/2012	RBC Capital Markets		4,000,000	4,000,000	0
	SENIOR SECURED NOTES 5.410% 04/30/24					0	0	0
88641U AE 3	TIDEWATER AUTO RECEIVABLE TRUS 2012-AA C		11/19/2012	BB&T Capital Markets		1,999,526	2,000,000	0

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
	2.830% 10/15/19					0	0	0
891027 30 2	TORCHMARK CORP 5.875% 12/15/52		09/17/2012	Wells Fargo Securities		1,000,000	1,000,000	0
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1		12/12/2012	Credit Suisse First Boston		1,650,000	1,650,000	0
	2.266% 01/15/43					0	0	0
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A		05/16/2012	Wells Fargo Securities		2,824,651	2,825,000	0
	4.210% 05/14/27					0	0	0
908906 AC 4	UNIONBANCAL CORP 3.500% 06/18/22		06/12/2012	Various		4,499,045	4,500,000	0
913017 BV 0	UNITED TECHNOLOGIES COR 3.100% 06/01/22		05/24/2012	Bank of America		999,230	1,000,000	0
92553P AM 4	VIACOM INC 3.125% 06/15/22		06/07/2012	J P Morgan & Co		985,530	1,000,000	0
939653 AM 3	WASHINGTON REAL ESTATE INV TR		09/12/2012	J P Morgan & Co		994,380	1,000,000	0
	3.950% 10/15/22					0	0	0
96032T AA 4	WESTGATE RESORTS 2012-2 3.000% 01/20/25	E	09/14/2012	Amherst Securities		1,770,169	1,770,169	0
96328U AL 0	WHEELS SPV LLC 2012-1 B 2.300% 03/20/21		04/18/2012	J P Morgan & Co		1,499,535	1,500,000	0
96328U AM 8	WHEELS SPV LLC 2012-1 C 2.820% 03/20/21		04/18/2012	J P Morgan & Co		3,999,948	4,000,000	0
981464 CW 8	WORLD FINANCIAL NETWORK 2012-A A		04/05/2012	J P Morgan & Co		1,999,952	2,000,000	0
	3.140% 01/17/23					0	0	0
067901 AL 2	BARRICK GOLD CORP 3.850% 04/01/22	A	06/14/2012	Tax Free Exchange		1,998,877	2,000,000	0
13643E AG 0	CANADIAN OIL SANDS LTD 4.500% 04/01/22	A	03/27/2012	Various		2,002,970	2,000,000	125
22576C D@ 7	CRESCENT POINT ENERGY CORP	A	05/22/2012	RBC Capital Markets		3,000,000	3,000,000	0
	SENIOR NOTES SERIES K 4.000% 05/22/22					0	0	0
87425E AM 5	TALISMAN ENERGY INC 3.750% 02/01/21	A	06/21/2012	Citigroup		4,028,280	4,000,000	60,417
878742 AY 1	TECK RESOURCES LTD 3.750% 02/01/23	A	07/31/2012	Various		1,984,950	2,000,000	0
C0445# AM 8	ARC RESOURCES LTD SENIOR	A	08/23/2012	Citi Global Markets Inc		2,000,000	2,000,000	0
	UNSEC NOTES SER B 3.810% 08/23/24					0	0	0
05530Q AF 7	BRITISH AMER TOBACCO INTL FIN 144A	F	07/06/2012	Various		5,969,520	6,000,000	9,208
	3.250% 06/07/22					0	0	0
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/27	F	10/10/2012	Bank of America		2,949,364	2,950,000	0
14214X C* 9	CARILLION PLC SENIOR NO 4.860% 11/27/22	F	11/27/2012	Barclays Capital Inc		10,000,000	10,000,000	0
22303Q AN 0	COVIDIEN INTERNATIONAL FINANCE	F	05/22/2012	Deutsche Bank Securities		2,990,760	3,000,000	0
	3.200% 06/15/22					0	0	0
227170 AC 1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A	F	05/18/2012	Deutsche Bank Securities		2,824,652	2,825,000	0
	4.210% 05/18/27					0	0	0
23636T AA 8	DANONE 144A 3.000% 06/15/22	F	05/30/2012	Various		5,489,285	5,500,000	0
25156P AR 4	DEUTSCHE TELEKOM INTL FINANCE 144A	F	04/17/2012	Morgan Stanley & Co		4,729,300	5,000,000	29,792
	4.875% 03/06/42					0	0	0
25245B AB 3	DIAGEO INVESTMENT CORP 2.875% 05/11/22	F	05/09/2012	Various		8,978,600	9,000,000	1,557
377373 AD 7	GLAXOSMITHKLINE CAPITAL 2.850% 05/08/22	F	05/03/2012	Various		8,952,980	9,000,000	0
37952U AA 1	SEACO CONTAINER 2012-1A 4.110% 07/17/27	F	07/25/2012	Deutsche Bank Securities		4,790,716	4,791,667	0
493859 B* 2	KIER GROUP PLC SENIOR NOTES SERIES D	F	12/20/2012	RBS Securities Corp		5,000,000	5,000,000	0
	4.830% 12/20/22					0	0	0
65504L AJ 6	NOBLE HOLDING INTL LTD 3.950% 03/15/22	F	08/20/2012	BB&T Capital Markets		3,133,780	3,000,000	61,774
705011 AA 2	PEARSON FUNDING FOUR PLC 144A	F	05/01/2012	RBS Securities Corp		4,981,360	5,000,000	0
	3.750% 05/08/22					0	0	0
761655 B* 9	REXAM PLC SENIOR NOTES SERIES C	F	12/18/2012	Lloyds Securities Inc		3,000,000	3,000,000	0
	4.300% 12/18/24					0	0	0
78467K A# 4	SSE PLC SENIOR NOTES 3.890% 04/16/22	F	04/16/2012	RBS Securities Corp		4,000,000	4,000,000	0
806854 AB 1	SCHLUMBERGER INVESTMENT 144A	F	03/30/2012	Bank of America		3,056,880	3,000,000	5,500

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
	3.300% 09/14/21					0	0	0
88165F AG 7	TEVA PHARMACEUTICALS 2.950% 12/18/22	F	12/13/2012	Barclays Capital Inc.		1,996,040	2,000,000	0
88166J AA 1	TEVA PHARMACEUTICAL INDUSTRIES	F	04/03/2012	BB&T Capital Markets		3,030,000	3,000,000	45,321
	3.650% 11/10/21					0	0	0
91911T AM 5	VALE OVERSEAS LIMITED 4.375% 01/11/22	F	03/29/2012	Barclays Capital Inc.		2,032,520	2,000,000	19,931
92852T AE 2	VIVENDI SA 144A 4.750% 04/12/22	F	04/03/2012	Bank of America		4,983,100	5,000,000	0
D5861# AA 7	NUPLEX INDUSTRIES GMBH GTD SR NT SER A	F	07/30/2012	Commonwealth Bank of Australia		3,200,000	3,200,000	0
	6.125% 07/30/19					0	0	0
D6574* AB 5	CLAAS KGAA MBH SENIOR UNSECURED NOTES	F	08/15/2012	Barclays Capital Inc.		6,000,000	6,000,000	0
	3.980% 08/15/22					0	0	0
F6519# AF 8	NEOPOST SA SENIOR NOTES SERIES C	F	06/20/2012	HSBC Securities		5,000,000	5,000,000	0
	3.890% 06/20/19					0	0	0
F6519# AG 6	NEOPOST SA SENIOR NOTES SERIES D	F	06/20/2012	HSBC Securities		4,000,000	4,000,000	0
	4.500% 06/20/22					0	0	0
G1257* AE 1	BOREALIS FUNDING COMPANY LTD SERIES B	F	07/10/2012	Barclays Capital Inc.		3,000,000	3,000,000	0
	4.460% 07/10/22					0	0	0
G7815@ AH 4	SAP IRELAND US-FINANCIA 3.330% 11/15/24	F	11/15/2012	RBS Securities Corp.		10,000,000	10,000,000	0
K2162@ AA 4	DANISH CROWN A/S SENIOR NOTES SERIES A	F	06/13/2012	RBS Securities Corp.		4,000,000	4,000,000	0
	4.940% 06/13/22					0	0	0
K2162@ AB 2	DANISH CROWN A/S SENIOR NOTES SERIES B	F	06/13/2012	RBS Securities Corp.		1,000,000	1,000,000	0
	5.090% 06/13/24					0	0	0
L5115# AC 8	INGENIUM FINANCING SA SNR SEC SERIES C	F	09/26/2012	ING Baring (US) Securities		8,000,000	8,000,000	0
	4.970% 09/26/22					0	0	0
N4281@ BW 4	KONINKLIJKE VOPAK N.V.	F	12/19/2012	J P Morgan & Co.		3,000,000	3,000,000	0
	SENIOR SUBORDINATED NOT 4.140% 06/19/27					0	0	0
N4281@ BX 2	KONINKLIJKE VOPAK N.V.	F	12/19/2012	J P Morgan & Co.		3,000,000	3,000,000	0
	SENIOR SUBORDINATED NOT 5.050% 12/19/19					0	0	0
N4282* AE 6	KLONINKLIJKE	F	08/30/2012	ING Baring (US) Securities		6,000,000	6,000,000	0
	FRIESLANDCAMPINA SENIOR 4.010% 08/30/22					0	0	0
N6508# AA 3	NUPLEX INDUSTRIES BV GTD SR NT SER B	F	07/30/2012	Commonwealth Bank of Australia		2,800,000	2,800,000	0
	6.125% 07/30/19					0	0	0
N6704@ AP 4	OILTANKING FINANCE BV 4.940% 10/23/32	F	10/23/2012	ING Financial Markets LLC		7,000,000	7,000,000	0
Q1629# AE 7	BRISBANE AIRPORT CORP PTY LTD	F	08/22/2012	Commonwealth Bank of Australia		4,000,000	4,000,000	0
	4.040% 08/22/24					0	0	0
Q3079# AC 2	DBCT FINANCE PTY LIMITED SERIES A	F	09/12/2012	HSBC Securities		2,500,000	2,500,000	0
	3.840% 09/12/24					0	0	0
Q3946* AE 3	FOXTEL MANAGEMENT PTY	F	07/25/2012	Commonwealth Bank of Australia		1,000,000	1,000,000	0
	LIMITED SER E GT SR NT 4.270% 07/25/22					0	0	0
Q3946* AF 0	FOXTEL MANAGEMENT PTY	F	07/25/2012	Commonwealth Bank of Australia		2,000,000	2,000,000	0
	LIMITED SER F GT SR NT 4.420% 07/25/24					0	0	0
Q6634@ AB 7	NEWCASTLE COAL INFRASTRUCTURE	F	12/13/2012	J P Morgan & Co.		5,000,000	5,000,000	0
	4.720% 12/14/22					0	0	0
Q7450@ AA 8	PERTH AIRPORT PTY LTD PERTH	F	07/26/2012	Commonwealth Bank of Australia		4,000,000	4,000,000	0
	AIRPORT DEV PTY SER A 4.470% 07/26/22					0	0	0
R8047# AA 3	SOLVEIG GAS NORWAY AS 4.000% 12/27/27	F	06/27/2012	RBC Capital Markets		6,000,000	6,000,000	0
X5152* AD 1	MJ MAILLIS SA PACKAGING	F	10/06/2012	Interest Capitalization		116,409	116,409	0
	SYSTEM SENIOR C - PIK 7.000% 10/06/16					0	0	0

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
X5152* AJ 8	MJ MAILLIS SA PACKAGING	F	10/06/2012	Interest Capitalization		112,877	112,877	0
	SYSTEM CONVERTIBLE C 0.000% 10/06/16					0	0	0
3899999.	Total - Bonds - Industrial and Miscellaneous					458,512,705	458,221,118	440,239
8399997.	Total - Bonds - Part 3					674,908,300	666,823,002	664,725
8399998.	Total - Bonds - Summary Item from Part 5					52,285,847	52,025,599	35,747
8399999.	Total - Bonds					727,194,147	718,848,601	700,472
Preferred Stocks - Industrial and Miscellaneous								
02005N 60 5	ALLY FINANCIAL INC 144A		02/16/2012	Tax Free Exchange	187.000	187,000	0.00	0
064058 20 9	BANK OF NEW YORK MELLON		09/12/2012	Bank of America Merrill Lynch	80,000.000	2,000,000	0.00	0
38145G 20 9	GOLDMAN SACHS GROUP INC		10/17/2012	Goldman Sachs & Co	120,000.000	3,000,000	0.00	0
49446R 74 5	KIMCO REALTY CORP SER K		11/28/2012	Bank of America	1,000,000.000	1,000,000	0.00	0
49446R 77 8	KIMCO REALTY CORP PFD S		07/16/2012	Bank of America	2,500,000.000	2,500,000	0.00	0
55261F 70 8	M&T BANK CORPORATION PF		08/17/2012	Bank of America	4,000.000	4,000,000	0.00	3,320
74460W 80 0	PUBLIC STORAGE SERIES V		09/11/2012	Bank of America	160,000.000	4,000,000	0.00	0
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					16,687,000	XXX	3,320
8999997.	Total - Preferred Stocks - Part 3					16,687,000	XXX	3,320
8999999.	Total - Preferred Stocks					16,687,000	XXX	3,320
Common Stocks - Industrial and Miscellaneous								
747301 10 9	QUAD GRAPHICS INC		02/23/2012	No Broker	1,676.000	0	XXX	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous					0	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
61411* 10 5	MONTGOMERY RE		12/14/2012	Capital Contribution		16,000,000	XXX	0
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					16,000,000	XXX	0
9799997.	Total - Common Stocks - Part 3					16,000,000	XXX	0
9799999.	Total - Common Stocks					16,000,000	XXX	0
9899999.	Total - Preferred and Common Stocks					32,687,000	XXX	3,320
9999999.	Total - Bonds, Preferred and Common Stocks					759,881,147	XXX	703,792

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
152383 AA 3	CENT AMER BK FOR ECON INTL		08/01/2012.	Various		360,949	360,949	360,949	360,949	0	0	0	0	0	360,949	0	0	0	28,086	02/01/2014.
	GUARANTOR-U.S. GOVERNME 10.375% 02/01/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		12/01/2012.	Paydown		5,045	5,045	5,009	5,025	0	21	0	21	0	5,045	0	0	0	200	11/15/2016.
36235* AB 7	CANTON LEASE FINANCE		12/15/2012.	Redemption 100.0000		362,363	362,363	362,363	362,363	0	0	0	0	0	362,363	0	0	0	9,351	06/15/2030.
	TRUST-GSA US GOVT LEASE 4.730% 06/15/30					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
38373M 2F 6	GNMA 2008-80 IO 0.968% 04/16/50		12/01/2012.	Paydown		0	0	354,275	349,566	0	(349,566)	0	(349,566)	0	0	0	0	0	64,473	04/16/2050.
38373M 3S 7	GNMA 2008-86 IO 0.842% 10/16/48		12/01/2012.	Paydown		0	0	369,587	364,835	0	(364,835)	0	(364,835)	0	0	0	0	0	65,317	10/16/2048.
38373M 7D 6	GNMA 2009-37 IO 1.632% 05/16/49		12/01/2012.	Paydown		0	0	783,679	776,828	0	(776,828)	0	(776,828)	0	0	0	0	0	162,162	05/16/2049.
38373M J2 7	GNMA 2007-52 A 4.054% 01/16/48		06/01/2012.	Paydown		4,585,882	4,585,882	4,677,958	4,674,084	0	(88,202)	0	(88,202)	0	4,585,882	0	0	0	45,013	01/16/2048.
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		12/01/2012.	Paydown		6,539,834	6,539,834	6,394,930	6,456,168	0	83,666	0	83,666	0	6,539,834	0	0	0	199,435	11/20/2032.
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		12/01/2012.	Paydown		1,655,499	1,655,499	1,719,132	1,676,210	0	(20,711)	0	(20,711)	0	1,655,499	0	0	0	52,243	07/20/2032.
38373Y D5 0	GNMA 2003-4 MD 5.500% 01/20/32		12/01/2012.	Paydown		657,024	657,024	657,434	655,337	0	1,687	0	1,687	0	657,024	0	0	0	19,773	01/20/2032.
38374N JX 6	GNMA 2006-42 B 5.222% 08/16/46		12/01/2012.	Paydown		729,320	729,320	798,092	796,535	0	(67,215)	0	(67,215)	0	729,320	0	0	0	29,443	08/16/2046.
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		12/01/2012.	Paydown		1,738,684	1,738,684	1,740,858	1,740,527	0	(1,843)	0	(1,843)	0	1,738,684	0	0	0	41,666	03/16/2035.
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B		11/10/2012.	Redemption 100.0000		202,362	202,362	202,362	202,362	0	0	0	0	0	202,362	0	0	0	9,347	08/10/2018.
	5.944% 08/10/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
0599999.	Total - Bonds - U.S. Government					16,836,962	16,836,962	18,426,628	18,420,789	0	(1,583,826)	0	(1,583,826)	0	16,836,962	0	0	0	726,509	XXX
Bonds - U.S. States, Territories and Possessions																				
20774W H2 0	CONNECTICUT ST HSG FIN AUTH		07/12/2012.	Redemption 100.0000		425,000	425,000	430,313	430,129	0	(196)	0	(196)	0	429,933	0	(4,933)	(4,933)	12,212	11/15/2041.
	2011 SERIES B-2 5.000% 11/15/41					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
57586P PK 6	MASSACHUSETTS ST HSG FIN		07/02/2012.	Call 100.0000		1,000,000	1,000,000	1,022,500	1,021,263	0	(1,426)	0	(1,426)	0	1,019,837	0	(19,837)	(19,837)	31,500	12/01/2037.
	AGY HSG REV SER 139 5.400% 12/01/37					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
594659 AP 9	MICHIGAN ST HSG DEV AUTH SERIES A		06/01/2012.	Redemption 100.0000		265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	6,095	12/01/2026.
	4.600% 12/01/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		12/03/2012.	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	4,344	07/01/2031.
	4.450% 07/01/31					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
61212R T8 9	MONTANA ST BRD OF HSG 4.625% 12/01/26		12/03/2012.	Redemption 100.0000		130,000	130,000	129,997	129,998	0	2	0	2	0	130,000	0	0	0	5,437	12/01/2026.
677555 RT 3	STATE OF OHIO SERIES 19 7.540% 06/01/13		03/01/2012.	Redemption 100.0000		455,000	455,000	455,000	455,000	0	0	0	0	0	455,000	0	0	0	30,211	06/01/2013.
677555 UT 9	STATE OF OHIO 144A OHIO		12/01/2012.	Redemption 100.0000		330,000	330,000	330,000	330,000	0	0	0	0	0	330,000	0	0	0	17,890	06/01/2020.
	ENTERPRISE BOND FUND 8.570% 06/01/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
677555 UW 2	STATE OF OHIO OHIO		09/01/2012.	Redemption 100.0000		130,000	130,000	130,000	129,997	0	3	0	3	0	130,000	0	0	0	5,728	03/01/2017.
	ENTERPRISE BD 2002-1 14 7.050% 03/01/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
92812Q NU 7	VIRGINIA ST HSG AUTH DEV		11/01/2012.	Redemption 100.0000		70,000	70,000	69,913	69,917	0	2	0	2	0	69,919	0	81	81	4,573	01/01/2033.
	AUTH 2006 SERIES 4.900% 01/01/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
93978X EK 2	WASHINGTON ST HSG FIN COMMN		04/01/2012.	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	341	10/01/2031.
	2011 SERIES B 4.500% 10/01/31					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
98321C BZ 1	WYOMING CMNTY DEV AUTH 2011 SERIES A		12/03/2012.	Redemption 100.0000		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	9,481	06/01/2028.
	4.625% 06/01/28					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
1799999.	Total - Bonds - U.S. States, Territories & Possessions					3,195,000	3,195,000	3,222,723	3,221,304	0	(1,615)	0	(1,615)	0	3,219,689	0	(24,689)	(24,689)	127,812	XXX
Bonds - U.S. Political Subdivisions of States																				
223264 AV 4	COVINGTON KY ECONOMIC DEV REV		12/01/2012.	Redemption 100.0000		920,000	920,000	922,300	920,217	0	(98)	0	(98)	0	920,119	0	(119)	(119)	75,440	12/01/2013.
	8.200% 12/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
2499999.	Total - Bonds - U.S. Political Subdivisions of States					920,000	920,000	922,300	920,217	0	(98)	0	(98)	0	920,119	0	(119)	(119)	75,440	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
280792 AA 0	EDINBURG TEX INDL DEV CORP		11/01/2012.	Various		504,491	504,491	535,905	524,964	0	(1,486)	0	(1,486)	0	523,478	0	(18,987)	(18,987)	41,267	11/01/2028.
	GUAR LEASE REV BD TAX S 8.180% 11/01/28					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		12/01/2012.	Paydown		1,168,817	1,168,817	1,178,781	1,169,425	0	(608)	0	(608)	0	1,168,817	0	0	0	40,730	08/15/2031.
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		12/01/2012.	Paydown		1,549,400	1,549,400	1,516,288	1,533,115	0	16,286	0	16,286	0	1,549,400	0	0	0	49,220	02/15/2032.
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		12/01/2012.	Paydown		1,224,579	1,224,579	1,229,687	1,224,180	0	399	0	399	0	1,224,579	0	0	0	39,765	10/15/2031.
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		12/01/2012.	Paydown		1,397,782	1,397,782	1,320,621	1,381,361	0	16,421	0	16,421	0	1,397,782	0	0	0	49,484	12/15/2031.
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		12/01/2012.	Paydown		3,440,563	3,440,563	3,162,505	3,323,237	0	117,326	0	117,326	0	3,440,563	0	0	0	124,125	01/15/2032.
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		12/01/2012.	Paydown		2,757,529	2,757,529	2,661,360	2,711,499	0	46,030	0	46,030	0	2,757,529	0	0	0	84,530	04/15/2032.
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		12/01/2012.	Paydown		316,484	316,484	286,368	307,554	0	8,929	0	8,929	0	316,484	0	0	0	10,319	11/15/2023.
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		12/01/2012.	Paydown		1,008,084	1,008,084	956,608	989,711	0	18,373	0	18,373	0	1,008,084	0	0	0	31,816	01/15/2029.
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		12/01/2012.	Paydown		960,961	960,961	920,665	944,804	0	16,157	0	16,157	0	960,961	0	0	0	30,216	02/15/2029.
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		12/01/2012.	Paydown		811	811	800	801	0	11	0	11	0	811	0	0	0	56	07/01/2017.
31359D Y9 8	FNMA REMIC 1993-187 L 6.500% 07/25/23		11/01/2012.	Paydown		238,026	238,026	224,414	236,219	0	1,807	0	1,807	0	238,026	0	0	0	7,226	07/25/2023.
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		12/01/2012.	Paydown		326,778	326,778	309,929	320,778	0	6,001	0	6,001	0	326,778	0	0	0	11,577	11/25/2023.
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		12/01/2012.	Paydown		516,281	516,281	492,080	507,246	0	9,035	0	9,035	0	516,281	0	0	0	17,696	02/25/2024.
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		12/01/2012.	Paydown		29,992	29,992	29,992	29,992	0	0	0	0	0	29,992	0	0	0	1,038	12/25/2025.
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		12/01/2012.	Paydown		494,277	494,277	477,934	487,782	0	6,495	0	6,495	0	494,277	0	0	0	16,431	08/25/2031.
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		12/01/2012.	Paydown		1,352,746	1,352,746	1,290,873	1,325,484	0	27,262	0	27,262	0	1,352,746	0	0	0	42,784	10/25/2032.
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		12/01/2012.	Paydown		1,116,276	1,116,276	1,095,064	1,106,969	0	9,306	0	9,306	0	1,116,276	0	0	0	35,087	05/15/2032.
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		12/01/2012.	Paydown		433,968	433,968	418,657	427,736	0	6,232	0	6,232	0	433,968	0	0	0	15,441	06/15/2032.
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		12/01/2012.	Paydown		1,017,112	1,017,112	1,010,570	1,012,964	0	4,148	0	4,148	0	1,017,112	0	0	0	39,204	06/15/2032.
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		08/01/2012.	Paydown		296,070	296,070	283,634	289,990	0	6,081	0	6,081	0	296,070	0	0	0	9,395	06/15/2032.
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		12/01/2012.	Paydown		1,013,010	1,013,010	931,169	973,408	0	39,602	0	39,602	0	1,013,010	0	0	0	33,571	07/15/2032.
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		12/01/2012.	Paydown		2,701,195	2,701,195	2,602,799	2,659,449	0	41,746	0	41,746	0	2,701,195	0	0	0	89,639	07/15/2032.
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		12/01/2012.	Paydown		1,710,692	1,710,692	1,543,512	1,639,944	0	70,749	0	70,749	0	1,710,692	0	0	0	56,178	08/15/2032.
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		12/01/2012.	Paydown		1,647,447	1,647,447	1,587,299	1,625,584	0	21,863	0	21,863	0	1,647,447	0	0	0	49,927	09/15/2032.
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		12/01/2012.	Paydown		2,499,342	2,499,342	2,455,048	2,485,548	0	13,794	0	13,794	0	2,499,342	0	0	0	88,387	09/15/2032.
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		12/01/2012.	Paydown		1,765,074	1,765,074	1,685,783	1,733,747	0	31,327	0	31,327	0	1,765,074	0	0	0	50,880	10/15/2032.
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		12/01/2012.	Paydown		428,180	428,180	405,834	420,845	0	7,335	0	7,335	0	428,180	0	0	0	16,346	04/25/2033.
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		12/01/2012.	Paydown		1,040,986	1,040,986	1,047,004	1,042,003	0	(1,017)	0	(1,017)	0	1,040,986	0	0	0	45,094	03/15/2033.
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		12/01/2012.	Paydown		15,277	15,277	15,367	15,310	0	(33)	0	(33)	0	15,277	0	0	0	430	01/01/2020.
38374B 4L 4	GNMA 2003-77 TH 5.000% 07/16/32		10/01/2012.	Paydown		883,300	883,300	875,157	881,149	0	2,151	0	2,151	0	883,300	0	0	0	19,790	07/16/2032.
38374G 5F 5	GNMA 2004-43 A 2.822% 12/16/19		02/01/2012.	Paydown		529,536	529,536	534,190	533,149	0	(3,613)	0	(3,613)	0	529,536	0	0	0	1,411	12/16/2019.
48730P AB 6	KEENAN DEV ASSOC OF TN 144A		07/15/2012.	Various		381,992	381,992	381,992	381,992	0	0	0	0	0	381,992	0	0	0	23,068	07/15/2028.
	TAX LEASE REV BND SER20 8.000% 07/15/28					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
62621D AA 8	MUN CORRECTIONS FINANCE LP		09/05/2012.	Redemption 100.0000		3,159,439	3,159,439	3,159,439	3,158,983	0	51	0	51	0	3,159,034	0	406	406	785,734	08/01/2016.
	144A TAXABLE REV BONDS 8.470% 08/01/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
911551 AA 7	US ARMY HOSP CASH MGMT FUND		12/01/2012.	Various		94,751	94,751	94,751	94,751	0	0	0	0	0	94,751	0	0	0	3,880	05/01/2032.
	SENIOR SECURED NOTES 20 7.467% 05/01/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					38,021,248	38,021,248	36,722,079	37,501,673	0	538,160	0	538,160	0	38,039,830	0	(18,581)	(18,581)	1,961,742	XXX
Bonds - Industrial and Miscellaneous																				

E14.1

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
000780 HW 9	ABN AMRO MORTGAGE GROUP 2003-8 A3		12/01/2012.	Paydown		401,617	401,617	384,564	397,144	0	4,474	0	4,474	0	401,617	0	0	0	9,438	06/25/2033.
	4.500% 06/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
000780 LC 8	ABN AMRO MORTGAGE GROUP 2003-9 A1		12/01/2012.	Paydown		321,200	321,200	323,408	321,885	0	(685)	0	(685)	0	321,200	0	0	0	6,844	08/25/2018.
	4.500% 08/25/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50		12/01/2012.	Paydown		326,838	326,838	320,302	324,264	0	2,574	0	2,574	0	326,838	0	0	0	4,816	02/28/2037.
	3.557% 02/28/37					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		12/15/2012.	Redemption 100.0000		324,010	324,010	332,648	329,394	0	(243)	0	(243)	0	329,150	0	(5,140)	(5,140)	13,356	08/15/2021.
	7.450% 08/15/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1		12/01/2012.	Paydown		276,527	276,527	208,778	225,436	0	51,091	0	51,091	0	276,527	0	0	0	8,680	10/25/2033.
	4.980% 10/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1		12/01/2012.	Paydown		533,699	533,699	563,720	553,214	0	(19,515)	0	(19,515)	0	533,699	0	0	0	19,311	08/15/2030.
	6.500% 08/15/30					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
008548 AE 9	AGUA CALIENTE BAND OF		10/01/2012.	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	6,688	10/01/2016.
	CAHUILLA INDIANS 144A 6.080% 10/01/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
00855L AC 3	AGUA CALIENTE BAND OF CAHUILLA 144A		10/01/2012.	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	7,620	10/01/2015.
	6.350% 10/01/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
008812 3$ 8	AIRCRAFT INVESTMENT FUND		09/01/2012.	Reversal		4,133,333	4,133,333	4,133,333	4,133,333	0	0	0	0	0	4,133,333	0	0	0	0	04/20/2018.
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP		10/01/2012.	Various		847,660	847,660	852,748	849,670	0	(105)	0	(105)	0	849,565	0	(1,905)	(1,905)	55,244	10/01/2020.
	8.627% 10/01/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
009325 AD 3	ACBN 2003-1A D 6.455% 09/20/22		09/20/2012.	Paydown		1,061,091	1,061,091	966,537	1,026,629	0	34,462	0	34,462	0	1,061,091	0	0	0	41,514	09/20/2022.
009344 A* 3	AIR TRUST 1998 1 A-3 8.320% 02/11/13		11/11/2012.	Redemption 100.0000		440,296	440,296	440,296	440,296	0	0	0	0	0	440,296	0	0	0	14,603	02/11/2013.
009344 B@ 0	AIR TRUST 1998 2 A-3 8.450% 03/02/13		03/02/2012.	Redemption 100.0000		570,047	570,047	570,047	570,047	0	0	0	0	0	570,047	0	0	0	15,109	03/02/2013.
01877K AA 1	ALLIANCE PIPELINE LP 144A SENIOR NOTES		12/31/2012.	Redemption 100.0000		886,662	886,662	886,662	886,662	0	0	0	0	0	886,662	0	0	0	51,670	06/30/2015.
	7.770% 06/30/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
02005F AD 9	ALLY AUTO RECEIVABLES TRUST 2009-A A4		12/15/2012.	Paydown		2,160,734	2,160,734	2,160,589	2,160,684	0	50	0	50	0	2,160,734	0	0	0	55,342	10/15/2015.
	3.000% 10/15/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
02146P AA 3	COUNTRYWIDE ALTER LOAN		12/01/2012.	Paydown		791,130	791,130	789,894	788,786	0	2,344	0	2,344	0	791,130	0	0	0	22,122	08/25/2036.
	TRUST 2006-HY12 A1 5.376% 08/25/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
02640F AA 6	AMERICAN GEN MRTGE LOAN TR 2010-1A A1		12/01/2012.	Paydown		886,810	886,810	886,596	885,697	0	1,112	0	1,112	0	886,810	0	0	0	23,113	03/25/2058.
	5.150% 03/25/58					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
030616 AF 3	AMERICREDIT PRIME AUTO REC 2007-2M A4A		06/08/2012.	Paydown		1,214,069	1,214,069	1,253,052	1,229,487	0	(15,418)	0	(15,418)	0	1,214,069	0	0	0	27,156	03/08/2016.
	5.350% 03/08/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5		12/01/2012.	Paydown		214,092	214,092	198,303	204,122	0	9,970	0	9,970	0	214,092	0	0	0	8,643	02/25/2028.
	7.300% 02/25/28					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
03235E AK 6	INVESCO LTD 5.375% 02/27/13		12/10/2012.	Call 101.0770		3,335,541	3,300,000	3,281,027	3,297,237	0	2,240	0	2,240	0	3,299,477	0	36,064	36,064	228,122	02/27/2013.
03235M AA 0	AMTRAK / PENN STATION 144A		12/15/2012.	Redemption 100.0000		447,161	447,161	447,161	447,743	0	(53)	0	(53)	0	447,689	0	(529)	(529)	32,105	06/15/2017.
	LEASE FINANCE TRUST 200 9.500% 06/15/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
040555 CM 4	ARIZONA PUBLIC SERV CO 5.050% 09/01/41		03/15/2012.	Wells Fargo Securities		2,111,700	2,000,000	2,009,160	2,009,119	0	(17)	0	(17)	0	2,009,102	0	102,598	102,598	57,514	09/01/2041.
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		12/01/2012.	Paydown		259,751	259,751	256,342	256,562	0	3,189	0	3,189	0	259,751	0	0	0	5,758	06/25/2035.
	5.010% 06/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
04626R AA 4	ASTORIA POWER PROJECT SERIES A 144A		12/01/2012.	Redemption 100.0000		422,093	422,093	422,093	422,093	0	0	0	0	0	422,093	0	0	0	13,027	05/01/2016.
	5.744% 05/01/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	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
04882P CH 0	ATLANTIC RICHFIELD CO S 8.550% 03/01/12		03/01/2012.	Maturity		3,725,000	3,725,000	3,916,987	3,728,563	0	(3,563)	0	(3,563)	0	3,725,000	0	0	0	93,777	03/01/2012.
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/19		12/07/2012.	Redemption 100.0000		312,041	312,041	291,400	297,504	0	1,023	0	1,023	0	298,527	0	13,514	13,514	15,145	01/02/2019.
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5		12/01/2012.	Paydown		501,778	501,778	505,227	502,525	0	(747)	0	(747)	0	501,778	0	0	0	16,303	05/26/2037.
	6.000% 05/26/37					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
055392 AB 0	BFL FUNDING I 144A TRUST		11/01/2012.	Redemption 100.0000		1,679,402	1,679,402	1,679,402	1,679,772	0	(371)	0	(371)	0	1,679,402	0	0	0	74,520	05/01/2026.
	CERT SERIES 2001 B 7.105% 05/01/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A	E.	12/02/2012.	Paydown		423,516	423,516	423,192	423,063	0	453	0	453	0	423,516	0	0	0	11,491	03/02/2026.
	5.100% 03/02/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05949A 6H 8	BANK OF AMERICA MORTGAGE SEC 2005-E 2A6		12/01/2012.	Paydown		1,610,399	1,610,399	1,489,619	1,546,673	0	63,726	0	63,726	0	1,610,399	0	0	0	27,023	06/25/2035.
	3.111% 06/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3		12/01/2012.	Paydown		344,541	344,541	339,804	341,654	0	2,887	0	2,887	0	344,541	0	0	0	7,299	05/25/2019.
	4.500% 05/25/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3		12/01/2012.	Paydown		341,810	341,810	336,042	337,957	0	3,853	0	3,853	0	341,810	0	0	0	8,032	10/25/2020.
	5.000% 10/25/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05955P AJ 7	BANC OF AMERICA FUNDING CORP 2009-R15A		12/01/2012.	Paydown		356,200	356,200	353,083	354,470	0	1,730	0	1,730	0	356,200	0	0	0	10,035	06/26/2021.
	5.000% 06/26/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05955Q AE 6	BANC OF AMERICA FUNDING		12/01/2012.	Paydown		502,741	502,741	505,255	503,363	0	(622)	0	(622)	0	502,741	0	0	0	16,563	02/26/2020.
	CORP 2009-R17 3A1 5.500% 02/26/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A		12/01/2012.	Paydown		55,469	55,469	58,554	58,466	0	(2,997)	0	(2,997)	0	55,469	0	0	0	1,578	01/25/2042.
	5.204% 01/25/42					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05956T AA 7	BANC OF AMERICA FUNDING CORP 2011-R1 A1		12/01/2012.	Paydown		1,231,759	1,231,759	1,224,830	1,226,351	0	5,407	0	5,407	0	1,231,759	0	0	0	29,332	05/26/2036.
	4.000% 05/26/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
06052F AD 2	BANK OF AMERICA AUTO TRUST 2009-2 A4		12/15/2012.	Paydown		3,267,652	3,267,652	3,267,376	3,267,580	0	71	0	71	0	3,267,652	0	0	0	69,157	10/15/2016.
	3.030% 10/15/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
070101 E@ 5	BASIN ELECTRIC POWER COOP		10/01/2012.	Redemption 100.0000		78,080	78,080	78,080	78,080	0	0	0	0	0	78,080	0	0	0	2,872	10/01/2031.
	2011 SERIES A NOTES 4.000% 10/01/31					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
097014 AG 9	BOEING CAPITAL CORP 6.500% 02/15/12		02/15/2012.	Maturity		1,625,000	1,625,000	1,693,510	1,626,193	0	(1,193)	0	(1,193)	0	1,625,000	0	0	0	52,813	02/15/2012.
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP		12/30/2012.	Redemption 100.0000		61,111	61,111	61,111	61,111	0	0	0	0	0	61,111	0	0	0	3,997	06/30/2024.
	6.540% 06/30/24					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34		06/01/2012.	Redemption 100.0000		44,702	44,702	44,702	44,702	0	0	0	0	0	44,702	0	0	0	1,531	06/01/2034.
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A		12/01/2012.	Paydown		578,369	578,369	577,004	576,916	0	1,453	0	1,453	0	578,369	0	0	0	15,002	09/25/2018.
	5.000% 09/25/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
124860 CB 1	C-BASS LLC 1999-3 A 6.614% 01/01/29		12/01/2012.	Paydown		49,940	49,940	49,019	49,270	0	670	0	670	0	49,940	0	0	0	1,766	01/01/2029.
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		12/01/2012.	Paydown		256,490	256,490	246,418	246,418	0	10,072	0	10,072	0	256,490	0	0	0	6,376	01/25/2033.
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		12/01/2012.	Paydown		661,443	661,443	659,789	659,457	0	1,986	0	1,986	0	661,443	0	0	0	23,519	08/25/2035.
1248P8 AC 3	CREDIT-BASED ASSET SER &		12/01/2012.	Paydown		322,855	322,855	333,347	332,034	0	(9,180)	0	(9,180)	0	322,855	0	0	0	16,748	10/25/2036.
	SECUR 2006-MH1 AF3 5.970% 10/25/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
1248P8 AD 1	CREDIT-BASED ASSET SER &		01/01/2012.	Paydown		1,060	1,060	1,118	1,116	0	(56)	0	(56)	0	1,060	0	0	0	6	10/25/2036.
	SECUR 2006-MH1 AF4 6.240% 10/25/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE		12/15/2012.	Redemption 100.0000		217,600	217,600	218,819	218,195	0	(75)	0	(75)	0	218,120	0	(520)	(520)	12,103	12/15/2018.
	7.416% 12/15/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12519B AA 2	CHRYSLER FINANCIAL AUTO SECUR 2008-B B		05/08/2012.	Paydown		2,000,000	2,000,000	2,087,734	2,023,629	0	(23,629)	0	(23,629)	0	2,000,000	0	0	0	54,189	11/10/2014.

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
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	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
	6.540% 11/10/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12557Y AE 7	CIT EQUIPMENT COLLATERAL 2010-VT1A C		12/15/2012.	Paydown		472,821	472,821	472,774	472,799	0	21	0	21	0	472,821	0	0	0	22,979	03/15/2014.
	4.860% 03/15/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
125634 AA 3	CLI FUNDING LLC 2011-1A NOTE		12/18/2012.	Paydown		143,982	143,982	143,982	143,982	0	0	0	0	0	143,982	0	0	0	3,592	03/18/2026.
	4.500% 03/18/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
125634 AC 9	CLI FUNDING LLC 2011-2 4.940% 10/15/26		12/18/2012.	Paydown		488,499	488,499	488,315	488,301	0	198	0	198	0	488,499	0	0	0	13,302	10/15/2026.
12615S AM 2	CNH WHOLESALE MASTER NOTE TRST 2009-1A B		07/15/2012.	Paydown		3,200,000	3,200,000	3,485,000	3,283,535	0	(83,535)	0	(83,535)	0	3,200,000	0	0	0	166,523	07/15/2015.
	8.742% 07/15/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18		12/16/2012.	Paydown		667,084	667,084	666,992	667,012	0	72	0	72	0	667,084	0	0	0	9,684	04/16/2018.
126193 AB 7	CPS AUTO TRUST 2010-A A 2.890% 03/15/16		12/15/2012.	Paydown		1,430,522	1,430,522	1,430,431	1,430,495	0	27	0	27	0	1,430,522	0	0	0	22,358	03/15/2016.
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/18		12/15/2012.	Paydown		965,847	965,847	965,732	965,736	0	111	0	111	0	965,847	0	0	0	17,017	09/17/2018.
12620T AD 3	CNH EQUIPMENT TRUST 2009-B A4		10/15/2012.	Paydown		2,758,568	2,758,568	2,893,479	2,799,797	0	(41,229)	0	(41,229)	0	2,758,568	0	0	0	84,272	10/15/2014.
	5.170% 10/15/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12642M AQ 3	CREDIT SUISSE MORT CAPITAL		12/01/2012.	Paydown		186,452	186,452	188,549	187,233	0	(781)	0	(781)	0	186,452	0	0	0	7,928	05/27/2037.
	CER 2009-12R 4A1 6.500% 05/27/37					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12643F AA 2	CTL CAPITAL WALGREEN CO		11/15/2012.	Redemption 100.0000		343,226	343,226	343,226	343,226	0	0	0	0	0	343,226	0	0	0	18,826	11/15/2026.
	144A 2001-8 LESSEE 7.270% 11/15/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12667F KH 7	COUNTRYWIDE ALTERNATIVE		12/01/2012.	Paydown		150,501	150,501	150,336	150,030	0	471	0	471	0	150,501	0	0	0	9,041	07/25/2034.
	LOAN 2004-13CB A2 6.000% 07/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12668A MN 2	COUNTRYWIDE ALTERNATIVE		12/01/2012.	Paydown		8,710	8,710	7,092	7,739	0	1,624	653	971	0	8,710	0	0	0	328	11/25/2035.
	LOAN 2005-49CB A8 5.500% 11/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12668A MN 2	COUNTRYWIDE ALTERNATIVE		12/31/2012.	Security Withdraw		0	3,311	2,696	2,942	0	19	248	(229)	0	2,713	0	(2,713)	(2,713)	143	11/25/2035.
	LOAN 2005-49CB A8 5.500% 11/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17		12/01/2012.	Paydown		658,226	658,226	617,907	628,028	0	30,198	0	30,198	0	658,226	0	0	0	20,879	10/25/2035.
	5.500% 10/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669D 2L 1	COUNTRYWIDE HOME LOANS 2003-10 A11		03/01/2012.	Paydown		533,572	533,572	535,573	531,773	0	1,800	0	1,800	0	533,572	0	0	0	6,050	05/25/2033.
	5.750% 05/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8		12/01/2012.	Paydown		406,586	406,586	408,575	406,740	0	(154)	0	(154)	0	406,586	0	0	0	8,267	11/25/2032.
	6.500% 11/25/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669E 4M 5	COUNTRYWIDE ALTERNATIVE		12/01/2012.	Paydown		416,916	416,916	401,803	403,887	0	13,029	0	13,029	0	416,916	0	0	0	13,129	10/25/2033.
	LOAN 2003-20 CB 1A1 5.500% 10/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6		12/01/2012.	Paydown		957,780	957,780	954,810	954,905	0	2,875	0	2,875	0	957,780	0	0	0	36,076	05/25/2033.
	6.000% 05/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669E S6 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A12		12/01/2012.	Paydown		1,006,201	1,006,201	977,902	997,022	0	9,179	0	9,179	0	1,006,201	0	0	0	25,514	10/25/2033.
	5.000% 10/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669E ZG 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-34 A6		09/01/2012.	Paydown		857,663	857,663	855,787	854,833	0	2,830	0	2,830	0	857,663	0	0	0	17,018	09/25/2033.
	5.250% 09/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7		12/01/2012.	Paydown		1,189,782	1,189,782	1,154,089	1,178,181	0	11,601	0	11,601	0	1,189,782	0	0	0	33,328	07/25/2034.
	5.000% 07/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669F SC 8	COUNTRYWIDE HOME LOANS 2004-4 A25		12/01/2012.	Paydown		2,534,435	2,534,435	2,486,915	2,520,481	0	13,955	0	13,955	0	2,534,435	0	0	0	63,614	05/25/2034.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	5.250% 05/25/34	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669F ZQ 9	COUNTRYWIDE HOME LOANS 2004-8 1A8	...	12/01/2012.	Paydown		1,259,109	1,259,109	1,180,414	1,234,012	0	25,096	0	25,096	0	1,259,109	0	0	0	56,965	07/25/2034.
	5.250% 07/25/34	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669G 4J 7	COUNTRYWIDE HOME LOANS 2005-J3 1A1	...	12/01/2012.	Paydown		1,161,558	1,161,558	1,152,121	1,155,246	0	6,312	0	6,312	0	1,161,558	0	0	0	34,363	09/25/2035.
	5.500% 09/25/35	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8	...	12/01/2012.	Paydown		426,972	426,972	422,898	425,756	0	4,043	2,827	1,216	0	426,972	0	0	0	13,780	06/25/2035.
	5.500% 06/25/35	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12705Q AJ 4	CABOT CORP 8.220% 08/13/12	...	08/13/2012.	Various		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	108,687	08/13/2012.
12705Q AL 9	CABOT CORP MTN 8.270% 08/14/12	...	08/14/2012.	Maturity		3,225,000	3,225,000	3,427,369	3,242,124	0	(17,124)	0	(17,124)	0	3,225,000	0	0	0	177,064	08/14/2012.
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23	...	06/30/2012.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023.
14754D A@ 9	CASH AMERICA INTERNATIONAL INC SERIES A	...	12/19/2012.	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	24,360	12/19/2016.
	6.090% 12/19/16	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
152314 PH 7	CENTEX HOME EQUITY LOAN TRUST 2005-D AF5	...	12/01/2012.	Paydown		403,430	403,430	403,430	400,270	0	3,160	0	3,160	0	403,430	0	0	0	11,646	11/25/2035.
	5.590% 11/25/35	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
170356 AA 7	CHOCTAW GENERATION SERI 8.368% 06/15/23	...	06/15/2012.	Redemption 100.0000		109,295	109,295	109,295	109,295	0	0	0	0	0	109,295	0	0	0	4,573	06/15/2023.
171855 AA 7	CINCAP V LLC 144A 9.230% 11/05/16	...	12/05/2012.	Paydown		500,232	500,232	500,232	500,232	0	0	0	0	0	500,232	0	0	0	25,496	11/05/2016.
17290D AD 6	CITIFINANCIAL AUTO ISSUANCE TR 2009-1 A4	...	12/15/2012.	Paydown		1,095,452	1,095,452	1,095,332	1,095,413	0	38	0	38	0	1,095,452	0	0	0	32,301	08/15/2016.
	3.150% 08/15/16	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5	...	12/01/2012.	Paydown		12,209	12,209	11,657	11,657	0	553	0	553	0	12,209	0	0	0	375	09/25/2035.
	5.625% 09/25/35	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1	...	12/01/2012.	Paydown		172,303	172,303	168,965	170,017	0	2,286	0	2,286	0	172,303	0	0	0	4,859	02/25/2021.
	5.000% 02/25/21	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
172973 C7 2	CITICORP MORTGAGE SECURITIES 2004-6 1A8	...	03/01/2012.	Paydown		872,516	872,516	862,291	869,189	0	3,327	0	3,327	0	872,516	0	0	0	6,652	09/25/2034.
	5.500% 09/25/34	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
17305E AW 5	CITIBANK CREDIT CARD 2002-C2 C2	...	02/15/2012.	Paydown		10,000,000	10,000,000	10,384,375	10,070,255	0	(70,255)	0	(70,255)	0	10,000,000	0	0	0	347,500	02/18/2014.
	6.950% 02/18/14	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4	...	12/01/2012.	Paydown		54,032	54,032	48,899	50,654	0	3,378	0	3,378	0	54,032	0	0	0	3,203	07/25/2036.
	5.939% 07/25/36	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
17310A AG 1	CITICORP MTGE SECURITIES INC 2006-2 1A7	...	08/01/2012.	Paydown		1,353,543	1,353,543	1,359,279	1,353,734	0	(190)	0	(190)	0	1,353,543	0	0	0	31,116	04/25/2036.
	5.750% 04/25/36	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1	...	12/01/2012.	Paydown		78,660	78,660	70,007	73,091	0	5,568	0	5,568	0	78,660	0	0	0	2,332	12/25/2021.
	5.500% 12/25/21	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3	...	12/01/2012.	Paydown		482,574	482,574	480,161	480,212	0	2,362	0	2,362	0	482,574	0	0	0	13,359	09/25/2037.
	6.000% 09/25/37	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
185896 C* 6	CLEVELAND-CLIFFS INC 6.590% 06/15/15	...	12/28/2012.	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	1,043,828	06/15/2015.
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1 7.150% 05/01/33	...	12/01/2012.	Paydown		73,741	73,741	73,741	73,741	0	0	0	0	0	73,741	0	0	0	0	05/01/2033.
20763# DU 2	CONNECTICUT NATL BANK	...	03/26/2012.	Redemption 100.0000		510,168	510,168	510,168	510,168	0	0	0	0	0	510,168	0	0	0	24,054	03/26/2014.
	LESSEE-SOUTHWEST AIRLIN 9.430% 03/26/14	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5	...	12/01/2012.	Paydown		11,873	11,873	9,431	9,431	0	2,442	0	2,442	0	11,873	0	0	0	537	06/15/2025.
	8.700% 06/15/25	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9	...	10/01/2012.	Paydown		91,817	91,817	69,909	69,909	0	21,908	0	21,908	0	91,817	0	0	0	3,876	03/15/2027.

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	7.330% 03/15/27	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7	...	12/01/2012.	Paydown		37,096	37,096	36,001	36,001	0	1,094	0	1,094	0	37,096	0	0	0	1,541	03/15/2027.
	7.000% 03/15/27	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8	...	12/01/2012.	Paydown		170,721	170,721	170,694	170,721	0	0	0	0	0	170,721	0	0	0	5,449	04/15/2028.
	7.620% 04/15/28	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
210805 AN 7	CONTINENTAL AIRLINES SERIES 96-B	...	10/15/2012.	Redemption 100.0000		214,947	214,947	214,947	214,947	0	0	0	0	0	214,947	0	0	0	9,684	04/15/2015.
	7.820% 04/15/15	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
211327 AB 7	CNA FINANCIAL CORP 8.375% 08/15/12	...	08/15/2012.	Various		4,925,000	4,925,000	4,910,036	4,923,731	0	1,269	0	1,269	0	4,925,000	0	0	0	412,469	08/15/2012.
219350 AN 5	CORNING INC 6.200% 03/15/16	...	11/26/2012.	Call 117.6550		1,764,825	1,500,000	1,538,970	1,518,084	0	(3,521)	0	(3,521)	0	1,514,563	0	250,262	250,262	111,342	03/15/2016.
224044 BM 8	COX COMMUNICATIONS INC 5.450% 12/15/14	...	12/27/2012.	Redemption 109.7414		1,493,581	1,361,000	1,356,298	1,359,291	0	541	0	541	0	1,359,831	0	133,750	133,750	76,647	12/15/2014.
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M	...	12/15/2012.	Paydown		1,214,907	1,214,907	1,106,705	1,163,670	0	51,237	0	51,237	0	1,214,907	0	0	0	48,725	03/15/2028.
	7.025% 03/15/28	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
22540V MK 5	CSFB TRUST 2001-HE30 M- 7.650% 07/25/32	...	09/01/2012.	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2032.
22540V XF 4	CSFB TRUST 2002-HE4 MF2 7.420% 08/25/32	...	12/31/2012.	Security Withdraw		0	81,273	17,905	11,780	6,124	0	0	6,124	0	17,905	0	(17,905)	(17,905)	5,716	08/25/2032.
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32	...	12/01/2012.	Paydown		656,401	656,401	595,649	621,167	0	60,891	25,657	35,234	0	656,401	0	0	0	30,221	02/25/2032.
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1	...	12/01/2012.	Paydown		514,090	514,090	525,655	521,746	0	(7,656)	0	(7,656)	0	514,090	0	0	0	15,485	10/25/2019.
	5.250% 10/25/19	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
226829 AA 7	CROCKET COGENERATION 14 5.869% 03/30/25	...	12/30/2012.	Various		168,990	168,990	168,990	168,990	0	0	0	0	0	168,990	0	0	0	6,265	03/30/2025.
23336E AC 0	DT AUTO OWNER TRUST 2011-1A C	...	12/15/2012.	Paydown		649,639	649,639	649,562	649,592	0	47	0	47	0	649,639	0	0	0	18,517	08/15/2015.
	3.050% 08/15/15	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
244217 BG 9	JOHN DEERE CAPITAL CORP SENIOR NOTES	...	03/15/2012.	Maturity		8,300,000	8,300,000	8,244,552	8,298,455	0	1,545	0	1,545	0	8,300,000	0	0	0	290,500	03/15/2012.
	7.000% 03/15/12	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
24648* AA 6	DELAWARE TR CAP MGMT (GATX)	...	05/01/2012.	Redemption 100.0000		530,634	530,634	530,634	530,569	0	68	0	68	0	530,637	0	(4)	(4)	18,175	05/01/2013.
	LESSEE-WISCONSIN CENTRA 8.490% 05/01/13	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
25087* AA 1	DETROIT INTL BRIDGE COMPANY SERIES A	...	12/02/2012.	Redemption 100.0000		405,714	405,714	405,714	405,714	0	0	0	0	0	405,714	0	0	0	10,582	09/02/2014.
	4.780% 09/02/14	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
25179M AL 7	DEVON ENERGY CORPORATIO 5.600% 07/15/41	...	03/15/2012.	Citigroup		3,349,110	3,000,000	3,161,250	3,160,652	0	(499)	0	(499)	0	3,160,153	0	188,957	188,957	115,733	07/15/2041.
29476Y AN 9	EQUIVANTAGE HOME EQ 1996-3 A3	...	12/01/2012.	Paydown		43,756	43,756	43,866	43,756	0	0	0	0	0	43,756	0	0	0	1,242	09/25/2027.
	7.700% 09/25/27	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
30218P AA 7	EXPRESS JET 1999-ERJ1 PASS	...	03/16/2012.	Redemption 100.0000		687,721	687,721	687,721	687,721	0	0	0	0	0	687,721	0	0	0	12,671	03/16/2015.
	THROUGH CERTIFICATES 7.370% 03/16/15	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
30251T AA 7	FNBC 1993-A PASS THRU TR 93-A	...	01/05/2012.	Redemption 100.0000		406,284	406,284	406,284	406,284	0	0	0	0	0	406,284	0	0	0	16,414	01/05/2018.
	8.080% 01/05/18	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
302568 AA 8	HARPER LAKE SOLAR FUND	...	12/31/2012.	Redemption 100.0000		261,667	261,667	261,667	261,667	0	0	0	0	0	261,667	0	0	0	20,004	12/31/2018.
	SENIOR SECURED 144A 7.645% 12/31/18	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A	...	07/10/2012.	Redemption 100.0000		121,448	121,448	121,448	121,448	0	0	0	0	0	121,448	0	0	0	5,593	07/10/2018.
	7.590% 07/10/18	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING	...	12/31/2012.	Redemption 100.0000		291,710	291,710	291,710	291,710	0	0	0	0	0	291,710	0	0	0	15,555	06/28/2020.
	SENIOR SECURED NOTES 7.110% 06/28/20	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
30277M AA 2	FUEL TRUST 2011-1 4.207% 04/15/16	...	06/06/2012.	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,035	04/15/2016.
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B	...	01/15/2012.	Redemption 100.0000		118,136	118,136	118,136	118,136	0	0	0	0	0	118,136	0	0	0	4,666	01/15/2020.
	7.900% 01/15/20	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31953* AL 6	BNSF RAILWAY COMPANY SERIES A		11/15/2012.	Redemption 100.0000		28,999	28,999	28,999	28,999	0	0	0	0	0	28,999	0	0	0	1,311	10/15/2027.
	5.960% 10/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31953* AM 4	BNSF RAILWAY COMPANY SERIES B		11/15/2012.	Redemption 100.0000		2,914	2,914	2,914	2,914	0	0	0	0	0	2,914	0	0	0	132	10/15/2027.
	5.960% 10/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31953* AN 2	BNSF RAILWAY COMPANY SERIES C		11/15/2012.	Redemption 100.0000		18,442	18,442	18,442	18,442	0	0	0	0	0	18,442	0	0	0	834	10/15/2027.
	5.960% 10/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31953* AP 7	BNSF RAILWAY COMPANY SERIES D		11/15/2012.	Redemption 100.0000		7,469	7,469	7,469	7,469	0	0	0	0	0	7,469	0	0	0	338	10/15/2027.
	5.960% 10/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E		11/15/2012.	Redemption 100.0000		9,907	9,907	9,907	9,907	0	0	0	0	0	9,907	0	0	0	448	10/15/2027.
	5.960% 10/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31953* AR 3	BNSF RAILWAY COMPANY SERIES F		11/15/2012.	Various		35,359	35,359	35,359	35,359	0	0	0	0	0	35,359	0	0	0	1,598	12/13/2027.
	5.960% 12/13/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
32051D 3U 4	FIRST HORIZON ASSET SEC INC 2004-4 1A3		12/01/2012.	Paydown		2,658,608	2,658,608	2,564,311	2,609,063	0	49,545	0	49,545	0	2,658,608	0	0	0	117,429	09/25/2034.
	5.250% 09/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7		12/01/2012.	Paydown		2,215,972	2,215,972	2,193,813	2,203,393	0	12,580	0	12,580	0	2,215,972	0	0	0	66,431	05/25/2034.
	5.500% 05/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
32051D Z3 9	FIRST HORIZON ASSET SEC INC 2004-3 1A2		12/01/2012.	Paydown		3,193,290	3,193,290	3,063,563	3,138,413	0	54,877	0	54,877	0	3,193,290	0	0	0	106,179	06/25/2034.
	5.250% 06/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
32051D ZH 8	FIRST HORIZON ASSET SEC INC 2003-6 A8		12/01/2012.	Paydown		4,367,812	4,367,812	4,368,495	4,354,834	0	12,978	0	12,978	0	4,367,812	0	0	0	136,859	08/25/2033.
	5.250% 08/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
32051G CN 3	FIRST HORIZON MTG PASS-THRU		12/01/2012.	Paydown		3,350,574	3,350,574	3,312,880	3,332,779	0	17,795	0	17,795	0	3,350,574	0	0	0	83,072	01/25/2035.
	TR 2004-7 1A2 5.500% 01/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
32051G KU 8	FIRST HORIZON MTG PASS-THRU		03/01/2012.	Paydown		635,066	635,066	629,509	632,178	0	2,889	0	2,889	0	635,066	0	0	0	5,294	05/25/2035.
	TR 2005-2 1A2 5.500% 05/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
33632* TH 0	FIRST SECURITY BANK NA		01/01/2012.	Redemption 100.0000		695,640	695,640	695,640	695,640	0	0	0	0	0	695,640	0	0	0	21,356	01/01/2014.
	LESSEE: AMERADA HESS 6.140% 01/01/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
33632* TP 2	FIRST SECURITY BANK NA		01/01/2012.	Redemption 100.0000		389,097	389,097	389,097	389,097	0	0	0	0	0	389,097	0	0	0	14,260	01/01/2014.
	LESSEE: AMERADA HESS 7.330% 01/01/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
33761N A* 0	FIRST SERVICE CORPORATION		04/01/2012.	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	21,760	04/01/2015.
	SENIOR SECURED NOTES 5.440% 04/01/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
34528W AJ 0	FORD CREDIT AUTO OWNER TRUST 2007-B B		02/15/2012.	Paydown		485,458	485,458	501,843	486,627	0	(1,169)	0	(1,169)	0	485,458	0	0	0	3,938	11/15/2012.
	5.690% 11/15/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
35669# AA 2	FREEPORT LNG DEVELOPMENT LP SENIOR NOTE		12/31/2012.	Redemption 100.0000		238,443	238,443	238,443	238,443	0	0	0	0	0	238,443	0	0	0	9,760	12/19/2025.
	6.500% 12/19/25					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
361561 AA 1	SYSTEM ENERGY RESOURCES		01/15/2012.	Redemption 100.0000		173,646	173,646	173,646	173,646	0	0	0	0	0	173,646	0	0	0	4,453	01/15/2014.
	GG1C FUNDING CORP 5.129% 01/15/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
36157R D7 7	GE CAPITAL MTG 1999-HE1 6.700% 04/25/29		12/01/2012.	Paydown		281,918	281,918	284,033	283,615	0	(1,697)	0	(1,697)	0	281,918	0	0	0	9,706	04/25/2029.
36157R D9 3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29		12/01/2012.	Paydown		105,883	105,883	100,768	102,251	0	5,131	1,499	3,632	0	105,883	0	0	0	3,607	04/25/2029.
36161F AD 7	GE EQUIPMENT MIDTICKET LLC 2009-1 A4		12/15/2012.	Paydown		4,000,000	4,000,000	3,999,094	3,999,720	0	280	0	280	0	4,000,000	0	0	0	72,447	11/16/2020.
	3.130% 11/16/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
36161F AE 5	GE EQUIPMENT MIDTICKET LLC 2009-1 B		12/15/2012.	Paydown		3,210,000	3,210,000	3,325,998	3,262,254	0	(52,254)	0	(52,254)	0	3,210,000	0	0	0	182,007	11/16/2020.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	5.670% 11/16/20	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
36187X AD 8	GMAC MTGE SERVICER ADV FDNG 2011-1A A	...	03/15/2012.	Paydown		2,500,000	2,500,000	2,499,972	2,499,979	0	21	0	21	0	2,500,000	0	0	0	23,250	03/15/2023.
	3.720% 03/15/23	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
362341 DK 2	GSR MORTGAGE LOAN TRUST 2005-6F 1A1	...	12/01/2012.	Paydown		707,516	707,516	712,823	709,988	0	(2,471)	0	(2,471)	0	707,516	0	0	0	17,688	07/25/2035.
	5.000% 07/25/35	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F	...	12/01/2012.	Paydown		1,455,918	1,455,918	1,495,956	1,494,714	0	(38,795)	0	(38,795)	0	1,455,918	0	0	0	44,471	01/25/2020.
	5.500% 01/25/20	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
369550 AK 4	GENERAL DYNAMICS SENIOR NOTE	...	12/07/2012.	Call 101.6910		127,114	125,000	120,604	124,165	0	562	0	562	0	124,727	0	2,387	2,387	5,637	05/15/2013.
	4.250% 05/15/13	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
36962G B5 2	GENERAL ELECTRIC CAPITAL	...	04/25/2012.	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	280,000	04/25/2018.
	CORP SENIOR NOTES SERIE 5.600% 04/25/18	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
372109 AA 6	GENEVA ILL PRD FAC LICENSE	...	06/01/2012.	Various		3,663,472	3,507,487	3,507,487	3,507,487	0	0	0	0	0	3,507,487	0	155,985	155,985	85,899	10/01/2013.
	REV 144A COMM MTG PASS 5.400% 10/01/13	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
39121J A* 1	GREAT RIVER ENERGY 2009 5.810% 07/01/21	...	07/01/2012.	Redemption 100.0000		186,047	186,047	186,047	186,047	0	0	0	0	0	186,047	0	0	0	10,809	07/01/2021.
39153V AR 5	GREAT AMERICA LEASING REC 2009-1 A4	...	12/15/2012.	Paydown		1,620,866	1,620,866	1,620,733	1,620,827	0	40	0	40	0	1,620,866	0	0	0	46,891	12/15/2013.
	3.190% 12/15/13	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
393505 CV 2	GREEN TREE FINANCIAL CORP 1994-4 A5	...	12/15/2012.	Paydown		183,172	183,172	181,397	183,100	0	73	0	73	0	183,172	0	0	0	8,162	07/15/2019.
	8.300% 07/15/19	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
393505 DH 2	GREEN TREE FINANCIAL CORP 1994-5 A5	...	12/15/2012.	Paydown		434,497	434,497	431,917	434,368	0	129	0	129	0	434,497	0	0	0	16,520	11/15/2019.
	8.300% 11/15/19	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
40405T AA 1	H & P INV PARTNERS-CARMEL	...	08/15/2012.	Various		671,000	671,000	671,000	671,000	0	0	0	0	0	671,000	0	0	0	41,978	02/15/2021.
	INC 144A LEASE RENTAL R 8.700% 02/15/21	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1	...	12/01/2012.	Paydown		394,381	394,381	358,892	366,910	0	27,472	0	27,472	0	394,381	0	0	0	8,930	09/25/2037.
	5.500% 09/25/37	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
412824 AB 0	HARLEYSVILLE GROUP INC 5.750% 07/15/13	...	07/13/2012.	Call 105.1740		13,067,868	12,425,000	12,391,544	12,418,506	0	2,181	0	2,181	0	12,420,687	0	647,181	647,181	710,474	07/15/2013.
42805R AU 3	HERTZ VEHICLE FINANCING LLC 2009-2A A1	...	12/25/2012.	Paydown		1,250,000	1,250,000	1,249,925	1,249,974	0	26	0	26	0	1,250,000	0	0	0	48,813	03/25/2014.
	4.260% 03/25/14	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
42805R AW 9	HERTZ VEHICLE FINANCING LLC 2009-2A B1	...	12/25/2012.	Paydown		1,250,000	1,250,000	1,249,736	1,249,855	0	145	0	145	0	1,250,000	0	0	0	56,604	03/25/2016.
	4.940% 03/25/16	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
42809H AD 9	HESS CORP 5.600% 02/15/41	...	03/16/2012.	Bank of America		3,265,680	3,000,000	3,078,930	3,078,625	0	(223)	0	(223)	0	3,078,402	0	187,278	187,278	100,800	02/15/2041.
428236 AG 8	HEWLETT-PACKARD CO 6.500% 07/01/12	...	07/01/2012.	Various		1,425,000	1,425,000	1,408,042	1,423,863	0	1,137	0	1,137	0	1,425,000	0	0	0	92,625	07/01/2012.
437076 AU 6	HOME DEPOT INC 5.400% 09/15/40	...	03/16/2012.	Bank of America		1,791,888	1,600,000	1,720,992	1,720,525	0	(418)	0	(418)	0	1,720,107	0	71,781	71,781	44,640	09/15/2040.
437185 AC 5	RESIDENTIAL FUNDING MRTGE	...	12/01/2012.	Paydown		522,712	522,712	478,281	504,680	0	18,032	0	18,032	0	522,712	0	0	0	16,269	02/25/2036.
	SEC 2006-HI2 A3 5.790% 02/25/36	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6	...	12/01/2012.	Paydown		127,096	127,096	127,060	126,898	0	198	0	198	0	127,096	0	0	0	3,604	08/20/2028.
	7.520% 08/20/28	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
452308 AM 1	ILLINOIS TOOLWORKS 144A 4.875% 09/15/41	...	03/16/2012.	Deutsche Bank Securities		6,931,925	6,500,000	6,450,770	6,451,093	0	251	0	251	0	6,451,345	0	480,580	480,580	176,922	09/15/2041.
45254N FL 6	IMPAC CMB TRUST 2003-9F 1.210% 07/25/33	...	12/25/2012.	Paydown		100,828	100,828	86,712	89,984	0	10,845	0	10,845	0	100,828	0	0	0	521	07/25/2033.
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	...	12/01/2012.	Paydown		291,579	291,579	286,659	286,701	0	4,878	0	4,878	0	291,579	0	0	0	5,854	08/25/2034.
	4.738% 08/25/34	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
458140 AK 6	INTEL CORP 4.800% 10/01/41	...	03/15/2012.	Bank of America		4,243,800	4,000,000	3,983,220	3,983,329	0	94	0	94	0	3,983,423	0	260,377	260,377	96,533	10/01/2041.
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A	...	12/15/2012.	Paydown		204,552	204,552	204,510	204,513	0	39	0	39	0	204,552	0	0	0	4,218	12/15/2048.

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
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	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
	3.820% 12/15/48	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
46625H AN 0	JP MORGAN CHASE & CO SUB NOTES	...	03/15/2012.	Maturity		2,000,000	2,000,000	2,180,180	2,018,994	0	(18,994)	0	(18,994)	0	2,000,000	0	0	0	66,250	03/15/2012.
	6.625% 03/15/12	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
46625M RC 5	JP MORGAN CHASE COMMERCIAL MOR 2002-C3 B	...	12/01/2012.	Paydown		2,135,165	2,135,165	2,227,578	2,174,864	0	(39,699)	0	(39,699)	0	2,135,165	0	0	0	108,144	07/12/2035.
	5.146% 07/12/35	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
46626A AA 2	JP MORGAN H&Q BUILDING SF	...	12/15/2012.	Redemption 100.0000		710,786	710,786	710,786	710,786	0	0	0	0	0	710,786	0	0	0	28,322	09/15/2017.
	CA 144A PASS THRU CERTS 7.100% 09/15/17	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
46628C AC 2	JP MORGAN ALTRNTVE LOAN TRUST 2006-S2 A2	...	12/01/2012.	Paydown		838,696	838,696	824,019	833,985	0	4,712	0	4,712	0	838,696	0	0	0	25,694	05/25/2036.
	5.810% 05/25/36	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
46629E AA 1	JP MORGAN ALTERNATIVE LOAN TR 2006-A4 A1	...	12/01/2012.	Paydown		840,000	840,000	843,417	839,291	0	709	0	709	0	840,000	0	0	0	26,704	09/25/2036.
	5.950% 09/25/36	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
472319 AA 0	JEFFERIES GROUP INC SENIOR NOTES	...	03/15/2012.	Maturity		12,395,000	12,395,000	12,314,146	12,392,753	0	2,247	0	2,247	0	12,395,000	0	0	0	480,306	03/15/2012.
	7.750% 03/15/12	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
477874 AD 3	JOHN DEERE OWNER TRUST 2009-A A4	...	06/15/2012.	Paydown		2,750,000	2,750,000	2,748,281	2,749,555	0	445	0	445	0	2,750,000	0	0	0	43,622	05/16/2016.
	3.960% 05/16/16	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
482439 AA 4	KCT INTERMODAL	...	08/01/2012.	Redemption 100.0000		185,600	185,600	185,600	185,600	0	0	0	0	0	185,600	0	0	0	12,777	08/01/2018.
	TRANPORTATION GUAR: BUR 6.884% 08/01/18	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
484168 AA 7	KANEB PIPELINE OPERATING	...	02/15/2012.	Maturity		2,700,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	104,625	02/15/2012.
	PART SENIOR NOTES 7.750% 02/15/12	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
485134 BM 1	KANSAS CITY POWER & LIGHT CO	...	03/15/2012.	Morgan Stanley & Co		6,305,340	6,000,000	5,961,480	5,961,688	0	179	0	179	0	5,961,867	0	343,473	343,473	159,000	10/01/2041.
	5.300% 10/01/41	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21	...	09/30/2012.	Redemption 100.0000		113,918	113,918	113,918	113,918	0	0	0	0	0	113,918	0	0	0	6,433	03/29/2021.
49228R AC 7	KERN RIVER FUNDING CORP	...	12/31/2012.	Various		274,510	274,510	271,117	272,932	0	184	0	184	0	273,116	0	1,394	1,394	9,927	07/31/2016.
	144A GUAR KERN RIVER GA 6.676% 07/31/16	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
49327H AE 5	KEYCORP STUDENT LOAN TRUST 2006-A 2A2	...	12/27/2012.	Paydown		1,941,997	1,941,997	1,849,752	1,885,956	0	56,040	0	56,040	0	1,941,997	0	0	0	7,106	06/27/2025.
	0.390% 06/27/25	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
50217B AF 6	LSP ENERGY LP SERIES D 8.160% 07/15/25	...	12/27/2012.	Redemption 100.0000		9,500,000	9,500,000	8,389,921	6,823,660	1,568,676	80,616	0	1,649,292	0	8,472,952	0	1,027,048	1,027,048	1,104,660	07/15/2025.
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33	...	12/17/2012.	Redemption 100.0000		24,790	24,790	24,790	24,790	0	0	0	0	0	24,790	0	0	0	986	06/15/2033.
52176Y AA 2	LEAF II RECEIVABLES FUNDING LL 2010-4 A	...	11/20/2012.	Paydown		778,418	778,418	764,572	770,243	0	8,175	0	8,175	0	778,418	0	0	0	5,334	08/20/2018.
	1.700% 08/20/18	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
52176Y AD 6	LEAF II RECEIVABLES FUNDING LL 2010-4 B	...	12/20/2012.	Paydown		1,160,680	1,160,680	1,128,878	1,132,426	0	28,254	0	28,254	0	1,160,680	0	0	0	44,398	01/20/2019.
	4.000% 01/20/19	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
52465# AZ 8	FLUOR CORPORATION LESSEE	...	12/08/2012.	Redemption 100.0000		195,006	195,006	195,006	195,006	0	0	0	0	0	195,006	0	0	0	7,503	06/08/2021.
	LEGGMASON MTG CER 2001 7.560% 06/08/21	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
52518R BE 5	LEHMAN STRUCTURED	...	12/01/2012.	Paydown		21,520	21,520	20,726	16,523	4,203	794	0	4,997	0	21,520	0	0	0	0	08/26/2024.
	SECURITIES LSSCO 2001-G 0.000% 08/26/24	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
53117C AG 7	LIBERTY PROPERTY LP 6.375% 08/15/12	...	08/15/2012.	Maturity		2,900,000	2,900,000	3,136,466	2,924,622	0	(24,622)	0	(24,622)	0	2,900,000	0	0	0	184,875	08/15/2012.
536885 AA 4	LITIGATION SETTLEMENT	...	10/25/2012.	Paydown		964,184	964,184	909,396	944,971	0	19,213	0	19,213	0	964,184	0	0	0	42,307	01/26/2032.
	MONETIZE FEE TRUST PASS 6.950% 01/26/32	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1	...	12/01/2012.	Paydown		671,509	671,509	674,027	671,969	0	(460)	0	(460)	0	671,509	0	0	0	16,895	12/25/2018.

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
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	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
	5.000% 12/25/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4		12/15/2012.	Paydown		198,311	198,311	198,274	198,292	0	20	0	20	0	198,311	0	0	0	6,818	01/15/2030.
	3.510% 01/15/30					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A		12/20/2012.	Paydown		394,669	394,669	394,663	394,665	0	4	0	4	0	394,669	0	0	0	9,798	07/20/2031.
	4.809% 07/20/31					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A		12/20/2012.	Paydown		855,286	855,286	855,193	855,206	0	80	0	80	0	855,286	0	0	0	15,625	10/20/2032.
	3.540% 10/20/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
57183H FW 6	MARSHALL & ILSLEY CORP MTN SERIES E		01/15/2012.	Call 100.0000		9,925,000	9,925,000	9,925,000	9,925,000	0	0	0	0	0	9,925,000	0	0	0	249,118	07/01/2018.
	5.020% 07/01/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3		12/01/2012.	Paydown		282,705	282,705	228,991	238,435	0	44,270	0	44,270	0	282,705	0	0	0	15,197	12/25/2034.
	5.750% 12/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
577778 BN 2	MACYS RETAIL HLDGS INC 8.000% 07/15/12		03/29/2012.	Call 102.2520		1,738,284	1,700,000	2,044,131	1,724,718	0	(11,063)	0	(11,063)	0	1,713,655	0	24,629	24,629	95,956	07/15/2012.
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1		07/01/2012.	Redemption 100.0000		257,467	257,467	257,467	257,467	0	0	0	0	0	257,467	0	0	0	16,143	01/01/2021.
	8.360% 01/01/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2		07/01/2012.	Various		225,286	225,286	225,286	225,286	0	0	0	0	0	225,286	0	0	0	14,125	01/01/2021.
	8.360% 01/01/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3		07/01/2012.	Redemption 100.0000		206,124	206,124	206,124	206,124	0	0	0	0	0	206,124	0	0	0	12,924	01/01/2021.
	8.360% 01/01/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
589497 AA 4	MEREY SWEENEY LP 144A SENIOR NOTES		12/18/2012.	Redemption 100.0000		153,411	153,411	153,411	153,411	0	0	0	0	0	153,411	0	0	0	10,256	12/18/2019.
	8.850% 12/18/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		10/01/2012.	Paydown		76,850	76,850	76,838	76,850	0	0	0	0	0	76,850	0	0	0	3,944	10/01/2015.
59549W AA 1	MID STATE TRUST SERIES 11 A1		12/15/2012.	Paydown		338,269	338,269	329,385	330,492	0	7,777	0	7,777	0	338,269	0	0	0	9,006	07/15/2038.
	4.864% 07/15/38					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
59560U AA 9	MID-STATE TRUST 2004-1 6.005% 08/15/37		12/01/2012.	Paydown		88,320	88,320	90,377	90,295	0	(1,974)	0	(1,974)	0	88,320	0	0	0	2,878	08/15/2037.
59560W AC 1	MID-STATE TRUST 2010-1 5.250% 12/15/45		12/01/2012.	Paydown		216,240	216,240	216,091	216,085	0	156	0	156	0	216,240	0	0	0	5,957	12/15/2045.
60040# AA 0	MILLENNIUM PIPELINE LLC		12/30/2012.	Redemption 100.0000		50,502	50,502	50,502	50,502	0	0	0	0	0	50,502	0	0	0	2,019	06/30/2027.
	SENIOR SECURED NOTES 5.330% 06/30/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
60685@ AA 2	MO DATA PROPERTY LESSEE		11/11/2012.	Redemption 100.0000		201,838	201,838	201,838	201,838	0	0	0	0	0	201,838	0	0	0	7,152	11/11/2023.
	REUTERS AMERICA INC 5.630% 11/11/23					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
61166W AA 9	MONSANTO CO SENIOR NOTE 7.375% 08/15/12		08/15/2012.	Various		8,225,000	8,225,000	8,176,884	8,220,886	0	4,114	0	4,114	0	8,225,000	0	0	0	606,594	08/15/2012.
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5		12/01/2012.	Paydown		558,448	558,448	557,707	556,867	0	1,581	0	1,581	0	558,448	0	0	0	13,123	11/25/2033.
	5.000% 11/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
61980A AA 1	MOTIVA ENTERPRISES LLC 5.200% 09/15/12		09/15/2012.	Maturity		1,520,000	1,520,000	1,550,400	1,527,204	0	(7,204)	0	(7,204)	0	1,520,000	0	0	0	79,040	09/15/2012.
629568 AW 6	NABORS INDUSTRIES INC 1 4.625% 09/15/21		02/17/2012.	Tax Free Exchange		2,990,100	3,000,000	2,989,620	2,989,954	0	146	0	146	0	2,990,100	0	0	0	0	09/15/2021.
637432 CU 7	NATIONAL RURAL UTILITIES COOP		03/01/2012.	Maturity		4,416,000	4,416,000	4,398,468	4,415,600	0	400	0	400	0	4,416,000	0	0	0	160,080	03/01/2012.
	7.250% 03/01/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
63937W AE 5	NAVISTAR FINANCIAL CORP 2010-A C		05/18/2012.	Paydown		2,000,000	2,000,000	1,984,269	1,991,349	0	8,651	0	8,651	0	2,000,000	0	0	0	51,333	05/18/2018.
	6.160% 05/18/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
65488B AA 7	SOUTHWESTERN ENERGY CO 144A		12/01/2012.	Various		90,000	90,000	89,096	89,473	0	48	0	48	0	89,521	0	479	479	4,826	06/01/2018.
	NOARK PIPELINE FINANCE 7.150% 06/01/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
655844 BE 7	NORFOLK SOUTHERN CORP 1 4.837% 10/01/41		03/16/2012.	Deutsche Bank Securities		1,016,750	1,000,000	1,010,760	1,010,723	0	(13)	0	(13)	0	1,010,710	0	6,040	6,040	25,126	10/01/2041.

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
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	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
66416T AF 2	NORTHEAST GENERATION CO		10/15/2012.	Various		248,594	248,594	261,382	258,487	0	(305)	0	(305)	0	258,183	0	(9,589)	(9,589)	16,430	10/15/2026.
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B		12/01/2012.	Paydown		34,404	34,404	34,404	34,404	0	0	0	0	0	34,404	0	0	0	0	12/15/2026.
	M1 7.180% 12/15/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B		12/01/2012.	Paydown		177,338	177,338	177,338	177,338	0	0	0	0	0	177,338	0	0	0	0	06/15/2032.
	M1 MH 7.620% 06/15/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	SENIOR SECURED SERIES B 8.812% 10/15/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
675748 CF 2	OCWEN RESIDENTIAL MBS CO. 1999-R2 B2		07/01/2012.	Paydown		49,661	49,661	0	0	0	49,661	0	49,661	0	49,661	0	0	0	1,491	06/25/2039.
	6.743% 06/25/39					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
676220 AF 3	OFFICE DEPOT INC 6.250% 08/15/13		03/16/2012.	Call 105.0000		309,750	295,000	294,187	294,837	0	20	0	20	0	294,857	0	14,893	14,893	10,704	08/15/2013.
67740Q AC 0	OHIO NATIONAL FINANCIAL SRVS 144A		07/11/2012.	Call 104.1750		5,208,750	5,000,000	4,825,200	4,937,350	0	25,676	0	25,676	0	4,963,027	0	245,723	245,723	246,944	04/01/2013.
	6.350% 04/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE		12/01/2012.	Redemption 100.0000		2,310	2,310	2,310	2,310	0	0	0	0	0	2,310	0	0	0	131	12/01/2028.
	5.676% 12/01/28					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4		12/01/2012.	Paydown		533,654	533,654	533,653	533,653	0	0	0	0	0	533,654	0	0	0	0	12/15/2031.
	6.810% 12/15/31					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
68240M AE 8	SECURED LIEN HOME OWNER TRUST 1998-1 A-5		12/01/2012.	Paydown		122,165	122,165	122,127	121,818	0	348	0	348	0	122,165	0	0	0	5,528	02/15/2029.
	7.600% 02/15/29					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
68240M AF 5	SECURED LIEN HOME OWNER TRUST 1998-1A M1		06/01/2012.	Paydown		27,694	27,694	26,785	27,565	0	129	0	129	0	27,694	0	0	0	688	02/15/2029.
	7.960% 02/15/29					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
684181 AA 8	ORANGE COGEN FUNDING CORP 144A		12/15/2012.	Redemption 100.0000		131,775	131,775	131,775	131,775	0	0	0	0	0	131,775	0	0	0	6,749	03/15/2022.
	8.175% 03/15/22					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
68619A AP 2	ORIGIN MANUFACTURED HOUSING 2002-A A4		12/01/2012.	Paydown		577,953	577,953	576,204	576,242	0	1,711	0	1,711	0	577,953	0	0	0	22,297	05/15/2032.
	7.170% 05/15/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
69144W AA 9	OXFORD FINANCE FUNDING TRUST 2011-1A A.		04/15/2012.	Paydown		1,106,354	1,106,354	1,106,700	1,106,573	0	(218)	0	(218)	0	1,106,354	0	0	0	8,647	03/15/2017.
	3.750% 03/15/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
69144W AA 9	OXFORD FINANCE FUNDING TRUST 2011-1A A.		04/27/2012.	Redemption 100.3635		102	102	102	102	0	0	0	0	0	102	0	0	0	2,787	03/15/2017.
	3.750% 03/15/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
69144W AA 9	OXFORD FINANCE FUNDING TRUST 2011-1A A.		04/27/2012.	Tax Free Exchange		2,431,202	2,431,000	2,431,760	2,431,480	0	(278)	0	(278)	0	2,431,202	0	0	0	30,388	03/15/2017.
	3.750% 03/15/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
693320 AF 0	PHH CORP MEDIUM TERM NO 7.125% 03/01/13		08/23/2012.	Redemption 103.3550		3,100,650	3,000,000	3,306,300	3,055,164	0	(29,881)	0	(29,881)	0	3,025,283	0	75,367	75,367	209,000	03/01/2013.
69352B AC 8	PPL MONTANA LLC PASS		07/02/2012.	Redemption 100.0000		362,485	362,485	362,485	362,485	0	0	0	0	0	362,485	0	0	0	32,272	07/02/2020.
	THROUGH CERTIFICATES 8.903% 07/02/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
693659 AC 8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15		12/30/2012.	Redemption 100.0000		1,387,000	1,387,000	1,461,582	1,411,571	0	(7,461)	0	(7,461)	0	1,404,110	0	(17,110)	(17,110)	86,720	12/30/2015.
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12		10/15/2012.	Redemption 100.0000		916,950	916,950	594,225	594,225	0	0	0	0	0	594,225	0	322,726	322,726	66,968	12/31/2012.
73316P EZ 9	POPULAR ABS MORTGAGE		12/01/2012.	Paydown		639,238	639,238	644,032	643,714	0	(4,477)	0	(4,477)	0	639,238	0	0	0	22,771	09/25/2035.
	PASS-THRO 2005-4 AF5 5.537% 09/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
73664# AA 8	PORTLAND NATURAL GAS TRANS		12/31/2012.	Redemption 100.0000		358,500	358,500	358,500	358,500	0	0	0	0	0	358,500	0	0	0	13,220	12/31/2018.
	SYS SENIOR SECURED NOTE 5.900% 12/31/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
73763H AR 7	POTLATCH CORP MTN 8.750% 02/01/12		02/01/2012.	Maturity		8,000,000	8,000,000	7,834,790	7,998,867	0	1,133	0	1,133	0	8,000,000	0	0	0	116,667	02/01/2012.
73932# AA 4	POWER MINN 9090 LLC SERIES		10/15/2012.	Redemption 100.0000		101,804	101,804	101,804	101,804	0	0	0	0	0	101,804	0	0	0	6,470	07/15/2027.
	A SENIOR SECURED NOTE 7.170% 07/15/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74112R AA 8	PRESTIGE AUTO REC TRUST 2009-1A A		12/15/2012.	Paydown		821,587	821,587	821,444	821,580	0	7	0	7	0	821,587	0	0	0	23,423	04/15/2017.
	5.670% 04/15/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
74160M CN 0	PRIME MORTGAGE TRUST 2003-3 A5		12/01/2012.	Paydown		2,483,783	2,483,783	2,485,336	2,476,478	0	7,305	0	7,305	0	2,483,783	0	0	0	66,821	01/25/2034.
	5.500% 01/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
743263 AJ 4	PROGRESS ENERGY INC 6.850% 04/15/12		04/15/2012.	Maturity		4,900,000	4,900,000	5,401,221	4,925,233	0	(25,233)	0	(25,233)	0	4,900,000	0	0	0	167,825	04/15/2012.
74730* AH 5	QUAD GRAPHICS INC 7.560% 09/01/15		09/01/2012.	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	37,800	09/01/2015.
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		12/01/2012.	Paydown		227,926	227,926	227,926	227,926	0	0	0	0	0	227,926	0	0	0	7,122	02/26/2036.
	5.825% 02/26/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
74929W AA 0	RBSSP RESECURITIZATION TRUST 2010-7 A		10/20/2012.	Paydown		2,500,000	2,500,000	2,499,707	2,499,766	0	234	0	234	0	2,500,000	0	0	0	46,094	10/20/2013.
	2.950% 10/20/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
74930E AM 1	RBSSP RESECURITIZATION TRUST 2010-12 3A4		12/01/2012.	Paydown		1,248,080	1,248,080	1,258,221	1,251,606	0	(3,526)	0	(3,526)	0	1,248,080	0	0	0	29,505	06/27/2032.
	4.000% 06/27/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
74958D AH 1	RESIDENTIAL FUNDING MTG SEC		12/01/2012.	Paydown		628,107	628,107	597,094	604,112	0	23,995	0	23,995	0	628,107	0	0	0	19,090	10/25/2021.
	I 2006-S10 2A1 5.500% 10/25/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
754427 AA 0	RAVENSWOOD UNIT 04 TRST		07/15/2012.	Redemption 100.0000		233,652	233,652	233,652	233,652	0	0	0	0	0	233,652	0	0	0	14,010	01/15/2019.
	144A GUARANTOR KEYSPA 5.996% 01/15/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
75952A AF 4	RELIANT ENERGY MID-ATLANTIC		07/02/2012.	Redemption 100.0000		783,777	783,777	819,766	797,769	0	(2,081)	0	(2,081)	0	795,688	0	(11,911)	(11,911)	72,397	07/02/2017.
	PW SERIES B PASS THRU C 9.237% 07/02/17					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B		12/01/2012.	Paydown		105,054	105,054	104,561	104,579	0	475	0	475	0	105,054	0	0	0	4,199	10/25/2033.
	6.040% 10/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 AI3		12/01/2012.	Paydown		1,239,250	1,239,250	1,178,642	1,223,921	0	15,329	0	15,329	0	1,239,250	0	0	0	28,532	05/25/2033.
	4.500% 05/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5		12/01/2012.	Paydown		586,534	586,534	585,676	584,951	0	1,583	0	1,583	0	586,534	0	0	0	20,699	08/25/2033.
	5.797% 08/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76110G J3 6	RESIDENTIAL ACCREDIT LOANS 2002-QS11 A8		12/01/2012.	Paydown		1,476,998	1,476,998	1,519,924	1,474,933	0	2,065	0	2,065	0	1,476,998	0	0	0	57,249	08/25/2032.
	6.350% 08/25/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76110V BX 5	RESIDENTIAL FDG MTG SEC 1999-HII A5 HE		12/01/2012.	Paydown		68,243	68,243	68,216	67,960	0	283	0	283	0	68,243	0	0	0	2,684	09/25/2029.
	7.580% 09/25/29					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76111X KA 0	RESIDENTIAL FUNDING MTG SEC		12/01/2012.	Paydown		582,499	582,499	587,357	585,120	0	(2,621)	0	(2,621)	0	582,499	0	0	0	13,522	05/25/2019.
	I 2004-S5 2A1 4.500% 05/25/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76111X QK 2	RESIDENTIAL FUNDING MTG SEC		12/01/2012.	Paydown		2,243,664	2,243,664	2,221,227	2,231,832	0	11,832	0	11,832	0	2,243,664	0	0	0	101,903	12/25/2034.
	I 2004-S9 1A7 5.500% 12/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76111X SD 6	RESIDENTIAL FUNDING MTG SEC		12/01/2012.	Paydown		267,704	267,704	271,719	270,181	0	(2,477)	0	(2,477)	0	267,704	0	0	0	6,821	02/25/2020.
	I 2005-S1 2A1 4.750% 02/25/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76112B DT 4	RESIDENTIAL ASSET MTG		12/01/2012.	Paydown		19,646	19,646	19,645	19,599	0	47	0	47	0	19,646	0	0	0	1,090	10/25/2034.
	PRODUCTS 2004-RS10 AI5 5.550% 10/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS		07/15/2012.	Various		237,685	237,685	276,007	258,985	0	(670)	0	(670)	0	258,315	0	(20,629)	(20,629)	12,072	07/15/2021.
	6.735% 07/15/21					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76169# AC 7	REYES HOLDINGS LLC SENIOR SECURED NOTES		07/31/2012.	Maturity		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	334,400	07/31/2012.
	6.080% 07/31/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A		12/01/2012.	Paydown		370,880	370,880	370,877	370,736	0	144	0	144	0	370,880	0	0	0	7,061	07/20/2027.

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	3.650% 07/20/27					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
808513 AC 9	CHARLES SCHWAB CORP 4.950% 06/01/14		12/21/2012.	Call 106.2210		3,983,288	3,750,000	3,764,558	3,757,461	0	(2,896)	0	(2,896)	0	3,754,565	0	228,722	228,722	195,938	06/01/2014.
811543 B# 3	SEABOARD CORPORATION SENIOR		09/30/2012.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	692,000	09/30/2012.
	NOTES SERIES D 6.920% 09/30/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
81683R AB 0	SEMINOLE TRIBE OF FLORIDA 144A		10/01/2012.	Redemption 100.0000		320,000	320,000	320,000	320,000	0	0	0	0	0	320,000	0	0	0	18,554	10/01/2013.
	5.798% 10/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1		12/20/2012.	Paydown		382,109	382,109	382,038	382,057	0	51	0	51	0	382,109	0	0	0	8,695	07/20/2026.
	4.480% 07/20/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A.		12/20/2012.	Paydown		629,088	629,088	629,683	629,534	0	(446)	0	(446)	0	629,088	0	0	0	11,281	11/20/2025.
	3.510% 11/20/25					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A.		12/20/2012.	Paydown		334,833	334,833	334,798	334,807	0	26	0	26	0	334,833	0	0	0	6,318	11/15/2025.
	3.840% 11/15/25					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A		12/20/2012.	Paydown		246,756	246,756	246,731	246,736	0	20	0	20	0	246,756	0	0	0	4,158	06/20/2018.
	3.350% 06/20/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A		12/01/2012.	Paydown		936,231	936,231	935,706	935,493	0	738	0	738	0	936,231	0	0	0	27,299	05/16/2022.
	6.000% 05/16/22					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B		12/01/2012.	Paydown		234,058	234,058	233,942	233,860	0	198	0	198	0	234,058	0	0	0	9,640	05/16/2022.
	8.475% 05/16/22					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82894* AR 8	J R SIMPLOT COMPANY SERIES		04/03/2012.	Maturity		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	130,680	04/03/2012.
	B SENIOR NOTES 7.920% 04/03/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
83367# AB 5	SOCIETY NATIONAL BANK OHIO		01/29/2012.	Redemption 100.0000		507,704	507,704	507,704	507,704	0	0	0	0	0	507,704	0	0	0	(17,563)	01/29/2012.
	LESSEE-COMMONWEALTH EDI 7.340% 01/29/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A		01/01/2012.	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028.
	5.410% 01/01/28					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
84314# AB 7	SOUTHERN ILLINOIS POWER		12/15/2012.	Redemption 100.0000		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	2,054	06/15/2040.
	COOP SENIOR SECURED NOT 5.750% 06/15/40					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
84314# AC 5	SOUTHERN ILLINOIS POWER		12/15/2012.	Redemption 100.0000		115,385	115,385	115,385	115,385	0	0	0	0	0	115,385	0	0	0	5,769	06/15/2025.
	COOP SENIOR SECURED NOT 5.000% 06/15/25					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
844741 AG 3	SOUTHWEST AIR 93-B 6.260% 09/24/12		09/24/2012.	Redemption 100.0000		60,849	60,849	58,520	60,517	0	332	0	332	0	60,849	0	0	0	3,809	09/24/2012.
844895 AS 1	SOUTHWEST GAS CORPORATION SENIOR NOTES		05/15/2012.	Maturity		6,625,000	6,625,000	6,676,696	6,627,700	0	(2,700)	0	(2,700)	0	6,625,000	0	0	0	252,578	05/15/2012.
	7.625% 05/15/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
852891 AA 8	STANCORP FINANCIAL GROUP SENIOR NOTES		10/01/2012.	Maturity		8,700,000	8,700,000	8,677,270	8,697,718	0	2,282	0	2,282	0	8,700,000	0	0	0	598,125	10/01/2012.
	6.875% 10/01/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
859245 AA 0	STERLING BANK TRUST FSB 2004-1		12/26/2012.	Paydown		0	0	180,440	172,693	0	(172,693)	0	(172,693)	0	0	0	0	0	38,501	04/26/2026.
	2.661% 04/26/26					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2		10/01/2012.	Paydown		31,351	31,351	23,892	23,892	0	7,459	0	7,459	0	31,351	0	0	0	1,356	03/25/2031.
	7.274% 03/25/31					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1		12/01/2012.	Paydown		691,817	691,817	696,313	696,050	0	(4,233)	0	(4,233)	0	691,817	0	0	0	29,761	03/25/2032.
	6.500% 03/25/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
86359A DL 4	STRUCTURED ASSET SECURITIES 2002-23XS A7		12/01/2012.	Paydown		488,429	488,429	499,876	494,444	0	(6,015)	0	(6,015)	0	488,429	0	0	0	16,561	11/25/2032.
	6.580% 11/25/32					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	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
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8	...	12/01/2012.	Paydown		176,884	176,884	176,110	176,187	0	697	0	697	0	176,884	0	0	0	4,978	01/25/2033.
	5.230% 01/25/33	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1..	...	12/01/2012.	Paydown		217,178	217,178	205,776	208,327	0	8,850	0	8,850	0	217,178	0	0	0	7,155	02/25/2020.
	5.500% 02/25/20	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
86359B 5G 2	STRUCTURED ASSET SECURITIES 2005-4XS 3A4	...	12/01/2012.	Paydown		567,397	567,397	565,269	565,379	0	2,017	0	2,017	0	567,397	0	0	0	13,252	03/25/2035.
	4.790% 03/25/35	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
86359B RB 9	STRUCTURED ASSET SECURITIES	...	12/01/2012.	Paydown		246,541	246,541	215,107	223,524	0	23,016	0	23,016	0	246,541	0	0	0	8,643	05/25/2034.
	2004-9XS 1A4A 5.560% 05/25/34	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9	...	12/01/2012.	Paydown		1,519,216	1,519,216	1,471,147	1,492,304	0	26,912	0	26,912	0	1,519,216	0	0	0	38,572	12/25/2034.
	5.250% 12/25/34	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
869434 AB 6	SUTTON BRIDGE FIN LTD 1 7.970% 06/30/22	...	12/30/2012.	Redemption 100.0000		171,330	171,330	171,330	171,330	0	0	0	0	0	171,330	0	0	0	10,241	06/30/2022.
870537 AA 5	SWEETWATER INVESTORS LLC	...	11/15/2012.	Redemption 100.0000		469,366	469,366	469,366	469,366	0	0	0	0	0	469,366	0	0	0	20,781	05/15/2014.
	144A SENIOR SECURED NOT 5.875% 05/15/14..	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
871928 AX 5	CORP BOND BACKED CTF	...	09/15/2012.	Redemption 100.0000		277,769	277,769	334,767	302,264	0	(2,349)	0	(2,349)	0	299,916	0	(22,147)	(22,147)	18,558	09/15/2017.
	AMERICAN GEN CORP 144A 8.125% 09/15/17..	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
872162 AD 4	TAL ADVANTAGE LLC 2010- 4.300% 10/20/25	...	12/23/2012.	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,746	10/20/2025.
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26	...	12/23/2012.	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	6,346	01/20/2026.
875127 AS 1	TAMPA ELECTRIC 6.875% 06/15/12	...	06/15/2012.	Maturity		2,000,000	2,000,000	2,053,880	2,003,293	0	(3,293)	0	(3,293)	0	2,000,000	0	0	0	68,750	06/15/2012.
875127 AU 6	TAMPA ELECTRIC 6.375% 08/15/12	...	08/15/2012.	Maturity		325,000	325,000	322,390	324,784	0	216	0	216	0	325,000	0	0	0	20,719	08/15/2012.
88031J AB 2	TENASKA GEORGIA PARTNERS	...	08/01/2012.	Redemption 100.0000		87,527	87,527	92,852	91,354	0	(50)	0	(50)	0	91,304	0	(3,777)	(3,777)	6,236	02/01/2030.
	SENIOR SECURED BOND 9.500% 02/01/30	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A	...	12/15/2012.	Paydown		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	7,794	06/15/2026.
	4.700% 06/15/26	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
88641T AA 4	TIDEWATER AUTO REC TRUST 2010-A A	...	11/15/2012.	Paydown		647,650	647,650	647,604	647,636	0	14	0	14	0	647,650	0	0	0	18,046	05/15/2017.
	5.920% 05/15/17	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
88732J BB 3	TIME WARNER CABLE 5.500% 09/01/41	...	03/15/2012.	Deutsche Bank Securities		4,153,320	4,000,000	3,958,280	3,958,394	0	91	0	91	0	3,958,485	0	194,835	194,835	114,889	09/01/2041.
89566E AA 6	TRISTATE GEN AND TRANS ASSN	...	01/31/2012.	Redemption 100.0000		409,150	409,150	409,150	409,150	0	0	0	0	0	409,150	0	0	0	12,356	01/31/2018.
	144A PASS THRU CERT SER 6.040% 01/31/18	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A	...	12/12/2012.	Redemption 100.0000		489,078	489,078	489,078	489,078	0	0	0	0	0	489,078	0	0	0	15,202	11/12/2026.
	5.640% 11/12/26	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A	...	12/16/2012.	Paydown		138,787	138,787	138,787	138,787	0	0	0	0	0	138,787	0	0	0	3,996	10/16/2040.
	5.194% 10/16/40	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
90218# AA 3	2020 CALAMOS COURT LLC	...	12/10/2012.	Redemption 100.0000		119,079	119,079	119,079	119,079	0	0	0	0	0	119,079	0	0	0	3,977	05/10/2025.
	LEASE BACKED PASS-THROU 6.000% 05/10/25.	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
902635 AA 9	UNITED CAPITAL MARKETS 2003-A	...	12/25/2012.	Paydown		0	0	75,262	0	0	0	0	0	0	0	0	0	0	64,345	11/08/2027.
	2.300% 11/08/27	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
902905 AK 4	USX CORPORATION 9.375% 02/15/12	...	02/15/2012.	Maturity		2,000,000	2,000,000	1,985,700	1,999,812	0	188	0	188	0	2,000,000	0	0	0	93,750	02/15/2012.
90781# AE 2	UNION PACIFIC RAILROAD COMPANY	...	07/02/2012.	Redemption 100.0000		276,165	276,165	276,165	276,165	0	0	0	0	0	276,165	0	0	0	47,292	07/02/2016.
	4.910% 07/02/16	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES	...	10/01/2011.	Redemption 100.0000		60,000	60,000	41,081	41,081	0	0	0	0	0	41,081	0	18,919	18,919	0	05/31/2020.
	5.000% 05/31/20	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES	...	12/23/2012.	Redemption 100.0000		217,140	217,140	217,140	217,140	0	0	0	0	0	217,140	0	0	0	6,224	09/23/2030.

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
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	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
	5.250% 09/23/30					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
91913Y AD 2	VALERO ENERGY 6.875% 04/15/12		04/15/2012.	Maturity		1,925,000	1,925,000	1,999,498	1,927,998	0	(2,998)	0	(2,998)	0	1,925,000	0	0	0	66,172	04/15/2012.
921796 GR 3	VANDERBILT MORTGAGE 1999 B 1M1		12/01/2012.	Paydown		179,645	179,645	176,681	177,354	0	2,291	0	2,291	0	179,645	0	0	0	7,105	07/07/2029.
	7.415% 07/07/29					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
92718B AA 3	DT AUTO OWNER TRUST 2009-1 A1		09/15/2012.	Paydown		849,314	849,314	849,250	849,304	0	9	0	9	0	849,314	0	0	0	8,834	10/15/2015.
	2.980% 10/15/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
928958 AA 5	WATERFORD 3 FDG-ENTERGY 8.090% 01/02/17		01/02/2012.	Redemption 100.0000		227,161	227,161	227,161	227,161	0	0	0	0	0	227,161	0	0	0	9,189	01/02/2017.
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1		12/01/2012.	Paydown		58,034	58,034	37,722	41,767	0	16,267	0	16,267	0	58,034	0	0	0	797	10/25/2033.
	2.473% 10/25/33					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
92922F JY 5	WASHINGTON MUTUAL 2003-S13 12A3		12/01/2012.	Paydown		2,598,889	2,598,889	2,542,038	2,584,569	0	14,320	0	14,320	0	2,598,889	0	0	0	78,248	01/25/2034.
	5.500% 01/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1		12/01/2012.	Paydown		452,699	452,699	458,075	454,689	0	(1,990)	0	(1,990)	0	452,699	0	0	0	11,062	12/25/2018.
	5.000% 12/25/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1		12/01/2012.	Paydown		93,323	93,323	58,794	66,751	0	26,572	0	26,572	0	93,323	0	0	0	1,272	02/25/2034.
	2.508% 02/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
92922F VE 5	WASHINGTON MUTUAL 2004-S3 3A1		12/01/2012.	Paydown		597,614	597,614	599,481	597,542	0	72	0	72	0	597,614	0	0	0	18,825	07/25/2034.
	6.000% 07/25/34					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES		05/04/2012.	Redemption 100.0000		440,000	440,000	440,000	440,000	0	0	0	0	0	440,000	0	0	0	12,914	05/04/2016.
	5.870% 05/04/16					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
949762 AC 2	WELLS FARGO MBS 2003-10 4.500% 09/25/18		12/01/2012.	Paydown		1,702,235	1,702,235	1,572,439	1,666,557	0	35,678	0	35,678	0	1,702,235	0	0	0	36,625	09/25/2018.
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		12/10/2012.	Redemption 100.0000		208,040	208,040	208,040	208,038	0	2	0	2	0	208,040	0	0	0	8,084	01/10/2024.
	7.530% 01/10/24					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/21		12/05/2012.	Redemption 100.0000		134,746	134,746	134,746	134,746	0	0	0	0	0	134,746	0	0	0	5,477	10/05/2021.
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT		12/10/2012.	Redemption 100.0000		160,527	160,527	160,527	160,527	0	0	0	0	0	160,527	0	0	0	4,630	05/10/2019.
	5.262% 05/10/19					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94978# CA 3	HUBER BROKEN BOW FACILITY		01/02/2012.	Redemption 100.0000		157,755	157,755	157,755	157,755	0	0	0	0	0	157,755	0	0	0	4,898	01/02/2020.
	TR 2004-AMSOUTH GUAR JM 6.210% 01/02/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94978# CB 1	HUBER BROKEN BOW FACILITY		01/02/2012.	Redemption 100.0000		156,578	156,578	156,578	156,578	0	0	0	0	0	156,578	0	0	0	4,862	01/02/2020.
	TR 2004-KEY GUAR JM HUB 6.210% 01/02/20					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94979F AC 0	WELLS FARGO MBS 2003-12 5.000% 11/25/18		12/01/2012.	Paydown		342,780	342,780	342,566	342,120	0	659	0	659	0	342,780	0	0	0	8,106	11/25/2018.
94980K AG 7	WELLS FARGO MBS 2004-4 5.500% 05/25/34		12/01/2012.	Paydown		2,155,917	2,155,917	2,002,645	2,111,508	0	44,409	0	44,409	0	2,155,917	0	0	0	67,856	05/25/2034.
94980Y AG 7	WELLS FARGO MBS 2003-16 4.500% 12/25/18		01/01/2012.	Paydown		47,817	47,817	48,266	47,727	0	90	0	90	0	47,817	0	0	0	179	12/25/2018.
94981A AA 1	WELLS FARGO MBS 2003-14 1A1		12/01/2012.	Paydown		270,441	270,441	270,863	270,270	0	170	0	170	0	270,441	0	0	0	6,247	12/25/2018.
	4.750% 12/25/18					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94981A AC 7	WELLS FARGO MBS 2003-14 4.500% 12/25/18		12/01/2012.	Paydown		544,660	544,660	548,574	545,057	0	(397)	0	(397)	0	544,660	0	0	0	11,920	12/25/2018.
94982C AF 5	WELLS FARGO MB TRST 2004-DD 2A5		12/01/2012.	Paydown		1,154,523	1,154,523	1,129,268	1,146,084	0	8,439	0	8,439	0	1,154,523	0	0	0	17,795	01/25/2035.
	2.610% 01/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94982J AA 1	WELLS FARGO MTG BACKED SEC 2005-6 A1		12/01/2012.	Paydown		3,283,919	3,283,919	3,337,283	3,317,948	0	(34,029)	0	(34,029)	0	3,283,919	0	0	0	90,551	08/25/2035.
	5.250% 08/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8		12/01/2012.	Paydown		15,191	15,191	14,427	14,772	0	420	0	420	0	15,191	0	0	0	393	10/25/2035.
	5.500% 10/25/35					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15.		12/01/2012.	Paydown		547,812	547,812	480,705	494,340	0	53,472	0	53,472	0	547,812	0	0	0	21,347	07/25/2036.
	6.000% 07/25/36					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
961548 AQ 7	WESTVACO CORP DEBENTURE 7.650% 03/15/27		03/15/2012.	Redemption 100.0000		993,000	993,000	1,011,619	1,004,702	0	(104)	0	(104)	0	1,004,598	0	(11,598)	(11,598)	37,982	03/15/2027.
97180* SC 3	WILMINGTON TRUST CO		11/29/2012.	Redemption 100.0000		119,957	119,957	119,957	119,957	0	0	0	0	0	119,957	0	0	0	7,534	11/27/2014.
	LESSEE-A.I LEASING/AIRB 9.030% 11/27/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* SD 1	WILMINGTON TRUST CO		11/29/2012.	Redemption 100.0000		119,957	119,957	119,957	119,957	0	0	0	0	0	119,957	0	0	0	7,510	11/29/2014.
	LESSEE-A.I LEASING/AIRB 9.030% 11/29/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* SE 9	WILMINGTON TRUST CO		11/29/2012.	Redemption 100.0000		119,957	119,957	119,957	119,957	0	0	0	0	0	119,957	0	0	0	7,522	11/28/2014.
	LESSEE-A.I LEASING/AIRB 9.030% 11/28/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* SF 6	WILMINGTON TRUST CO		11/29/2012.	Various		119,957	119,957	119,957	119,957	0	0	0	0	0	119,957	0	0	0	7,510	11/29/2014.
	LESSEE-A.I LEASING/AIRB 9.030% 11/29/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* SG 4	WILMINGTON TRUST CO		11/29/2012.	Various		119,957	119,957	119,957	119,957	0	0	0	0	0	119,957	0	0	0	7,510	11/29/2014.
	LESSEE-A.I LEASING/AIRB 9.030% 11/29/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* SH 2	WILMINGTON TRUST CO		11/29/2012.	Redemption 100.0000		119,957	119,957	119,957	119,957	0	0	0	0	0	119,957	0	0	0	7,522	11/28/2014.
	LESSEE-A.I LEASING/AIRB 9.030% 11/28/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* SR 0	WILMINGTON TRUST CO		06/29/2012.	Various		45,516	45,516	45,516	45,516	0	0	0	0	0	45,516	0	0	0	1,989	06/29/2015.
	LESSEE-AI LEASING/NW/AI 8.740% 06/29/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* SS 8	WILMINGTON TRUST CO		06/29/2012.	Redemption 100.0000		45,516	45,516	45,519	45,518	0	0	0	0	0	45,518	0	(2)	(2)	1,989	06/29/2015.
	LESSEE-AI LEASING/NW/AI 8.740% 06/29/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* ST 6	WILMINGTON TRUST CO		06/29/2012.	Redemption 100.0000		45,516	45,516	45,516	45,516	0	0	0	0	0	45,516	0	0	0	1,989	06/29/2015.
	LESSEE-AI LEASING/NW/AI 8.740% 06/29/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* SU 3	WILMINGTON TRUST CO		06/29/2012.	Redemption 100.0000		45,516	45,516	45,518	45,517	0	0	0	0	0	45,517	0	(1)	(1)	1,989	06/29/2015.
	LESSEE-AI LEASING/NW/AI 8.740% 06/29/15					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* UR 7	WILMINGTON TRUST CO		01/01/2012.	Redemption 100.0000		94,664	94,664	94,664	94,664	0	0	0	0	0	94,664	0	0	0	5,080	01/01/2012.
	LESSEE-TUCSON ELEC/CHRY 10.732% 01/01/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* US 5	WILMINGTON TRUST CO		01/01/2012.	Redemption 100.0000		137,438	137,438	137,438	137,438	0	0	0	0	0	137,438	0	0	0	7,359	01/01/2013.
	LESSEE-TUCSON ELEC/CILC 10.732% 01/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* UT 3	WILMINGTON TRUST CO		01/01/2012.	Redemption 100.0000		56,455	56,455	56,455	56,455	0	0	0	0	0	56,455	0	0	0	3,030	01/01/2012.
	LESSEE-TUCSON ELEC/ENER 10.732% 01/01/12					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* UU 0	WILMINGTON TRUST CO		01/01/2012.	Redemption 100.0000		145,340	145,340	145,340	145,340	0	0	0	0	0	145,340	0	0	0	7,799	01/01/2013.
	LESSEE-TUCSON ELEC/ENSE 10.732% 01/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* UV 8	WILMINGTON TRUST CO		01/01/2012.	Redemption 100.0000		179,562	179,562	179,562	179,562	0	0	0	0	0	179,562	0	0	0	9,636	01/01/2013.
	LESSEE-TUCSON ELEC/NORT 10.732% 01/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* UX 4	WILMINGTON TRUST CO		01/01/2012.	Redemption 100.0000		255,563	255,563	255,563	255,563	0	0	0	0	0	255,563	0	0	0	13,714	01/01/2013.
	LESSEE-TUCSON ELEC/U S 10.732% 01/01/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* YL 6	WILMINGTON TRUST CO		07/27/2012.	Various		1,558,300	1,558,300	1,558,300	1,558,300	0	0	0	0	0	1,558,300	0	0	0	171,894	07/02/2014.
	LESSEE-A I LEASING/GUAR 7.190% 07/02/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* YX 0	WILMINGTON TRUST CO		11/13/2012.	Redemption 100.0000		355,546	355,546	355,546	355,546	0	0	0	0	0	355,546	0	0	0	28,129	12/21/2013.
	GUARANTOR BP CORP N AME 7.740% 12/21/13					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
97180* YY 8	WILMINGTON TRUST CO		01/14/2012.	Redemption 100.0000		194,782	194,782	194,782	194,782	0	0	0	0	0	194,782	0	0	0	6,101	01/14/2014.
	GUARANTOR BP CORP N AME 7.740% 01/14/14					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
10549P AE 1	BROOKFIELD ASSET MGMNT 7.125% 06/15/12..	A.	06/15/2012.	Maturity		10,000,000	10,000,000	9,945,400	9,996,629	0	3,371	0	3,371	0	10,000,000	0	0	0	356,250	06/15/2012.
30217V AC 1	EXPRESS PIPELINE LP LP 144A	A.	12/31/2012.	Various		1,079,524	1,079,524	1,036,294	1,063,823	0	3,058	0	3,058	0	1,066,880	0	12,643	12,643	59,833	12/31/2017.
	7.390% 12/31/17	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
305915 AC 4	XSTRATA CANADA CORP 7.350% 06/05/12	A.	06/05/2012.	Maturity		450,000	450,000	449,433	449,967	0	33	0	33	0	450,000	0	0	0	16,538	06/05/2012.
65656M AA 9	NORTEL NETWORKS 2001-1 11.629% 08/09/16..	A.	12/12/2012.	Paydown		423,661	423,661	290,865	290,908	3,926	128,828	0	132,754	0	423,661	0	0	0	35,200	08/09/2016.
669771 AR 8	TRANSCANADA CORP 8.500% 12/15/12	A.	12/15/2012.	Maturity		3,145,000	3,145,000	3,585,363	3,183,848	0	(38,848)	0	(38,848)	0	3,145,000	0	0	0	267,325	12/15/2012.
878742 AD 7	TECK COMINCO LTD 7.000% 09/15/12	A.	09/15/2012.	Various		2,545,000	2,545,000	2,593,158	2,549,584	0	(4,584)	0	(4,584)	0	2,545,000	0	0	0	178,150	09/15/2012.
89346D AA 5	TRANSALTA CORP 6.750% 07/15/12	A.	07/15/2012.	Maturity		2,925,000	2,925,000	3,067,214	2,935,641	0	(10,641)	0	(10,641)	0	2,925,000	0	0	0	197,438	07/15/2012.
893526 CC 5	TRANS-CANADA PIPELINES 8.625% 05/15/12	A.	05/15/2012.	Maturity		6,000,000	6,000,000	6,030,854	6,001,173	0	(1,173)	0	(1,173)	0	6,000,000	0	0	0	258,750	05/15/2012.
C6573# AC 1	NORTH ATLANTIC REFINING LTD	I..	08/12/2012.	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	53,600	08/12/2014.
	SERIES B GUAR VITOL HOL 6.700% 08/12/14	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
05541V AF 3	BG ENERGY CAPITAL PLC 1 5.125% 10/15/41	F.	03/16/2012.	Morgan Stanley & Co		8,534,640	8,000,000	8,037,840	8,037,734	0	(110)	0	(110)	0	8,037,624	0	497,016	497,016	181,083	10/15/2041.
055450 AC 4	BHP BILLITON FINANCE 8.500% 12/01/12	R	12/01/2012.	Maturity		4,925,000	4,925,000	5,537,227	4,976,786	0	(51,786)	0	(51,786)	0	4,925,000	0	0	0	418,625	12/01/2012.
08055E AD 8	BELO PLC EVST-2 19A 6.750% 02/27/12	F.	02/27/2012.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	168,750	02/27/2012.
15128@ AH 6	CEMEX ESPANA FINANCE LLC	R	11/16/2012.	Redemption 100.0000		4,756,252	4,756,252	4,756,252	4,756,252	0	0	0	0	0	4,756,252	0	0	0	389,644	02/14/2014.
	SERIES A GUAR CEMEX ESP 8.910% 02/14/14	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
21238A AJ 6	CONTROLADORA COMERCIAL 7.000% 06/30/18	F.	08/13/2012.	Call 100.0000		3,095,000	3,095,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	595,000	595,000	132,999	06/30/2018.
219868 AN 6	CORP ANDINA DE FOMENTO	F.	03/15/2012.	Maturity		11,625,000	11,625,000	11,499,548	11,621,477	0	3,523	0	3,523	0	11,625,000	0	0	0	399,609	03/15/2012.
	SUPRANATIONAL BANK 6.875% 03/15/12	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
23406# AA 6	DAK AMERICAS LLC GRUPO	R	12/26/2012.	Redemption 100.0000		1,714,286	1,714,286	1,714,286	1,714,286	0	0	0	0	0	1,714,286	0	0	0	168,381	06/23/2014.
	PETROTEMEX SA DE CV 6.850% 06/23/14	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R	10/12/2012.	Redemption 100.0000		63,788	63,788	63,788	63,788	0	0	0	0	0	63,788	0	0	0	2,385	07/12/2016.
	5.980% 07/12/16	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
83363R AA 5	SOCIEDAD CONC AUTOPISTA	R	12/15/2012.	Redemption 100.0000		625	625	643	637	0	(1)	0	(1)	0	637	0	(12)	(12)	29	12/15/2026.
	CENTRA 144A SENIOR SECU 6.223% 12/15/26	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
880334 AA 5	TENGIZCHEVROIL FINANCE CO 144A	F.	11/15/2012.	Redemption 100.0000		249,773	249,773	251,022	250,113	0	(86)	0	(86)	0	250,026	0	(254)	(254)	9,745	11/15/2014.
	6.124% 11/15/14	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
902118 BM 9	TYCO INTERNATIONAL FINA 4.125% 10/15/14	F.	08/15/2012.	Call 107.6680		1,076,680	1,000,000	996,530	997,995	0	426	0	426	0	998,422	0	78,258	78,258	34,375	10/15/2014.
D3917# AH 1	DEUTZ AG SERIES C 8.195% 03/31/15	F.	07/16/2012.	Redemption 100.0000		174,551	174,551	0	147	0	3	0	3	0	150	0	174,401	174,401	24,153	03/31/2015.
D7625# AB 8	SOLARWORLD AG SENIOR UNSECURED NOTES	F.	05/25/2012.	Redemption 87.0000		2,610,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(390,000)	(390,000)	77,257	12/21/2016.
	6.020% 12/21/16	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
F1068# AA 5	BONDUELLE SCA SENIOR NO 8.530% 06/07/12.	R	06/07/2012.	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	34,120	06/07/2012.
G3157# AB 0	EUROPEAN METAL RECYCLING LMTD	F.	12/17/2012.	Redemption 100.0000		272,727	272,727	272,727	272,727	0	0	0	0	0	272,727	0	0	0	12,545	12/17/2022.
	4.600% 12/17/22	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
G3651@ AA 5	QUINN MANUFACTURING GROUP HOLD PIK	F.	11/07/2012.	Redemption 100.0000		159,816	159,816	22,924	22,924	729	(558)	0	171	0	23,094	0	136,722	136,722	0	12/02/2016.
	0.000% 12/02/16	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
G3652@ AA 4	QUINN MANUFACTURING GROUP HOLD	F.	11/14/2012.	Redemption 100.0000		64,461	64,461	64,461	64,461	0	0	0	0	0	64,461	0	0	0	5,191	12/02/2016.
	8.553% 12/02/16	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
G4939@ AA 7	IRISH FOOD PROCESSORS	F.	12/22/2012.	Redemption 100.0000		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	8,557	12/22/2015.
	SENIOR GUARANTEED NOTES 5.990% 12/22/15	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	
G9284# AJ 6	VITOL FINANCE LTD GUAR	R	06/28/2012.	Redemption 100.0000		214,286	214,286	214,286	214,286	0	0	0	0	0	214,286	0	0	0	7,982	06/28/2012.
	VITOL HOLDING BV AND SA 7.450% 06/28/12	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Q1403* AD 5	BLUESCOPE STEEL LIMITED 8.210% 06/30/18...	F.	05/08/2012.	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	272,964	06/30/2018.
3899999.	Total - Bonds - Industrial and Miscellaneous					493,451,528	489,425,341	489,420,455	485,272,951	1,583,658	612,544	30,884	2,165,318	0	487,438,269	0	6,013,256	6,013,256	21,124,086	XXX
8399997.	Total - Bonds - Part 4					552,424,738	548,398,551	548,714,185	545,336,934	1,583,658	(434,835)	30,884	1,117,939	0	546,454,869	0	5,969,867	5,969,867	24,015,589	XXX
8399998.	Total - Bonds - Summary Item from Part 5					53,205,831	52,025,599	52,285,847	0	0	(168,104)	0	(168,104)	0	52,117,745	0	1,088,086	1,088,086	650,891	XXX
8399999.	Total - Bonds					605,630,569	600,424,150	601,000,032	545,336,934	1,583,658	(602,939)	30,884	949,835	0	598,572,614	0	7,057,953	7,057,953	24,666,480	XXX
Preferred Stocks - Industrial and Miscellaneous																				
36186R 20 9	ALLY FINANCIAL INC 144A		02/16/2012.	Tax Free Exchange	187.000	187,000	0.00	187,000	134,050	52,950	0	0	52,950	0	187,000	0	0	0	3,273	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					187,000	XXX	187,000	134,050	52,950	0	0	52,950	0	187,000	0	0	0	3,273	XXX
8999997.	Total - Preferred Stocks - Part 4					187,000	XXX	187,000	134,050	52,950	0	0	52,950	0	187,000	0	0	0	3,273	XXX
8999999.	Total - Preferred Stocks					187,000	XXX	187,000	134,050	52,950	0	0	52,950	0	187,000	0	0	0	3,273	XXX
Common Stocks - Industrial and Miscellaneous																				
000000 00 0	GLOBAL ENERGY INC		06/05/2012.	Direct	10,000.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
740884 10 1	PRESIDENTIAL LIFE CORP		12/31/2012.	Direct	100.000	1,400	XXX	1,483	999	484	0	0	484	0	1,483	0	(83)	(83)	31	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					1,400	XXX	1,483	999	484	0	0	484	0	1,483	0	(83)	(83)	31	XXX
9799997.	Total - Common Stocks - Part 4					1,400	XXX	1,483	999	484	0	0	484	0	1,483	0	(83)	(83)	31	XXX
9799999.	Total - Common Stocks					1,400	XXX	1,483	999	484	0	0	484	0	1,483	0	(83)	(83)	31	XXX
9899999.	Total - Preferred and Common Stocks					188,400	XXX	188,483	135,049	53,434	0	0	53,434	0	188,483	0	(83)	(83)	3,304	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					605,818,969	XXX	601,188,515	545,471,983	1,637,092	(602,939)	30,884	1,003,269	0	598,761,097	0	7,057,870	7,057,870	24,669,784	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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - U.S. Government																				
38375C BD 1	GNMA 2012-57 DA 5.465% 04/20/42	...	08/03/2012	KGS - Alpha Capital	12/01/2012	Paydown	1,537,029	1,682,086	1,537,029	1,537,029	0	(145,057)	0	(145,057)	0	0	0	0	15,996	1,630
0599999.	Total - Bonds - U.S. Government						1,537,029	1,682,086	1,537,029	1,537,029	0	(145,057)	0	(145,057)	0	0	0	0	15,996	1,630
Bonds - U.S. States, Territories and Possessions																				
49130T PQ 3	KENTUCKY ST HSG CORP	...	06/06/2012	Citi	12/03/2012	Redemption 100.0000	180,000	180,000	180,000	180,000	0	0	0	0	0	0	0	0	2,611	0
	HSG REV 2012 SERIES A 4.268% 01/01/28	...					0	0	0	0	0	0	0	0	0	0	0	0	0	0
56052E 3M 8	MAINE ST HSG AUTH MTG	...	04/27/2012	Citi	11/27/2012	Redemption 100.0000	65,000	65,000	65,000	65,000	0	0	0	0	0	0	0	0	1,278	0
	PUR 2012 SERIES A-1 4.000% 11/15/24	...					0	0	0	0	0	0	0	0	0	0	0	0	0	0
1799999.	Total - Bonds - U.S. States, Territories & Possessions						245,000	245,000	245,000	245,000	0	0	0	0	0	0	0	0	3,889	0
Bonds - U.S. Special Revenue and Special Assessment																				
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38	...	08/06/2012	U B S	12/01/2012	Paydown	60,355	65,372	60,355	60,355	0	(5,017)	0	(5,017)	0	0	0	0	441	170
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30	...	10/05/2012	Wells Fargo Securities	12/01/2012	Paydown	35,700	39,242	35,700	35,700	0	(3,542)	0	(3,542)	0	0	0	0	156	101
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35	...	08/06/2012	Goldman Sachs & Co	12/01/2012	Paydown	45,802	49,552	45,802	45,802	0	(3,750)	0	(3,750)	0	0	0	0	335	36
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35	...	10/05/2012	Citi	12/01/2012	Paydown	37,558	39,571	37,558	37,558	0	(2,013)	0	(2,013)	0	0	0	0	141	91
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32	...	02/01/2012	Interest Capitalization	08/01/2012	Paydown	115	115	115	115	0	0	0	0	0	0	0	0	3	0
46637Q AA 4	JP MORGAN TAX EXPT	...	07/30/2012	J P Morgan & Co	12/01/2012	Paydown	1,974,501	2,022,262	1,974,501	1,974,501	0	(47,761)	0	(47,761)	0	0	0	0	14,424	3,388
	PASS THR TR 2012-AMT1 A 3.000% 01/27/38	...					0	0	0	0	0	0	0	0	0	0	0	0	0	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						2,154,031	2,216,114	2,154,031	2,154,031	0	(62,083)	0	(62,083)	0	0	0	0	15,500	3,786
Bonds - Industrial and Miscellaneous																				
05463S AA 5	AXIS EQUIPMENT FIN REC 2012-1A A	...	03/21/2012	Nomura Securities	12/20/2012	Paydown	1,317,808	1,283,650	1,317,808	1,317,808	0	34,158	0	34,158	0	0	0	0	6,671	0
	1.250% 03/20/15	...					0	0	0	0	0	0	0	0	0	0	0	0	0	0
05564E BM 7	BRE PROPERTIES INC 3.375% 01/15/23	...	08/28/2012	Various	10/31/2012	Morgan Stanley & Co	3,000,000	2,982,290	3,013,890	2,982,581	0	291	0	291	0	0	31,309	31,309	23,063	1,688
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A	...	09/06/2012	BB&T Capital Markets	12/02/2012	Paydown	82,010	82,010	82,010	82,010	0	0	0	0	0	0	0	0	306	0
	2.660% 12/02/27	...					0	0	0	0	0	0	0	0	0	0	0	0	0	0
126185 AA 5	CPS AUTO TRUST 2012-A A	...	03/13/2012	Citi	12/15/2012	Paydown	695,116	695,029	695,116	695,116	0	87	0	87	0	0	0	0	6,924	0
	2.780% 06/17/19	...					0	0	0	0	0	0	0	0	0	0	0	0	0	0
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4	...	05/07/2012	Wells Fargo Securities	12/01/2012	Paydown	104,180	101,966	104,180	104,180	0	2,214	0	2,214	0	0	0	0	2,256	138
	5.308% 08/25/35	...					0	0	0	0	0	0	0	0	0	0	0	0	0	0
151020 AE 4	CELGENE CORP 3.950% 10/15/20	...	04/23/2012	RBC Capital Markets	11/01/2012	Credit Suisse	3,000,000	3,149,520	3,263,700	3,141,341	0	(8,179)	0	(8,179)	0	0	122,359	122,359	66,163	3,621
151020 AH 7	CELGENE CORP 3.250% 08/15/22	...	08/06/2012	Bank of America	11/02/2012	Credit Suisse	1,000,000	999,490	1,024,420	999,502	0	12	0	12	0	0	24,918	24,918	7,944	0
205887 BJ 0	CONAGRA INC 3.250% 09/15/22	...	09/10/2012	J P Morgan & Co	11/08/2012	Barclays Capital Inc	1,000,000	994,420	1,018,990	994,501	0	81	0	81	0	0	24,489	24,489	5,507	0
208245 AA 8	CONN FUNDING II LP 2012-AA A	...	04/26/2012	Jeffries & Co	12/15/2012	Paydown	1,260,506	1,252,554	1,260,506	1,260,506	0	7,952	0	7,952	0	0	0	0	15,753	0
	4.000% 04/15/16	...					0	0	0	0	0	0	0	0	0	0	0	0	0	0
25179M AP 8	DEVON ENERGY CORPORATION	...	05/08/2012	Various	11/02/2012	Citigroup	4,500,000	4,493,400	4,710,195	4,493,673	0	273	0	273	0	0	216,522	216,522	70,281	0
	3.250% 05/15/22	...					0	0	0	0	0	0	0	0	0	0	0	0	0	0
294751 DQ 2	EQUITY ONE ABS INC 2004-1 AF4	...	03/08/2012	Janney Montgomery Scott	11/01/2012	Paydown	226,940	227,505	226,940	226,940	0	(565)	0	(565)	0	0	0	0	3,987	315
	4.145% 04/25/34	...					0	0	0	0	0	0	0	0	0	0	0	0	0	0
345397 VY 6	FORD MOTOR CREDIT 2011-1	...	06/06/2012	Tax Free Exchange	09/21/2012	Tax Free Exchange	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	0	0
	4.207% 04/15/16	...					0	0	0	0	0	0	0	0	0	0	0	0	0	0
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A	...	06/20/2012	Credit Suisse	12/20/2012	Paydown	347,291	347,242	347,291	347,291	0	48	0	48	0	0	0	0	2,595	0
	2.510% 05/20/30	...					0	0	0	0	0	0	0	0	0	0	0	0	0	0

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B		06/20/2012	Credit Suisse	12/20/2012	Paydown	231,527	231,511	231,527	231,527	0	16	0	16	0	0	0	0	2,412	0
	3.500% 05/20/30						0	0	0	0	0	0	0	0	0	0	0	0	0	0
60871R AC 4	MOLSON COORS BREWING CO		04/27/2012	Bank of America	10/25/2012	Morgan Stanley & Co	5,000,000	5,045,450	5,312,150	5,043,556	0	(1,894)	0	(1,894)	0	0	268,594	268,594	86,042	0
	3.500% 05/01/22						0	0	0	0	0	0	0	0	0	0	0	0	0	0
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A		04/19/2012	Guggenheim Capital	12/15/2012	Paydown	1,025,046	1,023,785	1,025,046	1,025,046	0	1,261	0	1,261	0	0	0	0	15,385	0
	3.900% 03/15/17						0	0	0	0	0	0	0	0	0	0	0	0	0	0
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A		04/27/2012	Tax Free Exchange	12/15/2012	Paydown	545,390	545,435	545,390	545,390	0	(45)	0	(45)	0	0	0	0	8,186	0
	3.900% 03/15/17						0	0	0	0	0	0	0	0	0	0	0	0	0	0
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A		10/16/2012	Credit Suisse	12/01/2012	Paydown	129,419	129,403	129,419	129,419	0	15	0	15	0	0	0	0	141	0
	2.000% 09/20/29						0	0	0	0	0	0	0	0	0	0	0	0	0	0
786514 BU 2	SAFEWAY INC 4.750% 12/01/21		07/13/2012	Goldman Sachs & Co	11/07/2012	Bank of America	3,800,000	3,731,372	3,901,460	3,733,416	0	2,044	0	2,044	0	0	168,044	168,044	81,225	23,565
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B		07/11/2012	Credit Suisse	12/20/2012	Paydown	1,121,493	1,121,409	1,121,493	1,121,493	0	85	0	85	0	0	0	0	9,546	0
	3.420% 03/20/29						0	0	0	0	0	0	0	0	0	0	0	0	0	0
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A		03/14/2012	Deutsche Bank Securities	12/20/2012	Paydown	364,550	364,473	364,550	364,550	0	77	0	77	0	0	0	0	4,022	0
	2.840% 11/20/28						0	0	0	0	0	0	0	0	0	0	0	0	0	0
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A		11/09/2012	Barclays Capital Inc	12/15/2012	Paydown	184,039	183,539	184,039	184,039	0	500	0	500	0	0	0	0	429	0
	3.000% 03/17/25						0	0	0	0	0	0	0	0	0	0	0	0	0	0
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B		11/09/2012	Barclays Capital Inc	12/15/2012	Paydown	73,616	73,600	73,616	73,616	0	16	0	16	0	0	0	0	255	0
	4.450% 03/17/25						0	0	0	0	0	0	0	0	0	0	0	0	0	0
85171W AA 1	SPRINGLEAF MORTGAGE LOAN TRUST 2012-2A A		07/31/2012	Bank of America	12/01/2012	Paydown	242,444	242,416	242,444	242,444	0	27	0	27	0	0	0	0	1,333	551
	2.220% 10/25/57						0	0	0	0	0	0	0	0	0	0	0	0	0	0
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A		05/16/2012	Wells Fargo Securities	12/14/2012	Paydown	175,000	174,978	175,000	175,000	0	22	0	22	0	0	0	0	2,292	0
	4.210% 05/14/27						0	0	0	0	0	0	0	0	0	0	0	0	0	0
94973V AX 5	WELLPOINT INC 3.125% 05/15/22		05/03/2012	Various	10/26/2012	Barclays Capital Inc	5,000,000	4,975,420	5,051,050	4,976,454	0	1,034	0	1,034	0	0	74,596	74,596	75,521	174
96032T AA 4	WESTGATE RESORTS 2012-2A A	E.	09/14/2012	Amherst Securities	12/01/2012	Paydown	229,831	229,831	229,831	229,831	0	0	0	0	0	0	0	0	589	0
	3.000% 01/20/25						0	0	0	0	0	0	0	0	0	0	0	0	0	0
96950F AJ 3	WILLIAMS PARTNER LP 3.350% 08/15/22		08/10/2012	Various	11/05/2012	Credit Suisse	5,000,000	5,021,970	5,130,600	5,021,539	0	(431)	0	(431)	0	0	109,061	109,061	39,083	279
067901 AJ 7	BARRICK GOLD CORP 144A 3.850% 04/01/22	A.	03/29/2012	J P Morgan & Co	06/14/2012	Tax Free Exchange	2,000,000	1,998,860	1,998,877	1,998,877	0	17	0	17	0	0	0	0	0	0
03512T AC 5	ANGLOGOLD HOLDINGS PLC 5.125% 08/01/22	F.	07/26/2012	Various	11/07/2012	Barclays Capital Inc	5,000,000	5,006,860	5,054,900	5,006,706	0	(154)	0	(154)	0	0	48,194	48,194	73,316	0
12479L AA 8	CAI 2012-1A A 2012-1A A	F.	10/10/2012	Bank of America	12/25/2012	Paydown	50,000	49,989	50,000	50,000	0	11	0	11	0	0	0	0	255	0
	3.470% 10/25/27						0	0	0	0	0	0	0	0	0	0	0	0	0	0
227170 AC 1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A	F.	05/18/2012	Deutsche Bank Securities	12/18/2012	Paydown	175,000	174,978	175,000	175,000	0	22	0	22	0	0	0	0	2,231	0
	4.210% 05/18/27						0	0	0	0	0	0	0	0	0	0	0	0	0	0
37952U AA 1	SEACO CONTAINER 2012-1A A	F.	07/25/2012	Deutsche Bank Securities	12/17/2012	Paydown	208,333	208,292	208,333	208,333	0	41	0	41	0	0	0	0	1,793	0
	4.110% 07/17/27						0	0	0	0	0	0	0	0	0	0	0	0	0	0
3899999.	Total - Bonds - Industrial and Miscellaneous						48,089,539	48,142,647	49,269,771	48,181,685	0	39,036	0	39,036	0	0	1,088,086	1,088,086	615,506	30,331
8399998.	Total - Bonds						52,025,599	52,285,847	53,205,831	52,117,745	0	(168,104)	0	(168,104)	0	0	1,088,086	1,088,086	650,891	35,747
9999999.	Total - Bonds, Preferred and Common Stocks							52,285,847	53,205,831	52,117,745	0	(168,104)	0	(168,104)	0	0	1,088,086	1,088,086	650,891	35,747

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 Identifi-cation	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
Common Stocks - U.S. Life Insurer									
67740* 10 4	Ohio National Life Assurance Corporation		89206	2ciB1	...NO	0	326,398,297	3,200.000	100.0
63763# 10 1	National Security Life and Annuity Co		85472	2ciB1	...NO	0	24,965,583	10,000.000	100.0
000000 00 0	Montgomery Re		13575	2ciB1	...NO	0	100,106,797	250,000.000	100.0
1299999.	Total - Common Stocks - U.S. Life Insurer					0	451,470,677	XXX	XXX
Common Stocks - Other Affiliates									
67741# 10 9	Ohio National Equities, Inc.		00000	2ciB2		0	8,370,239	3,330.000	100.0
68215@ 10 6	The O. N. Equity Sales Co.		00000	2ciB2		0	4,183,411	3,360.000	100.0
67741@ 10 1	Ohio National Investment, Inc.		00000	2ciB2		0	0	10.000	100.0
000000 00 0	Kenwood Re, Inc.		00000	2ciB2		0	241,585	250,000.000	100.0
1799999.	Total - Common Stocks - Other Affiliates					0	12,795,235	XXX	XXX
1899999.	Total - Common Stocks					0	464,265,912	XXX	XXX
1999999.	Total - Preferred and Common Stock					0	464,265,912	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: $.....830,525,460.

2. Total amount of intangible assets nonadmitted $.....0.

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 Identifi-cation	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
Preferred Stocks					
68214@ 10 7	O. N. Investment Management Company	O. N. Equity Sales Company	0	362,500.000	100.0
0199999.	Total - Preferred Stock		0	XXX	XXX
0399999.	Total - Preferred and Common Stock		0	XXX	XXX

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 Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																				
	US TREASURY NOTE		..	12/31/2012.	US BANCORP	01/02/2013.	215,000,000	0	0	0	0	215,000,000	215,000,000	0	0	0.050	0.000	MAT	73,507	299
0199999. U.S. Government Bonds - Issuer Obligations							215,000,000	0	0	0	0	215,000,000	215,000,000	0	0	XXX	XXX	XXX	73,507	299
0599999. Total - U.S. Government Bonds							215,000,000	0	0	0	0	215,000,000	215,000,000	0	0	XXX	XXX	XXX	73,507	299
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	FIRST AMERICAN TREASURY		..	09/10/2010.	DIRECT	01/02/2013.	19,396,479	0	0	0	0	19,396,479	19,396,479	0	0	0.000	0.000	MAT	0	0
	US BANCORP		..	12/31/2012.	US BANCORP	01/02/2013.	19,999,917	0	0	0	0	20,000,000	19,999,833	0	0	0.150	0.000	MAT	17,833	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							39,396,396	0	0	0	0	39,396,479	39,396,312	0	0	XXX	XXX	XXX	17,833	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							39,396,396	0	0	0	0	39,396,479	39,396,312	0	0	XXX	XXX	XXX	17,833	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations							254,396,396	0	0	0	0	254,396,479	254,396,312	0	0	XXX	XXX	XXX	91,340	299
8399999. Subtotals - Bonds							254,396,396	0	0	0	0	254,396,479	254,396,312	0	0	XXX	XXX	XXX	91,340	299
9199999. Total - Short-Term Investments							254,396,396	0	0	0	0	XXX	254,396,312	0	0	XXX	XXX	XXX	91,340	299

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 of 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 Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/03/2017	370	532,149	1,438.0000	216,283	0	0	103,520		103,520	(27,118)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/31/2017	375	517,766	1,381.0000	205,656	0	0	95,054		95,054	(27,132)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	133,749		133,749	(23,230)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	36,268		36,268	(7,364)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	222,437		222,437	(54,296)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	199,639		199,639	(38,632)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	20,581		20,581	(4,151)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204	0	0	249,000		249,000	(100,956)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	89,000		89,000	(16,959)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	88,260		88,260	(45,085)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2014	1,580	1,811,944	1,147.0000	623,394	0	0	74,606		74,606	(168,766)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2015	1,985	2,518,568	1,269.0000	948,161	0	0	262,330		262,330	(228,582)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	25,217		25,217	(6,107)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	81,004		81,004	(17,197)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567	0	0	99,113		99,113	(40,567)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	30,710		30,710	(12,126)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	60,868		60,868	(18,149)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2016	810	1,214,190	1,499.0000	509,129	0	0	239,721		239,721	(84,848)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995	0	0	134,867		134,867	(25,562)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2017	545	851,524	1,562.0000	362,705	0	0	198,248		198,248	(47,448)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	79,547		79,547	(23,840)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2014	1,285	1,504,992	1,171.0000	529,298	0	0	81,981		81,981	(143,156)	0	0	0	N/A		N/A

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 of 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 Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
S & P 500 EUROPEAN PUTS 06/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2015	1,870	2,555,168	1,366.0000	1,012,094	0	0	344,761		344,761	(224,510)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	06/30/2016	255	345,780	1,356.0000	136,150	0	0	56,431		56,431	(21,778)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2017	300	464,307	1,548.0000	196,568	0	0	106,252		106,252	(26,799)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	07/29/2016	545	739,020	1,356.0000	290,971	0	0	122,310		122,310	(45,611)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2015	655	815,082	1,244.0000	303,606	0	0	91,039		91,039	(71,146)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2017	400	624,972	1,562.0000	265,607	0	0	145,779		145,779	(35,091)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	80,492		80,492	(30,281)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159	0	0	130,713		130,713	(41,366)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	08/31/2017	550	851,230	1,548.0000	359,756	0	0	197,219		197,219	(47,458)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	40,242		40,242	(14,758)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	155,029		155,029	(17,188)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	09/30/2014	2,110	2,780,136	1,318.0000	1,069,095	0	0	258,465		258,465	(273,394)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	09/30/2015	980	1,232,840	1,258.0000	448,262	0	0	142,607		142,607	(86,324)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	09/30/2015	480	610,560	1,272.0000	231,924	0	0	75,598		75,598	(52,419)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719	0	0	144,744		144,744	(48,406)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	76,565		76,565	(9,897)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202	0	0	27,459		27,459	(26,574)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759	0	0	155,216		155,216	(48,915)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	283,108		283,108	(34,282)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	97,555		97,555	(12,265)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	48,197		48,197	(5,872)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972	0	0	134,968		134,968	(59,638)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035	0	0	74,964		74,964	(22,120)	0	0	0	N/A		N/A

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 of 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 Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
S & P 500 EUROPEAN PUTS 11/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	81,035		81,035	(8,963)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	104,357		104,357	(18,675)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2013	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2013	735	726,327	988.2000	220,437	0	0	12,296		12,296	(55,185)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2014	1,990	2,573,468	1,293.0000	978,823	0	0	253,846		253,846	(244,389)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2015	630	857,430	1,361.0000	339,097	0	0	130,451		130,451	(69,419)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	170,570		170,570	(92,328)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	59,761		59,761	(12,183)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	279,761		279,761	(107,516)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	117,428		117,428	(45,127)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	123,515		123,515	(44,446)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	03/31/2020	315	343,164	1,089.0000	93,410	0	0	63,211		63,211	(17,592)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	04/30/2020	250	272,353	1,089.0000	74,010	0	0	50,345		50,345	(13,825)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/29/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	25,340		25,340	(7,437)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	22,661		22,661	(6,543)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 7/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	07/31/2020	105	110,180	1,049.0000	30,864	0	0	19,913		19,913	(5,672)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	08/31/2020	120	125,920	1,049.0000	35,348	0	0	22,904		22,904	(6,415)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	09/30/2020	20	22,824	1,141.0000	4,658	0	0	4,623		4,623	(1,185)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	10/30/2020	25	29,582	1,183.0000	6,185	0	0	6,219		6,219	(1,474)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	11/30/2020	45	53,125	1,181.0000	11,122	0	0	11,195		11,195	(2,623)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	12/31/2020	65	81,747	1,258.0000	17,796	0	0	18,296		18,296	(3,750)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 1/29/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	01/29/2021	75	96,459	1,286.0000	21,324	0	0	22,098		22,098	(4,264)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 2/26/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	02/26/2021	95	126,086	1,327.0000	28,446	0	0	29,789		29,789	(5,313)	0	0	0	N/A		N/A

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 of 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 Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
S & P 500 EUROPEAN PUTS 3/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	.05/18/2011	.03/31/2021	155	205,504	1,326.0000	46,387	0	0	48,664		48,664	(8,561)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	.05/18/2011	.04/30/2021	120	163,633	1,364.0000	37,620	0	0	39,817		39,817	(6,491)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/28/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	.01/25/2012	.05/28/2021	393	494,237	1,257.6000	0	145,214	0	114,452		114,452	(30,762)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	.01/25/2012	.06/30/2021	621	780,970	1,257.6000	0	230,056	0	181,486		181,486	(48,570)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 7/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	.01/25/2012	.07/30/2021	203	255,293	1,257.6000	0	75,313	0	59,434		59,434	(15,878)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	.01/25/2012	.08/31/2021	223	280,445	1,257.6000	0	83,041	0	65,612		65,612	(17,429)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	.01/25/2012	.09/30/2021	114	143,366	1,257.6000	0	42,517	0	33,619		33,619	(8,898)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/29/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	.01/25/2012	.10/29/2021	211	265,354	1,257.6000	0	78,819	0	62,347		62,347	(16,472)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	.01/25/2012	.11/30/2021	235	295,536	1,257.6000	0	88,085	0	69,755		69,755	(18,330)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	.01/25/2012	.12/31/2021	517	650,179	1,257.6000	0	194,165	0	153,891		153,891	(40,273)	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										17,437,316	937,209	0	8,054,126	XXX	8,054,126	(3,403,351)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										17,437,316	937,209	0	8,054,126	XXX	8,054,126	(3,403,351)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										17,437,316	937,209	0	8,054,126	XXX	8,054,126	(3,403,351)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										17,437,316	937,209	0	8,054,126	XXX	8,054,126	(3,403,351)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										17,437,316	937,209	0	8,054,126	XXX	8,054,126	(3,403,351)	0	0	0	0	XXX	XXX
1449999. TOTAL										17,437,316	937,209	0	8,054,126	XXX	8,054,126	(3,403,351)	0	0	0	0	XXX	XXX

Sch. DB-Pt. A-Sn. 2
NONE

SCHEDULE DB - PART B - SECTION 1

Futures 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 Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (a)
Short Futures																			
Hedging Other																			
BPH3	(2,316)	(1,447,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	160.7013	162.4000	(2,458,800)	(2,458,800)	(2,458,800)	(2,458,800)	0	0	(2,779,200)	N/A
VGH3	(3,311)	(43,652)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	EUR	.12/19/2012	2,647.2696	2,615.0000	1,408,631	1,408,631	1,408,631	1,408,631	0	0	(8,861,401)	N/A
ECH3	(703)	#########	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	1.2959	1.3208	(2,184,819)	(2,184,819)	(2,184,819)	(2,184,819)	0	0	(1,581,750)	N/A
ZH3	(2,499)	(40,621)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	LIF	.12/19/2012	5,928.1523	5,848.0000	3,255,868	3,255,868	3,255,868	3,255,868	0	0	(12,186,374)	N/A
JYH3	(293)	(366,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2013	CME	.12/11/2012	121.0935	115.5000	2,048,619	2,048,619	2,048,619	2,048,619	0	0	(659,250)	N/A
NQH3	(2,107)	(42,140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/17/2012	2,651.0206	2,655.2500	(178,226)	(178,226)	(178,226)	(178,226)	0	0	(4,214,000)	N/A
NKH3	(368)	(4,256)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.03/08/2013	OSE	.12/11/2012	9,552.7253	10,390.0000	(3,563,441)	(3,563,441)	(3,563,441)	(3,563,441)	0	0	(1,659,862)	N/A
TAH3	(2,545)	(254,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	NYF	.12/17/2012	823.1900	846.6000	(5,957,855)	(5,957,855)	(5,957,855)	(5,957,855)	0	0	(10,180,000)	N/A
ESH3	(3,521)	(176,050)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,423.7192	1,420.1000	637,163	637,163	637,163	637,163	0	0	(12,323,500)	N/A
1349999. Total-Short Futures-Hedging Other												(6,992,860)	(6,992,860)	(6,992,860)	(6,992,860)	0	0	(54,445,337)	XXX
1389999. Total-Short Futures												(6,992,860)	(6,992,860)	(6,992,860)	(6,992,860)	0	0	(54,445,337)	XXX
1409999. Total-Hedging Other												(6,992,860)	(6,992,860)	(6,992,860)	(6,992,860)	0	0	(54,445,337)	XXX
1449999. TOTAL												(6,992,860)	(6,992,860)	(6,992,860)	(6,992,860)	0	0	(54,445,337)	XXX

Broker Name	Net Cash Deposits
Brokers	
Golman Sachs	3,729,849
Total Net Cash Deposits	3,729,849

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
Short Futures																		
Hedging Other																		
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	154.5300	.01/04/2012	156.4400	Closing Purchase.	(23,875)	(23,875)	0	0	N/A
BPH2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	154.5300	.01/19/2012	154.1700	Closing Purchase.	2,250	2,250	0	0	N/A
BPH2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	154.5300	.01/20/2012	154.7300	Closing Purchase.	(1,250)	(1,250)	0	0	N/A
BPH2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.01/23/2012	155.3600	Closing Purchase.	(9,625)	(9,625)	0	0	N/A
BPH2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.01/23/2012	155.3600	Closing Purchase.	(9,625)	(9,625)	0	0	N/A
BPH2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.01/23/2012	155.3400	Closing Purchase.	(9,500)	(9,500)	0	0	N/A
BPH2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.01/23/2012	155.3400	Closing Purchase.	(9,500)	(9,500)	0	0	N/A
BPH2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.01/23/2012	155.3100	Closing Purchase.	(9,313)	(9,313)	0	0	N/A
BPH2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	154.5300	.01/30/2012	156.6300	Closing Purchase.	(19,688)	(19,688)	0	0	N/A
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	154.5300	.02/16/2012	158.0200	Closing Purchase.	(43,625)	(43,625)	0	0	N/A
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.02/17/2012	157.9200	Closing Purchase.	(51,250)	(51,250)	0	0	N/A
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.02/17/2012	157.8800	Closing Purchase.	(50,750)	(50,750)	0	0	N/A
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.02/17/2012	157.8900	Closing Purchase.	(50,875)	(50,875)	0	0	N/A
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.02/17/2012	157.9200	Closing Purchase.	(51,250)	(51,250)	0	0	N/A
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.02/17/2012	157.9400	Closing Purchase.	(51,500)	(51,500)	0	0	N/A
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	154.5300	.02/29/2012	159.1600	Closing Purchase.	(57,875)	(57,875)	0	0	N/A
BPH2	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.02/29/2012	159.2300	Closing Purchase.	(84,531)	(84,531)	0	0	N/A
BPH2	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.02/29/2012	159.2400	Closing Purchase.	(84,688)	(84,688)	0	0	N/A
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	154.5300	.03/01/2012	159.4700	Closing Purchase.	(61,750)	(61,750)	0	0	N/A
BPH2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.03/01/2012	159.5000	Closing Purchase.	(177,500)	(177,500)	0	0	N/A
BPH2	(11)	(6,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	154.5300	.03/08/2012	157.7200	Closing Purchase.	(21,931)	(21,931)	0	0	N/A
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	154.5300	.03/08/2012	158.3200	Closing Purchase.	(47,375)	(47,375)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPH2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/30/2011	153.8200	03/08/2012	158.3200	Closing Purchase.	(140,625)	(140,625)	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/13/2012	156.8700	Closing Purchase.	(4,125)	(4,125)	0	0	N/A
BPM2	(55)	(34,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/13/2012	156.8700	Closing Purchase.	(22,688)	(22,688)	0	0	N/A
BPM2	(45)	(28,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/13/2012	156.9100	Closing Purchase.	(19,688)	(19,688)	0	0	N/A
BPH2	(200)	(125,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/15/2011	154.5300	03/13/2012	156.3100	Closing Purchase.	(222,500)	(222,500)	0	0	N/A
BPH2	(81)	(50,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/15/2011	154.5300	03/13/2012	156.3100	Closing Purchase.	(90,113)	(90,113)	0	0	N/A
BPH2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	01/09/2012	154.2300	03/13/2012	156.3100	Closing Purchase.	(19,500)	(19,500)	0	0	N/A
BPH2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	03/06/2012	158.2100	03/13/2012	156.3100	Closing Purchase.	17,813	17,813	0	0	N/A
BPH2	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	03/06/2012	157.1700	03/13/2012	156.3100	Closing Purchase.	13,438	13,438	0	0	N/A
BPH2	(250)	(156,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/15/2011	154.5300	03/13/2012	156.3100	Closing Purchase.	(278,125)	(278,125)	0	0	N/A
BPH2	(250)	(156,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/15/2011	154.5300	03/13/2012	156.3100	Closing Purchase.	(278,125)	(278,125)	0	0	N/A
BPH2	(80)	(50,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/15/2011	154.5300	03/13/2012	156.3100	Closing Purchase.	(89,000)	(89,000)	0	0	N/A
BPH2	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/19/2011	154.7500	03/13/2012	156.3100	Closing Purchase.	(24,375)	(24,375)	0	0	N/A
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	01/05/2012	154.7400	03/13/2012	156.3100	Closing Purchase.	(19,625)	(19,625)	0	0	N/A
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	01/09/2012	154.3900	03/13/2012	156.3100	Closing Purchase.	(24,000)	(24,000)	0	0	N/A
BPH2	(30)	(18,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/01/2012	158.5200	03/13/2012	156.3100	Closing Purchase.	41,438	41,438	0	0	N/A
BPH2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/06/2012	157.5900	03/13/2012	156.3100	Closing Purchase.	12,000	12,000	0	0	N/A
BPH2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/06/2012	157.6200	03/13/2012	156.3100	Closing Purchase.	819	819	0	0	N/A
BPH2	(14)	(8,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/06/2012	157.4600	03/13/2012	156.3100	Closing Purchase.	10,063	10,063	0	0	N/A
BPH2	(45)	(28,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/15/2012	157.0200	03/13/2012	156.3100	Closing Purchase.	19,969	19,969	0	0	N/A
BPH2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/15/2012	157.0200	03/13/2012	156.3100	Closing Purchase.	6,656	6,656	0	0	N/A
BPH2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/29/2012	159.1800	03/13/2012	156.3100	Closing Purchase.	89,688	89,688	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPH2	(250)	(156,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.03/13/2012	156.3100	Closing Purchase.	(389,063)	(389,063)	0	0	N/A
BPH2	(250)	(156,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.03/13/2012	156.3100	Closing Purchase.	(389,063)	(389,063)	0	0	N/A
BPH2	(250)	(156,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.03/13/2012	156.3100	Closing Purchase.	(389,063)	(389,063)	0	0	N/A
BPH2	(250)	(156,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.03/13/2012	156.3100	Closing Purchase.	(389,063)	(389,063)	0	0	N/A
BPH2	(250)	(156,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.03/13/2012	156.3100	Closing Purchase.	(389,063)	(389,063)	0	0	N/A
BPH2	(250)	(156,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.03/13/2012	156.3100	Closing Purchase.	(389,063)	(389,063)	0	0	N/A
BPH2	(250)	(156,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.03/13/2012	156.3100	Closing Purchase.	(389,063)	(389,063)	0	0	N/A
BPH2	(126)	(78,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	153.8200	.03/13/2012	156.3100	Closing Purchase.	(196,088)	(196,088)	0	0	N/A
BPH2	(21)	(13,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.03/06/2012	157.8200	.03/13/2012	156.3100	Closing Purchase.	19,819	19,819	0	0	N/A
BPH2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.03/06/2012	157.8400	.03/13/2012	156.3100	Closing Purchase.	14,344	14,344	0	0	N/A
BPH2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.03/06/2012	157.8700	.03/13/2012	156.3100	Closing Purchase.	14,625	14,625	0	0	N/A
BPH2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.03/06/2012	157.8700	.03/13/2012	156.3100	Closing Purchase.	9,750	9,750	0	0	N/A
BPH2	(14)	(8,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.03/06/2012	157.1800	.03/13/2012	156.3100	Closing Purchase.	7,613	7,613	0	0	N/A
BPH2	(49)	(30,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.03/06/2012	157.1700	.03/13/2012	156.3100	Closing Purchase.	26,338	26,338	0	0	N/A
BPH2	(26)	(16,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.03/06/2012	157.1700	.03/13/2012	156.3100	Closing Purchase.	13,975	13,975	0	0	N/A
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.02/27/2012	158.6000	.03/13/2012	156.3100	Closing Purchase.	28,625	28,625	0	0	N/A
BPH2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.02/27/2012	158.6000	.03/13/2012	156.3100	Closing Purchase.	28,625	28,625	0	0	N/A
BPH2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.03/08/2012	158.2500	.03/13/2012	156.3100	Closing Purchase.	18,188	18,188	0	0	N/A
BPM2	(19)	(11,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	156.2100	.03/14/2012	157.0400	Closing Purchase.	(9,856)	(9,856)	0	0	N/A
BPM2	(19)	(11,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	156.2100	.03/14/2012	157.0900	Closing Purchase.	(10,450)	(10,450)	0	0	N/A
BPM2	(19)	(11,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	156.2100	.03/14/2012	157.1100	Closing Purchase.	(10,688)	(10,688)	0	0	N/A
BPM2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	156.2100	.03/14/2012	157.2500	Closing Purchase.	(13,000)	(13,000)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPM2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/14/2012	157.2000	Closing Purchase.	(12,375)	(12,375)	0	0	N/A
BPM2	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/14/2012	157.1900	Closing Purchase.	(15,313)	(15,313)	0	0	N/A
BPM2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/15/2012	157.0700	Closing Purchase.	(26,875)	(26,875)	0	0	N/A
BPM2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/16/2012	157.7000	Closing Purchase.	(18,625)	(18,625)	0	0	N/A
BPM2	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/16/2012	157.7000	Closing Purchase.	(3,725)	(3,725)	0	0	N/A
BPM2	(11)	(6,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/16/2012	157.7100	Closing Purchase.	(10,313)	(10,313)	0	0	N/A
BPM2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/16/2012	157.7100	Closing Purchase.	(4,688)	(4,688)	0	0	N/A
BPM2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/16/2012	157.6900	Closing Purchase.	(7,400)	(7,400)	0	0	N/A
BPM2	(2)	(1,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/16/2012	157.7000	Closing Purchase.	(1,863)	(1,863)	0	0	N/A
BPM2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/19/2012	158.8600	Closing Purchase.	(33,125)	(33,125)	0	0	N/A
BPM2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/19/2012	158.8600	Closing Purchase.	(82,813)	(82,813)	0	0	N/A
BPM2	(30)	(18,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/26/2012	159.6000	Closing Purchase.	(63,563)	(63,563)	0	0	N/A
BPM2	(40)	(25,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	03/26/2012	159.6000	Closing Purchase.	(84,750)	(84,750)	0	0	N/A
BPM2	(60)	(37,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/10/2012	158.6700	Closing Purchase.	(92,250)	(92,250)	0	0	N/A
BPM2	(57)	(35,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/10/2012	158.6500	Closing Purchase.	(86,925)	(86,925)	0	0	N/A
BPM2	(86)	(53,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/10/2012	158.6700	Closing Purchase.	(132,225)	(132,225)	0	0	N/A
BPM2	(47)	(29,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/10/2012	158.6700	Closing Purchase.	(72,263)	(72,263)	0	0	N/A
BPM2	(145)	(90,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/10/2012	158.6700	Closing Purchase.	(222,938)	(222,938)	0	0	N/A
BPM2	(55)	(34,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/10/2012	158.6700	Closing Purchase.	(84,563)	(84,563)	0	0	N/A
BPM2	(40)	(25,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/10/2012	158.6700	Closing Purchase.	(61,500)	(61,500)	0	0	N/A
BPM2	(11)	(6,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/11/2012	158.8600	Closing Purchase.	(18,219)	(18,219)	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/11/2012	159.0200	Closing Purchase.	(17,563)	(17,563)	0	0	N/A
BPM2	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/11/2012	158.7500	Closing Purchase.	(20,638)	(20,638)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPM2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/11/2012	158.7700	Closing Purchase.	(8,000)	(8,000)	0	0	N/A
BPM2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/11/2012	158.7800	Closing Purchase.	(24,094)	(24,094)	0	0	N/A
BPM2	(21)	(13,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/11/2012	158.8000	Closing Purchase.	(33,994)	(33,994)	0	0	N/A
BPM2	(7)	(4,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/11/2012	158.9400	Closing Purchase.	(11,944)	(11,944)	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/12/2012	159.5800	Closing Purchase.	(21,063)	(21,063)	0	0	N/A
BPM2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/12/2012	159.5400	Closing Purchase.	(10,406)	(10,406)	0	0	N/A
BPM2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/12/2012	159.5500	Closing Purchase.	(16,700)	(16,700)	0	0	N/A
BPM2	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/12/2012	159.5500	Closing Purchase.	(27,138)	(27,138)	0	0	N/A
BPM2	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/12/2012	159.5500	Closing Purchase.	(27,138)	(27,138)	0	0	N/A
BPM2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/12/2012	159.5800	Closing Purchase.	(105,313)	(105,313)	0	0	N/A
BPM2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/17/2012	159.2600	Closing Purchase.	(28,594)	(28,594)	0	0	N/A
BPM2	(2)	(1,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/25/2012	161.3500	Closing Purchase.	(6,425)	(6,425)	0	0	N/A
BPM2	(14)	(8,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/25/2012	160.8700	04/25/2012	161.3500	Closing Purchase.	(4,200)	(4,200)	0	0	N/A
BPM2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/25/2012	160.8700	04/25/2012	161.3700	Closing Purchase.	(313)	(313)	0	0	N/A
BPM2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/25/2012	160.8700	04/25/2012	161.3700	Closing Purchase.	(4,688)	(4,688)	0	0	N/A
BPM2	(40)	(25,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/25/2012	161.6800	Closing Purchase.	(136,750)	(136,750)	0	0	N/A
BPM2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/26/2012	161.9700	Closing Purchase.	(28,800)	(28,800)	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	04/27/2012	162.6000	Closing Purchase.	(39,938)	(39,938)	0	0	N/A
BPM2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	05/07/2012	161.3900	Closing Purchase.	(48,563)	(48,563)	0	0	N/A
BPM2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	05/21/2012	158.1100	Closing Purchase.	(7,125)	(7,125)	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	05/31/2012	154.1500	Closing Purchase.	12,875	12,875	0	0	N/A
BPM2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/05/2012	153.4900	Closing Purchase.	25,500	25,500	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPM2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/05/2012	153.7800	Closing Purchase.	30,375	30,375	0	0	N/A
BPM2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/06/2012	154.9400	Closing Purchase.	3,969	3,969	0	0	N/A
BPM2	(45)	(28,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/06/2012	154.9400	Closing Purchase.	35,719	35,719	0	0	N/A
BPM2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/07/2012	154.7200	Closing Purchase.	7,450	7,450	0	0	N/A
BPM2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/11/2012	155.7400	Closing Purchase.	4,406	4,406	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/11/2012	155.7000	Closing Purchase.	3,188	3,188	0	0	N/A
BPM2	(2)	(1,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/11/2012	155.7100	Closing Purchase.	625	625	0	0	N/A
BPM2	(36)	(22,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	27,675	27,675	0	0	N/A
BPM2	(136)	(85,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	104,550	104,550	0	0	N/A
BPM2	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/04/2012	158.6700	06/12/2012	154.9800	Closing Purchase.	57,656	57,656	0	0	N/A
BPM2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/13/2012	158.3900	06/12/2012	154.9800	Closing Purchase.	42,625	42,625	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/23/2012	161.2200	06/12/2012	154.9800	Closing Purchase.	39,000	39,000	0	0	N/A
BPM2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/30/2012	162.2600	06/12/2012	154.9800	Closing Purchase.	68,250	68,250	0	0	N/A
BPM2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/04/2012	161.4900	06/12/2012	154.9800	Closing Purchase.	81,375	81,375	0	0	N/A
BPM2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/16/2012	159.2400	06/12/2012	154.9800	Closing Purchase.	21,300	21,300	0	0	N/A
BPM2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/17/2012	158.5900	06/12/2012	154.9800	Closing Purchase.	18,050	18,050	0	0	N/A
BPM2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/18/2012	157.9800	06/12/2012	154.9800	Closing Purchase.	16,875	16,875	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/23/2012	157.0600	06/12/2012	154.9800	Closing Purchase.	13,000	13,000	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	06/01/2012	153.6200	06/12/2012	154.9800	Closing Purchase.	(8,500)	(8,500)	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	06/11/2012	154.8600	06/12/2012	154.9800	Closing Purchase.	(750)	(750)	0	0	N/A
BPM2	(144)	(90,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	110,700	110,700	0	0	N/A
BPM2	(250)	(156,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	192,188	192,188	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPM2	(65)	(40,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	49,969	49,969	0	0	N/A
BPM2	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/27/2012	159.5600	06/12/2012	154.9800	Closing Purchase.	34,350	34,350	0	0	N/A
BPM2	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/27/2012	159.5700	06/12/2012	154.9800	Closing Purchase.	37,294	37,294	0	0	N/A
BPM2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/04/2012	158.7200	06/12/2012	154.9800	Closing Purchase.	35,063	35,063	0	0	N/A
BPM2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/04/2012	158.7300	06/12/2012	154.9800	Closing Purchase.	2,344	2,344	0	0	N/A
BPM2	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/04/2012	158.7300	06/12/2012	154.9800	Closing Purchase.	30,469	30,469	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/27/2012	162.6000	06/12/2012	154.9800	Closing Purchase.	47,625	47,625	0	0	N/A
BPM2	(55)	(34,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/30/2012	154.8300	06/12/2012	154.9800	Closing Purchase.	(5,156)	(5,156)	0	0	N/A
BPM2	(205)	(128,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	157,594	157,594	0	0	N/A
BPM2	(250)	(156,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	192,188	192,188	0	0	N/A
BPM2	(45)	(28,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	34,594	34,594	0	0	N/A
BPM2	(205)	(128,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	157,594	157,594	0	0	N/A
BPM2	(250)	(156,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	192,188	192,188	0	0	N/A
BPM2	(45)	(28,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	34,594	34,594	0	0	N/A
BPM2	(205)	(128,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	157,594	157,594	0	0	N/A
BPM2	(26)	(16,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	19,988	19,988	0	0	N/A
BPM2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/22/2012	158.0700	06/12/2012	154.9800	Closing Purchase.	96,563	96,563	0	0	N/A
BPM2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/28/2012	158.8300	06/12/2012	154.9800	Closing Purchase.	120,313	120,313	0	0	N/A
BPM2	(16)	(10,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/04/2012	158.7200	06/12/2012	154.9800	Closing Purchase.	37,400	37,400	0	0	N/A
BPM2	(14)	(8,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/04/2012	158.7100	06/12/2012	154.9800	Closing Purchase.	32,638	32,638	0	0	N/A
BPM2	(22)	(13,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/04/2012	158.7000	06/12/2012	154.9800	Closing Purchase.	51,150	51,150	0	0	N/A
BPM2	(28)	(17,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/04/2012	158.6900	06/12/2012	154.9800	Closing Purchase.	64,925	64,925	0	0	N/A
BPM2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/17/2012	159.0700	06/12/2012	154.9800	Closing Purchase.	51,125	51,125	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPM2	(21)	(13,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/17/2012	159.0800	06/12/2012	154.9800	Closing Purchase.	53,813	53,813	0	0	N/A
BPM2	(48)	(30,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/23/2012	161.2200	06/12/2012	154.9800	Closing Purchase.	187,200	187,200	0	0	N/A
BPM2	(2)	(1,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/23/2012	161.2200	06/12/2012	154.9800	Closing Purchase.	7,800	7,800	0	0	N/A
BPM2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/04/2012	161.4900	06/12/2012	154.9800	Closing Purchase.	203,438	203,438	0	0	N/A
BPM2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/08/2012	161.5800	06/12/2012	154.9800	Closing Purchase.	206,250	206,250	0	0	N/A
BPM2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/14/2012	160.5100	06/12/2012	154.9800	Closing Purchase.	69,125	69,125	0	0	N/A
BPM2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/14/2012	160.5200	06/12/2012	154.9800	Closing Purchase.	69,250	69,250	0	0	N/A
BPM2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/14/2012	160.5600	06/12/2012	154.9800	Closing Purchase.	20,925	20,925	0	0	N/A
BPM2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/16/2012	159.0400	06/12/2012	154.9800	Closing Purchase.	126,875	126,875	0	0	N/A
BPM2	(100)	(62,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/17/2012	157.8400	06/12/2012	154.9800	Closing Purchase.	178,750	178,750	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/30/2012	154.7400	06/12/2012	154.9800	Closing Purchase.	(1,500)	(1,500)	0	0	N/A
BPM2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	06/01/2012	152.9100	06/12/2012	154.9800	Closing Purchase.	(25,875)	(25,875)	0	0	N/A
BPM2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	06/01/2012	152.9600	06/12/2012	154.9800	Closing Purchase.	(25,250)	(25,250)	0	0	N/A
BPM2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	06/01/2012	153.0300	06/12/2012	154.9800	Closing Purchase.	(24,375)	(24,375)	0	0	N/A
BPM2	(11)	(6,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	06/01/2012	153.0600	06/12/2012	154.9800	Closing Purchase.	(13,200)	(13,200)	0	0	N/A
BPM2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.2100	06/12/2012	154.9800	Closing Purchase.	769	769	0	0	N/A
BPM2	(30)	(18,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/27/2012	159.4500	06/12/2012	154.9800	Closing Purchase.	83,813	83,813	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/28/2012	158.8300	06/12/2012	154.9800	Closing Purchase.	24,063	24,063	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/16/2012	158.9100	06/12/2012	154.9800	Closing Purchase.	24,563	24,563	0	0	N/A
BPM2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/23/2012	161.2200	06/12/2012	154.9800	Closing Purchase.	39,000	39,000	0	0	N/A
BPM2	(17)	(10,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/07/2012	161.3300	06/12/2012	154.9800	Closing Purchase.	67,469	67,469	0	0	N/A
BPM2	(17)	(10,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/07/2012	161.3400	06/12/2012	154.9800	Closing Purchase.	67,575	67,575	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPM2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/30/2012	154.8200	06/12/2012	154.9800	Closing Purchase.	(600)	(600)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	06/15/2012	156.7500	Closing Purchase.	(11,500)	(11,500)	0	0	N/A
BPU2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	06/19/2012	156.6200	Closing Purchase.	(8,550)	(8,550)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	06/19/2012	157.2400	Closing Purchase.	(14,563)	(14,563)	0	0	N/A
BPU2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	06/19/2012	157.2400	Closing Purchase.	(72,813)	(72,813)	0	0	N/A
BPU2	(17)	(10,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	06/20/2012	157.5100	Closing Purchase.	(27,625)	(27,625)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	06/20/2012	157.5400	Closing Purchase.	(32,875)	(32,875)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	06/20/2012	157.5700	Closing Purchase.	(33,250)	(33,250)	0	0	N/A
BPU2	(16)	(10,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	06/20/2012	157.5400	Closing Purchase.	(26,300)	(26,300)	0	0	N/A
BPU2	(17)	(10,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	06/25/2012	155.4800	Closing Purchase.	(6,056)	(6,056)	0	0	N/A
BPU2	(17)	(10,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	06/25/2012	155.5000	Closing Purchase.	(6,269)	(6,269)	0	0	N/A
BPU2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	06/29/2012	156.6400	Closing Purchase.	(5,406)	(5,406)	0	0	N/A
BPU2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	06/29/2012	156.3000	Closing Purchase.	(6,950)	(6,950)	0	0	N/A
BPU2	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	06/29/2012	156.8400	Closing Purchase.	(4,825)	(4,825)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	07/02/2012	157.0000	Closing Purchase.	(13,063)	(13,063)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	07/03/2012	156.9200	Closing Purchase.	(12,563)	(12,563)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	07/26/2012	156.9300	Closing Purchase.	(12,625)	(12,625)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	07/26/2012	156.8800	Closing Purchase.	(12,313)	(12,313)	0	0	N/A
BPU2	(7)	(4,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	07/26/2012	156.8800	Closing Purchase.	(8,619)	(8,619)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	07/27/2012	157.2600	Closing Purchase.	(14,688)	(14,688)	0	0	N/A
BPU2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	07/27/2012	157.2500	Closing Purchase.	(13,163)	(13,163)	0	0	N/A
BPU2	(41)	(25,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	07/27/2012	157.2600	Closing Purchase.	(60,219)	(60,219)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPU2	(7)	(4,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.07/27/2012	156.7800	Closing Purchase.	(8,181)	(8,181)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.07/30/2012	156.9500	Closing Purchase.	(25,500)	(25,500)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.07/30/2012	156.9600	Closing Purchase.	(25,625)	(25,625)	0	0	N/A
BPU2	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.07/30/2012	156.9100	Closing Purchase.	(16,250)	(16,250)	0	0	N/A
BPU2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.07/30/2012	156.8800	Closing Purchase.	(1,231)	(1,231)	0	0	N/A
BPU2	(7)	(4,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.07/30/2012	156.8700	Closing Purchase.	(8,575)	(8,575)	0	0	N/A
BPU2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.08/03/2012	156.3900	Closing Purchase.	(4,625)	(4,625)	0	0	N/A
BPU2	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.08/03/2012	156.3200	Closing Purchase.	(22,031)	(22,031)	0	0	N/A
BPU2	(21)	(13,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.08/03/2012	156.3100	Closing Purchase.	(18,375)	(18,375)	0	0	N/A
BPU2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.08/03/2012	156.3400	Closing Purchase.	(8,044)	(8,044)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.08/03/2012	156.3000	Closing Purchase.	(8,688)	(8,688)	0	0	N/A
BPU2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.08/07/2012	156.3400	Closing Purchase.	(4,469)	(4,469)	0	0	N/A
BPU2	(40)	(25,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.08/07/2012	156.3000	Closing Purchase.	(34,750)	(34,750)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.08/14/2012	156.8300	Closing Purchase.	(24,000)	(24,000)	0	0	N/A
BPU2	(7)	(4,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.08/16/2012	156.4600	Closing Purchase.	(6,781)	(6,781)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.08/21/2012	157.9700	Closing Purchase.	(19,125)	(19,125)	0	0	N/A
BPU2	(30)	(18,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.08/21/2012	157.9400	Closing Purchase.	(56,813)	(56,813)	0	0	N/A
BPU2	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/06/2012	159.0900	Closing Purchase.	(31,350)	(31,350)	0	0	N/A
BPU2	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/06/2012	159.3300	Closing Purchase.	(69,063)	(69,063)	0	0	N/A
BPU2	(40)	(25,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/06/2012	159.3300	Closing Purchase.	(110,500)	(110,500)	0	0	N/A
BPU2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/06/2012	159.3300	Closing Purchase.	(16,575)	(16,575)	0	0	N/A
BPU2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/13/2012	155.0900	.09/06/2012	159.3300	Closing Purchase.	(23,850)	(23,850)	0	0	N/A
BPU2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/07/2012	159.8100	Closing Purchase.	(18,375)	(18,375)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPU2	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/07/2012	159.7300	Closing Purchase.	(75,313)	(75,313)	0	0	N/A
BPU2	(2)	(1,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/07/2012	159.7100	Closing Purchase.	(6,000)	(6,000)	0	0	N/A
BPU2	(18)	(11,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/07/2012	159.7200	Closing Purchase.	(54,113)	(54,113)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/07/2012	159.7200	Closing Purchase.	(60,125)	(60,125)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/07/2012	159.7400	Closing Purchase.	(60,375)	(60,375)	0	0	N/A
BPU2	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/07/2012	159.7400	Closing Purchase.	(36,225)	(36,225)	0	0	N/A
BPU2	(7)	(4,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/13/2012	155.0900	.09/07/2012	159.7900	Closing Purchase.	(20,563)	(20,563)	0	0	N/A
BPU2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/13/2012	155.0900	.09/10/2012	160.0800	Closing Purchase.	(28,069)	(28,069)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/12/2012	161.0800	Closing Purchase.	(77,125)	(77,125)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/12/2012	161.0700	Closing Purchase.	(77,000)	(77,000)	0	0	N/A
BPU2	(16)	(10,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/12/2012	161.0800	Closing Purchase.	(61,700)	(61,700)	0	0	N/A
BPZ2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	161.4600	Closing Purchase.	(306)	(306)	0	0	N/A
BPZ2	(19)	(11,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	161.4600	Closing Purchase.	(5,819)	(5,819)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	161.0100	Closing Purchase.	(500)	(500)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	161.0000	Closing Purchase.	(375)	(375)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	161.0000	Closing Purchase.	(375)	(375)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9600	Closing Purchase.	125	125	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9900	Closing Purchase.	(250)	(250)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	161.0000	Closing Purchase.	(375)	(375)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	161.0000	Closing Purchase.	(375)	(375)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9500	Closing Purchase.	250	250	0	0	N/A
BPZ2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9600	Closing Purchase.	94	94	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9700	Closing Purchase.	0	0	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9600	Closing Purchase.	125	125	0	0	N/A
BPZ2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9600	Closing Purchase.	6	6	0	0	N/A
BPZ2	(19)	(11,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9700	Closing Purchase.	0	0	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9500	Closing Purchase.	250	250	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9300	Closing Purchase.	250	250	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9300	Closing Purchase.	250	250	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9300	Closing Purchase.	500	500	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9100	Closing Purchase.	750	750	0	0	N/A
BPZ2	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.8700	Closing Purchase.	250	250	0	0	N/A
BPZ2	(16)	(10,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.8900	Closing Purchase.	800	800	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9000	Closing Purchase.	875	875	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9100	Closing Purchase.	750	750	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9200	Closing Purchase.	625	625	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9500	Closing Purchase.	250	250	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9700	Closing Purchase.	0	0	0	0	N/A
BPZ2	(18)	(11,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	160.9400	Closing Purchase.	338	338	0	0	N/A
BPZ2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/13/2012	161.4700	Closing Purchase.	(4,688)	(4,688)	0	0	N/A
BPU2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/13/2012	161.0300	Closing Purchase.	(3,825)	(3,825)	0	0	N/A
BPU2	(160)	(100,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	154.9100	.09/13/2012	161.0300	Closing Purchase.	(612,000)	(612,000)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/25/2012	155.6800	.09/13/2012	161.0300	Closing Purchase.	(33,438)	(33,438)	0	0	N/A
BPU2	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.07/12/2012	154.6000	.09/13/2012	161.0300	Closing Purchase.	(52,244)	(52,244)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPU2	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/23/2012	155.0000	09/13/2012	161.0300	Closing Purchase.	(15,075)	(15,075)	0	0	N/A
BPU2	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/23/2012	154.9900	09/13/2012	161.0300	Closing Purchase.	(15,100)	(15,100)	0	0	N/A
BPU2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/24/2012	154.9500	09/13/2012	161.0300	Closing Purchase.	(34,200)	(34,200)	0	0	N/A
BPU2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/24/2012	154.9500	09/13/2012	161.0300	Closing Purchase.	(3,800)	(3,800)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	08/02/2012	155.1200	09/13/2012	161.0300	Closing Purchase.	(36,938)	(36,938)	0	0	N/A
BPU2	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	08/22/2012	158.6800	09/13/2012	161.0300	Closing Purchase.	(17,625)	(17,625)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	08/30/2012	157.8600	09/13/2012	161.0300	Closing Purchase.	(19,813)	(19,813)	0	0	N/A
BPU2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	09/05/2012	158.4100	09/13/2012	161.0300	Closing Purchase.	(13,100)	(13,100)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	09/10/2012	160.0000	09/13/2012	161.0300	Closing Purchase.	(6,438)	(6,438)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0100	Closing Purchase.	(76,250)	(76,250)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0000	Closing Purchase.	(76,125)	(76,125)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0400	Closing Purchase.	(76,625)	(76,625)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0600	Closing Purchase.	(76,875)	(76,875)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0600	Closing Purchase.	(76,875)	(76,875)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0500	Closing Purchase.	(76,750)	(76,750)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0700	Closing Purchase.	(77,000)	(77,000)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0700	Closing Purchase.	(77,000)	(77,000)	0	0	N/A
BPU2	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0900	Closing Purchase.	(50,213)	(50,213)	0	0	N/A
BPU2	(7)	(4,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.1000	Closing Purchase.	(27,081)	(27,081)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0800	Closing Purchase.	(77,125)	(77,125)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0700	Closing Purchase.	(77,000)	(77,000)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0600	Closing Purchase.	(76,875)	(76,875)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0700	Closing Purchase.	(77,000)	(77,000)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0600	Closing Purchase.	(76,875)	(76,875)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0600	Closing Purchase.	(76,875)	(76,875)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0600	Closing Purchase.	(76,875)	(76,875)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0500	Closing Purchase.	(76,750)	(76,750)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0400	Closing Purchase.	(76,625)	(76,625)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0700	Closing Purchase.	(77,000)	(77,000)	0	0	N/A
BPU2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0500	Closing Purchase.	(19,188)	(19,188)	0	0	N/A
BPU2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0300	Closing Purchase.	(3,825)	(3,825)	0	0	N/A
BPU2	(7)	(4,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0300	Closing Purchase.	(26,775)	(26,775)	0	0	N/A
BPU2	(78)	(48,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0300	Closing Purchase.	(298,350)	(298,350)	0	0	N/A
BPU2	(40)	(25,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/13/2012	155.0900	09/13/2012	161.0300	Closing Purchase.	(148,500)	(148,500)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/15/2012	154.9300	09/13/2012	161.0300	Closing Purchase.	(76,250)	(76,250)	0	0	N/A
BPU2	(18)	(11,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/15/2012	154.9900	09/13/2012	161.0300	Closing Purchase.	(67,950)	(67,950)	0	0	N/A
BPU2	(17)	(10,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/09/2012	154.8600	09/13/2012	161.0300	Closing Purchase.	(65,556)	(65,556)	0	0	N/A
BPU2	(45)	(28,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	154.3100	09/13/2012	161.0300	Closing Purchase.	(189,000)	(189,000)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/23/2012	155.5500	09/13/2012	161.0300	Closing Purchase.	(68,500)	(68,500)	0	0	N/A
BPU2	(23)	(14,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	08/02/2012	155.5000	09/13/2012	161.0300	Closing Purchase.	(79,494)	(79,494)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	08/30/2012	157.8500	09/13/2012	161.0300	Closing Purchase.	(39,750)	(39,750)	0	0	N/A
BPU2	(30)	(18,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	09/07/2012	160.1900	09/13/2012	161.0300	Closing Purchase.	(15,750)	(15,750)	0	0	N/A
BPU2	(63)	(39,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0300	Closing Purchase.	(240,975)	(240,975)	0	0	N/A
BPU2	(187)	(116,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0300	Closing Purchase.	(715,275)	(715,275)	0	0	N/A
BPU2	(313)	(195,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0300	Closing Purchase.	(1,197,225)	(1,197,225)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPU2	(187)	(116,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0300	Closing Purchase.	(715,275)	(715,275)	0	0	N/A
BPU2	(313)	(195,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0300	Closing Purchase.	(1,197,225)	(1,197,225)	0	0	N/A
BPU2	(187)	(116,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0300	Closing Purchase.	(715,275)	(715,275)	0	0	N/A
BPU2	(192)	(120,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	154.9100	09/13/2012	161.0300	Closing Purchase.	(734,400)	(734,400)	0	0	N/A
BPU2	(100)	(62,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/13/2012	155.1200	09/13/2012	161.0300	Closing Purchase.	(369,375)	(369,375)	0	0	N/A
BPU2	(3)	(1,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/21/2012	155.8700	09/13/2012	161.0300	Closing Purchase.	(9,675)	(9,675)	0	0	N/A
BPU2	(47)	(29,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/21/2012	155.8400	09/13/2012	161.0300	Closing Purchase.	(152,456)	(152,456)	0	0	N/A
BPU2	(21)	(13,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	154.6000	09/13/2012	161.0300	Closing Purchase.	(84,394)	(84,394)	0	0	N/A
BPU2	(21)	(13,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	154.6100	09/13/2012	161.0300	Closing Purchase.	(84,263)	(84,263)	0	0	N/A
BPU2	(21)	(13,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	154.6400	09/13/2012	161.0300	Closing Purchase.	(83,869)	(83,869)	0	0	N/A
BPU2	(21)	(13,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	154.6600	09/13/2012	161.0300	Closing Purchase.	(83,606)	(83,606)	0	0	N/A
BPU2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	154.3100	09/13/2012	161.0300	Closing Purchase.	(210,000)	(210,000)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/24/2012	155.0000	09/13/2012	161.0300	Closing Purchase.	(75,375)	(75,375)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/24/2012	155.0000	09/13/2012	161.0300	Closing Purchase.	(75,375)	(75,375)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/24/2012	154.9500	09/13/2012	161.0300	Closing Purchase.	(76,000)	(76,000)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/24/2012	154.9500	09/13/2012	161.0300	Closing Purchase.	(76,000)	(76,000)	0	0	N/A
BPU2	(11)	(6,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/24/2012	155.0000	09/13/2012	161.0300	Closing Purchase.	(41,456)	(41,456)	0	0	N/A
BPU2	(35)	(21,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/13/2012	155.0900	09/13/2012	161.0300	Closing Purchase.	(129,938)	(129,938)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/19/2012	157.2400	09/13/2012	161.0300	Closing Purchase.	(23,688)	(23,688)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/21/2012	155.8700	09/13/2012	161.0300	Closing Purchase.	(32,250)	(32,250)	0	0	N/A
BPU2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/05/2012	155.8200	09/13/2012	161.0300	Closing Purchase.	(19,538)	(19,538)	0	0	N/A
BPU2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/06/2012	155.4500	09/13/2012	161.0300	Closing Purchase.	(27,900)	(27,900)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPU2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.07/09/2012	154.7300	.09/13/2012	161.0300	Closing Purchase.	(23,625)	(23,625)	0	0	N/A
BPU2	(7)	(4,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.07/12/2012	154.5700	.09/13/2012	161.0300	Closing Purchase.	(28,263)	(28,263)	0	0	N/A
BPU2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.07/12/2012	154.3100	.09/13/2012	161.0300	Closing Purchase.	(21,000)	(21,000)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.07/19/2012	157.1700	.09/13/2012	161.0300	Closing Purchase.	(24,125)	(24,125)	0	0	N/A
BPU2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.07/23/2012	155.1700	.09/13/2012	161.0300	Closing Purchase.	(54,938)	(54,938)	0	0	N/A
BPU2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.07/31/2012	156.7500	.09/13/2012	161.0300	Closing Purchase.	(53,500)	(53,500)	0	0	N/A
BPU2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.08/22/2012	157.8900	.09/13/2012	161.0300	Closing Purchase.	(15,700)	(15,700)	0	0	N/A
BPU2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.08/23/2012	158.5700	.09/13/2012	161.0300	Closing Purchase.	(9,225)	(9,225)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.08/29/2012	158.2900	.09/13/2012	161.0300	Closing Purchase.	(17,125)	(17,125)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.08/30/2012	157.8500	.09/13/2012	161.0300	Closing Purchase.	(19,875)	(19,875)	0	0	N/A
BPU2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.08/31/2012	158.7300	.09/13/2012	161.0300	Closing Purchase.	(7,188)	(7,188)	0	0	N/A
BPU2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.09/11/2012	160.6800	.09/13/2012	161.0300	Closing Purchase.	(2,188)	(2,188)	0	0	N/A
BPZ2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	161.9000	Closing Purchase.	(581)	(581)	0	0	N/A
BPZ2	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	161.9000	Closing Purchase.	(6,975)	(6,975)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	161.8400	Closing Purchase.	(10,875)	(10,875)	0	0	N/A
BPZ2	(16)	(10,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	161.8500	Closing Purchase.	(8,800)	(8,800)	0	0	N/A
BPZ2	(16)	(10,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	161.8400	Closing Purchase.	(8,700)	(8,700)	0	0	N/A
BPZ2	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	161.8000	Closing Purchase.	(2,075)	(2,075)	0	0	N/A
BPZ2	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	162.2500	Closing Purchase.	(10,400)	(10,400)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	162.3200	Closing Purchase.	(16,875)	(16,875)	0	0	N/A
BPZ2	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	162.3000	Closing Purchase.	(3,325)	(3,325)	0	0	N/A
BPZ2	(16)	(10,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	162.3100	Closing Purchase.	(13,400)	(13,400)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPZ2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	162.3000	Closing Purchase.	(12,469)	(12,469)	0	0	N/A
BPZ2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	162.0800	Closing Purchase.	(4,163)	(4,163)	0	0	N/A
BPZ2	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	162.3000	Closing Purchase.	(9,975)	(9,975)	0	0	N/A
BPZ2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/14/2012	162.2000	Closing Purchase.	(11,531)	(11,531)	0	0	N/A
BPZ2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/17/2012	162.1300	Closing Purchase.	(10,875)	(10,875)	0	0	N/A
BPZ2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/17/2012	162.1400	Closing Purchase.	(4,388)	(4,388)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.09/27/2012	162.2800	Closing Purchase.	(8,188)	(8,188)	0	0	N/A
BPZ2	(19)	(11,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/01/2012	161.4800	Closing Purchase.	(6,056)	(6,056)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/01/2012	161.2200	Closing Purchase.	(1,563)	(1,563)	0	0	N/A
BPZ2	(18)	(11,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.10/02/2012	161.3300	.10/02/2012	161.4300	Closing Purchase.	(1,125)	(1,125)	0	0	N/A
BPZ2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/02/2012	161.4100	Closing Purchase.	(1,650)	(1,650)	0	0	N/A
BPZ2	(16)	(10,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/04/2012	161.0800	Closing Purchase.	(1,100)	(1,100)	0	0	N/A
BPZ2	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/04/2012	161.8600	Closing Purchase.	(13,906)	(13,906)	0	0	N/A
BPZ2	(30)	(18,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/04/2012	161.8600	Closing Purchase.	(16,688)	(16,688)	0	0	N/A
BPZ2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/04/2012	161.8600	Closing Purchase.	(8,344)	(8,344)	0	0	N/A
BPZ2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/05/2012	161.8700	Closing Purchase.	(5,063)	(5,063)	0	0	N/A
BPZ2	(18)	(11,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/05/2012	161.8600	Closing Purchase.	(10,013)	(10,013)	0	0	N/A
BPZ2	(2)	(1,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/05/2012	161.9800	Closing Purchase.	(1,263)	(1,263)	0	0	N/A
BPZ2	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/05/2012	161.9900	Closing Purchase.	(2,550)	(2,550)	0	0	N/A
BPZ2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.10/05/2012	161.2800	.10/05/2012	161.9900	Closing Purchase.	(6,656)	(6,656)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/05/2012	161.8600	Closing Purchase.	(11,125)	(11,125)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/05/2012	161.8600	Closing Purchase.	(11,125)	(11,125)	0	0	N/A
BPZ2	(3)	(1,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	160.9700	.10/05/2012	161.8600	Closing Purchase.	(1,669)	(1,669)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPZ2	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/05/2012	162.0200	Closing Purchase.	(2,625)	(2,625)	0	0	N/A
BPZ2	(16)	(10,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/05/2012	162.0300	Closing Purchase.	(10,600)	(10,600)	0	0	N/A
BPZ2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/05/2012	161.9600	Closing Purchase.	(9,281)	(9,281)	0	0	N/A
BPZ2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/05/2012	161.8500	Closing Purchase.	(4,400)	(4,400)	0	0	N/A
BPZ2	(11)	(6,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/05/2012	162.0300	Closing Purchase.	(7,288)	(7,288)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/16/2012	161.1000	Closing Purchase.	(813)	(813)	0	0	N/A
BPZ2	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/16/2012	161.1000	Closing Purchase.	(975)	(975)	0	0	N/A
BPZ2	(18)	(11,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/16/2012	161.1300	Closing Purchase.	(1,800)	(1,800)	0	0	N/A
BPZ2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/16/2012	160.9200	Closing Purchase.	188	188	0	0	N/A
BPZ2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/16/2012	161.1500	Closing Purchase.	(900)	(900)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/16/2012	161.1000	Closing Purchase.	(813)	(813)	0	0	N/A
BPZ2	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/17/2012	161.2100	Closing Purchase.	(1,950)	(1,950)	0	0	N/A
BPZ2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/17/2012	161.1800	Closing Purchase.	(1,181)	(1,181)	0	0	N/A
BPZ2	(11)	(6,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/17/2012	161.5900	Closing Purchase.	(4,263)	(4,263)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/17/2012	161.6300	Closing Purchase.	(8,250)	(8,250)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/17/2012	161.6300	Closing Purchase.	(8,250)	(8,250)	0	0	N/A
BPZ2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/17/2012	161.6100	Closing Purchase.	(3,200)	(3,200)	0	0	N/A
BPZ2	(2)	(1,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/17/2012	161.4700	Closing Purchase.	(625)	(625)	0	0	N/A
BPZ2	(18)	(11,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/17/2012	161.4700	Closing Purchase.	(5,625)	(5,625)	0	0	N/A
BPZ2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/17/2012	161.2200	Closing Purchase.	(938)	(938)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/17/2012	161.6200	Closing Purchase.	(4,063)	(4,063)	0	0	N/A
BPZ2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/18/2012	161.2000	Closing Purchase.	(1,150)	(1,150)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPZ2	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/25/2012	161.1700	Closing Purchase.	(1,500)	(1,500)	0	0	N/A
BPZ2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/25/2012	160.6600	Closing Purchase.	1,163	1,163	0	0	N/A
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	10/25/2012	161.2100	Closing Purchase.	(750)	(750)	0	0	N/A
BPZ2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/02/2012	160.5100	Closing Purchase.	1,725	1,725	0	0	N/A
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/02/2012	160.1100	11/02/2012	160.5100	Closing Purchase.	(1,250)	(1,250)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/06/2012	160.0100	Closing Purchase.	6,000	6,000	0	0	N/A
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/09/2012	159.0200	Closing Purchase.	6,094	6,094	0	0	N/A
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/19/2012	159.0500	Closing Purchase.	6,000	6,000	0	0	N/A
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/19/2012	159.0600	Closing Purchase.	5,969	5,969	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/19/2012	159.0500	Closing Purchase.	24,000	24,000	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/19/2012	159.0700	Closing Purchase.	23,750	23,750	0	0	N/A
BPZ2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/19/2012	158.9700	Closing Purchase.	11,250	11,250	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/20/2012	159.2500	Closing Purchase.	10,750	10,750	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/20/2012	159.2700	Closing Purchase.	21,250	21,250	0	0	N/A
BPZ2	(21)	(13,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/20/2012	159.2600	Closing Purchase.	22,444	22,444	0	0	N/A
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/21/2012	159.5200	Closing Purchase.	4,531	4,531	0	0	N/A
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/23/2012	160.4200	Closing Purchase.	1,719	1,719	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/23/2012	160.4000	Closing Purchase.	3,563	3,563	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/23/2012	160.4400	Closing Purchase.	6,625	6,625	0	0	N/A
BPZ2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/23/2012	160.4200	Closing Purchase.	344	344	0	0	N/A
BPZ2	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/18/2012	162.3300	11/23/2012	160.4200	Closing Purchase.	4,775	4,775	0	0	N/A
BPZ2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/27/2012	160.2400	11/27/2012	160.2500	Closing Purchase.	(50)	(50)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/29/2012	160.1100	Closing Purchase.	5,375	5,375	0	0	N/A
BPZ2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	11/30/2012	160.4600	Closing Purchase.	2,869	2,869	0	0	N/A
BPZ2	(3)	(1,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/18/2012	162.3300	11/30/2012	160.4400	Closing Purchase.	3,544	3,544	0	0	N/A
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/18/2012	162.4000	11/30/2012	160.4400	Closing Purchase.	6,125	6,125	0	0	N/A
BPZ2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/19/2012	162.0700	11/30/2012	160.4400	Closing Purchase.	1,019	1,019	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	12/03/2012	160.8600	Closing Purchase.	688	688	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	12/03/2012	160.8500	Closing Purchase.	1,500	1,500	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	12/03/2012	160.8500	Closing Purchase.	1,500	1,500	0	0	N/A
BPZ2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	12/11/2012	160.7000	Closing Purchase.	169	169	0	0	N/A
BPZ2	(123)	(76,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	12/11/2012	160.7000	Closing Purchase.	20,756	20,756	0	0	N/A
BPZ2	(51)	(31,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	12/11/2012	160.7000	Closing Purchase.	8,606	8,606	0	0	N/A
BPZ2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	161.1300	12/11/2012	160.7000	Closing Purchase.	4,031	4,031	0	0	N/A
BPZ2	(11)	(6,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	161.1200	12/11/2012	160.7000	Closing Purchase.	2,888	2,888	0	0	N/A
BPZ2	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	161.1200	12/11/2012	160.7000	Closing Purchase.	1,050	1,050	0	0	N/A
BPZ2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	161.0000	12/11/2012	160.7000	Closing Purchase.	2,813	2,813	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/26/2012	161.6300	12/11/2012	160.7000	Closing Purchase.	5,813	5,813	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/26/2012	161.6200	12/11/2012	160.7000	Closing Purchase.	5,750	5,750	0	0	N/A
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/09/2012	159.8700	12/11/2012	160.7000	Closing Purchase.	(2,594)	(2,594)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/12/2012	160.7200	12/11/2012	160.7000	Closing Purchase.	125	125	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/19/2012	160.0300	12/11/2012	160.7000	Closing Purchase.	(4,188)	(4,188)	0	0	N/A
BPZ2	(3)	(1,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/23/2012	159.5200	12/11/2012	160.7000	Closing Purchase.	(2,213)	(2,213)	0	0	N/A
BPZ2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/23/2012	159.4200	12/11/2012	160.7000	Closing Purchase.	(6,400)	(6,400)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/08/2012	159.7800	12/11/2012	160.7000	Closing Purchase.	(5,750)	(5,750)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPZ2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/14/2012	158.4100	12/11/2012	160.7000	Closing Purchase.	(1,431)	(1,431)	0	0	N/A
BPZ2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/14/2012	158.4000	12/11/2012	160.7000	Closing Purchase.	(12,938)	(12,938)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/15/2012	158.4500	12/11/2012	160.7000	Closing Purchase.	(14,063)	(14,063)	0	0	N/A
BPZ2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	12/11/2012	160.7000	Closing Purchase.	169	169	0	0	N/A
BPZ2	(87)	(54,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	160.9700	12/11/2012	160.7000	Closing Purchase.	14,681	14,681	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/18/2012	162.4100	12/11/2012	160.7000	Closing Purchase.	10,688	10,688	0	0	N/A
BPZ2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/19/2012	162.1200	12/11/2012	160.7000	Closing Purchase.	7,988	7,988	0	0	N/A
BPZ2	(7)	(4,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/20/2012	162.1000	12/11/2012	160.7000	Closing Purchase.	6,125	6,125	0	0	N/A
BPZ2	(3)	(1,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/20/2012	162.0900	12/11/2012	160.7000	Closing Purchase.	2,606	2,606	0	0	N/A
BPZ2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/25/2012	162.2700	12/11/2012	160.7000	Closing Purchase.	8,831	8,831	0	0	N/A
BPZ2	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/26/2012	161.6100	12/11/2012	160.7000	Closing Purchase.	2,275	2,275	0	0	N/A
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/26/2012	161.6000	12/11/2012	160.7000	Closing Purchase.	2,813	2,813	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/26/2012	161.6200	12/11/2012	160.7000	Closing Purchase.	11,500	11,500	0	0	N/A
BPZ2	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/02/2012	161.3300	12/11/2012	160.7000	Closing Purchase.	4,725	4,725	0	0	N/A
BPZ2	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/03/2012	160.9200	12/11/2012	160.7000	Closing Purchase.	1,788	1,788	0	0	N/A
BPZ2	(18)	(11,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/08/2012	160.7900	12/11/2012	160.7000	Closing Purchase.	1,013	1,013	0	0	N/A
BPZ2	(3)	(1,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/09/2012	160.0200	12/11/2012	160.7000	Closing Purchase.	(1,275)	(1,275)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/09/2012	160.0200	12/11/2012	160.7000	Closing Purchase.	(4,250)	(4,250)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/10/2012	160.0800	12/11/2012	160.7000	Closing Purchase.	(7,750)	(7,750)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/12/2012	160.6900	12/11/2012	160.7000	Closing Purchase.	(63)	(63)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/19/2012	160.0300	12/11/2012	160.7000	Closing Purchase.	(4,188)	(4,188)	0	0	N/A
BPZ2	(11)	(6,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/23/2012	159.4300	12/11/2012	160.7000	Closing Purchase.	(8,731)	(8,731)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.10/26/2012	.160.8900	.12/11/2012	.160.7000	Closing Purchase.	1,188	1,188	0	0	N/A
BPZ2	(11)	(6,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.10/29/2012	.160.3300	.12/11/2012	.160.7000	Closing Purchase.	(2,544)	(2,544)	0	0	N/A
BPZ2	(13)	(8,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.11/05/2012	.159.7300	.12/11/2012	.160.7000	Closing Purchase.	(7,881)	(7,881)	0	0	N/A
BPZ2	(30)	(18,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.11/07/2012	.159.8600	.12/11/2012	.160.7000	Closing Purchase.	(15,750)	(15,750)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.11/08/2012	.159.7900	.12/11/2012	.160.7000	Closing Purchase.	(5,688)	(5,688)	0	0	N/A
BPZ2	(14)	(8,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.11/09/2012	.159.4500	.12/11/2012	.160.7000	Closing Purchase.	(10,938)	(10,938)	0	0	N/A
BPZ2	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.11/28/2012	.160.1100	.12/11/2012	.160.7000	Closing Purchase.	(4,425)	(4,425)	0	0	N/A
BPZ2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	.160.9700	.12/11/2012	.160.7000	Closing Purchase.	169	169	0	0	N/A
BPZ2	(200)	(125,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	.160.9700	.12/11/2012	.160.7000	Closing Purchase.	33,750	33,750	0	0	N/A
BPZ2	(160)	(100,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	.160.9700	.12/11/2012	.160.7000	Closing Purchase.	27,000	27,000	0	0	N/A
BPZ2	(40)	(25,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	.160.9700	.12/11/2012	.160.7000	Closing Purchase.	6,750	6,750	0	0	N/A
BPZ2	(200)	(125,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	.160.9700	.12/11/2012	.160.7000	Closing Purchase.	33,750	33,750	0	0	N/A
BPZ2	(200)	(125,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	.160.9700	.12/11/2012	.160.7000	Closing Purchase.	33,750	33,750	0	0	N/A
BPZ2	(127)	(79,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	.160.9700	.12/11/2012	.160.7000	Closing Purchase.	21,431	21,431	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/19/2012	.162.1800	.12/11/2012	.160.7000	Closing Purchase.	18,500	18,500	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/19/2012	.162.1800	.12/11/2012	.160.7000	Closing Purchase.	18,500	18,500	0	0	N/A
BPZ2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/19/2012	.162.1700	.12/11/2012	.160.7000	Closing Purchase.	7,350	7,350	0	0	N/A
BPZ2	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/25/2012	.161.8100	.12/11/2012	.160.7000	Closing Purchase.	17,344	17,344	0	0	N/A
BPZ2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/25/2012	.161.8100	.12/11/2012	.160.7000	Closing Purchase.	10,406	10,406	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/26/2012	.161.6500	.12/11/2012	.160.7000	Closing Purchase.	11,875	11,875	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/26/2012	.161.6400	.12/11/2012	.160.7000	Closing Purchase.	11,750	11,750	0	0	N/A
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/26/2012	.161.6400	.12/11/2012	.160.7000	Closing Purchase.	2,938	2,938	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPZ2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/26/2012	161.6100	12/11/2012	160.7000	Closing Purchase.	28,438	28,438	0	0	N/A
BPZ2	(30)	(18,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/09/2012	159.9100	12/11/2012	160.7000	Closing Purchase.	(14,813)	(14,813)	0	0	N/A
BPZ2	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/10/2012	160.0800	12/11/2012	160.7000	Closing Purchase.	(3,488)	(3,488)	0	0	N/A
BPZ2	(31)	(19,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/10/2012	160.0700	12/11/2012	160.7000	Closing Purchase.	(12,206)	(12,206)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/12/2012	160.6900	12/11/2012	160.7000	Closing Purchase.	(125)	(125)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/12/2012	160.6900	12/11/2012	160.7000	Closing Purchase.	(125)	(125)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/19/2012	160.0200	12/11/2012	160.7000	Closing Purchase.	(8,500)	(8,500)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/23/2012	159.8000	12/11/2012	160.7000	Closing Purchase.	(11,250)	(11,250)	0	0	N/A
BPZ2	(16)	(10,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/23/2012	159.8100	12/11/2012	160.7000	Closing Purchase.	(8,900)	(8,900)	0	0	N/A
BPZ2	(40)	(25,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/23/2012	159.4200	12/11/2012	160.7000	Closing Purchase.	(32,000)	(32,000)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/05/2012	159.7300	12/11/2012	160.7000	Closing Purchase.	(12,125)	(12,125)	0	0	N/A
BPZ2	(25)	(15,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/05/2012	159.7300	12/11/2012	160.7000	Closing Purchase.	(15,156)	(15,156)	0	0	N/A
BPZ2	(39)	(24,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/07/2012	159.8600	12/11/2012	160.7000	Closing Purchase.	(20,475)	(20,475)	0	0	N/A
BPZ2	(11)	(6,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/07/2012	159.8600	12/11/2012	160.7000	Closing Purchase.	(5,775)	(5,775)	0	0	N/A
BPZ2	(50)	(31,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/08/2012	159.7800	12/11/2012	160.7000	Closing Purchase.	(28,750)	(28,750)	0	0	N/A
BPZ2	(17)	(10,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/13/2012	158.6900	12/11/2012	160.7000	Closing Purchase.	(21,356)	(21,356)	0	0	N/A
BPZ2	(17)	(10,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/13/2012	158.7100	12/11/2012	160.7000	Closing Purchase.	(21,144)	(21,144)	0	0	N/A
BPZ2	(17)	(10,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/13/2012	158.7000	12/11/2012	160.7000	Closing Purchase.	(21,250)	(21,250)	0	0	N/A
BPZ2	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/19/2012	162.0700	12/11/2012	160.7000	Closing Purchase.	856	856	0	0	N/A
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/19/2012	162.0700	12/11/2012	160.7000	Closing Purchase.	4,281	4,281	0	0	N/A
BPZ2	(30)	(18,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/19/2012	162.1200	12/11/2012	160.7000	Closing Purchase.	26,625	26,625	0	0	N/A
BPZ2	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/20/2012	161.8200	12/11/2012	160.7000	Closing Purchase.	8,400	8,400	0	0	N/A
BPZ2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/24/2012	162.0400	12/11/2012	160.7000	Closing Purchase.	5,025	5,025	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPZ2	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/25/2012	162.2900	12/11/2012	160.7000	Closing Purchase.	7,950	7,950	0	0	N/A
BPZ2	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/25/2012	161.8100	12/11/2012	160.7000	Closing Purchase.	3,469	3,469	0	0	N/A
BPZ2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/26/2012	161.5800	12/11/2012	160.7000	Closing Purchase.	3,300	3,300	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/26/2012	161.6000	12/11/2012	160.7000	Closing Purchase.	5,625	5,625	0	0	N/A
BPZ2	(17)	(10,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/09/2012	160.0600	12/11/2012	160.7000	Closing Purchase.	(6,800)	(6,800)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/09/2012	159.9000	12/11/2012	160.7000	Closing Purchase.	(5,000)	(5,000)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/10/2012	160.0700	12/11/2012	160.7000	Closing Purchase.	(3,938)	(3,938)	0	0	N/A
BPZ2	(30)	(18,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/19/2012	160.0100	12/11/2012	160.7000	Closing Purchase.	(12,938)	(12,938)	0	0	N/A
BPZ2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/23/2012	159.4600	12/11/2012	160.7000	Closing Purchase.	(4,650)	(4,650)	0	0	N/A
BPZ2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/23/2012	159.5200	12/11/2012	160.7000	Closing Purchase.	(4,425)	(4,425)	0	0	N/A
BPZ2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/23/2012	159.4300	12/11/2012	160.7000	Closing Purchase.	(4,763)	(4,763)	0	0	N/A
BPZ2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/29/2012	160.3400	12/11/2012	160.7000	Closing Purchase.	(3,375)	(3,375)	0	0	N/A
BPZ2	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/05/2012	159.9500	12/11/2012	160.7000	Closing Purchase.	(5,625)	(5,625)	0	0	N/A
BPZ2	(6)	(3,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/07/2012	159.8800	12/11/2012	160.7000	Closing Purchase.	(3,075)	(3,075)	0	0	N/A
BPZ2	(24)	(15,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/07/2012	159.8800	12/11/2012	160.7000	Closing Purchase.	(12,300)	(12,300)	0	0	N/A
BPZ2	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/08/2012	159.7900	12/11/2012	160.7000	Closing Purchase.	(8,531)	(8,531)	0	0	N/A
BPZ2	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/27/2012	160.2400	12/11/2012	160.7000	Closing Purchase.	(3,450)	(3,450)	0	0	N/A
BPZ2	(16)	(10,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/28/2012	160.0600	12/11/2012	160.7000	Closing Purchase.	(6,400)	(6,400)	0	0	N/A
BPZ2	(30)	(18,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	12/04/2012	161.0400	12/11/2012	160.7000	Closing Purchase.	6,375	6,375	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	12/06/2012	160.5000	12/11/2012	160.7000	Closing Purchase.	(2,500)	(2,500)	0	0	N/A
BPZ2	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	12/07/2012	160.3100	12/11/2012	160.7000	Closing Purchase.	(2,438)	(2,438)	0	0	N/A
BPZ2	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	12/10/2012	160.7200	12/11/2012	160.7000	Closing Purchase.	250	250	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPH3	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/12/2012	161.3500	Closing Purchase.	(431)	(431)	0	0	N/A
BPH3	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/12/2012	161.3500	Closing Purchase.	(3,881)	(3,881)	0	0	N/A
BPH3	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/12/2012	161.3500	Closing Purchase.	(431)	(431)	0	0	N/A
BPH3	(29)	(18,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/12/2012	161.3500	Closing Purchase.	(12,506)	(12,506)	0	0	N/A
BPH3	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/12/2012	161.3500	Closing Purchase.	(431)	(431)	0	0	N/A
BPH3	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/12/2012	161.3500	Closing Purchase.	(3,881)	(3,881)	0	0	N/A
BPH3	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/13/2012	161.0400	Closing Purchase.	(238)	(238)	0	0	N/A
BPH3	(8)	(5,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/13/2012	161.0500	Closing Purchase.	(1,950)	(1,950)	0	0	N/A
BPH3	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/13/2012	161.0600	Closing Purchase.	(250)	(250)	0	0	N/A
BPH3	(10)	(6,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/17/2012	161.9900	Closing Purchase.	(8,313)	(8,313)	0	0	N/A
BPH3	(12)	(7,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/17/2012	161.9800	Closing Purchase.	(9,900)	(9,900)	0	0	N/A
BPH3	(30)	(18,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/17/2012	161.9600	Closing Purchase.	(24,375)	(24,375)	0	0	N/A
BPH3	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/17/2012	161.9900	Closing Purchase.	(831)	(831)	0	0	N/A
BPH3	(29)	(18,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/17/2012	162.0000	Closing Purchase.	(24,288)	(24,288)	0	0	N/A
BPH3	(5)	(3,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/17/2012	161.9800	Closing Purchase.	(4,125)	(4,125)	0	0	N/A
BPH3	(9)	(5,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/17/2012	161.9900	Closing Purchase.	(7,481)	(7,481)	0	0	N/A
BPH3	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/18/2012	162.4600	Closing Purchase.	(1,125)	(1,125)	0	0	N/A
BPH3	(19)	(11,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/18/2012	162.4600	Closing Purchase.	(21,375)	(21,375)	0	0	N/A
BPH3	(20)	(12,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/18/2012	162.4600	Closing Purchase.	(22,500)	(22,500)	0	0	N/A
BPH3	(51)	(31,875)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/18/2012	162.4500	Closing Purchase.	(57,056)	(57,056)	0	0	N/A
BPH3	(60)	(37,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/18/2012	162.4700	Closing Purchase.	(67,875)	(67,875)	0	0	N/A
BPH3	(44)	(27,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	12/19/2012	162.9000	Closing Purchase.	(61,600)	(61,600)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BPH3	(4)	(2,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	160.6600	.12/31/2012	162.4200	Closing Purchase.	(4,400)	(4,400)	0	0	N/A
BPH3	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	160.6600	.12/31/2012	162.4300	Closing Purchase.	(1,106)	(1,106)	0	0	N/A
BPH3	(1)	(625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	160.6600	.12/31/2012	162.4600	Closing Purchase.	(1,125)	(1,125)	0	0	N/A
BPH3	(15)	(9,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	160.6600	.12/31/2012	162.4700	Closing Purchase.	(16,969)	(16,969)	0	0	N/A
VGH2	(35)	(452)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,241.0000	.01/04/2012	2,370.0000	Closing Purchase.	(58,284)	(58,284)	0	0	N/A
VGH2	(15)	(193)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,241.0000	.01/19/2012	2,396.0000	Closing Purchase.	(29,975)	(29,975)	0	0	N/A
VGH2	(15)	(194)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,241.0000	.01/20/2012	2,423.0000	Closing Purchase.	(35,270)	(35,270)	0	0	N/A
VGH2	(100)	(1,305)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/30/2011	2,290.0000	.01/23/2012	2,416.0000	Closing Purchase.	(164,392)	(164,392)	0	0	N/A
VGH2	(30)	(389)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,241.0000	.01/25/2012	2,437.0000	Closing Purchase.	(76,284)	(76,284)	0	0	N/A
VGH2	(15)	(197)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,241.0000	.01/27/2012	2,453.0000	Closing Purchase.	(41,760)	(41,760)	0	0	N/A
VGH2	(20)	(263)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,241.0000	.02/02/2012	2,475.0000	Closing Purchase.	(61,645)	(61,645)	0	0	N/A
VGH2	(30)	(395)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,241.0000	.02/17/2012	2,512.0000	Closing Purchase.	(107,015)	(107,015)	0	0	N/A
VGH2	(165)	(2,172)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/30/2011	2,290.0000	.02/17/2012	2,510.0000	Closing Purchase.	(477,817)	(477,817)	0	0	N/A
VGH2	(20)	(268)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,241.0000	.02/29/2012	2,536.0000	Closing Purchase.	(78,924)	(78,924)	0	0	N/A
VGH2	(73)	(964)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/30/2011	2,290.0000	.03/02/2012	2,551.0000	Closing Purchase.	(251,595)	(251,595)	0	0	N/A
VGH2	(15)	(199)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,241.0000	.03/08/2012	2,496.0000	Closing Purchase.	(50,769)	(50,769)	0	0	N/A
VGH2	(33)	(433)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,241.0000	.03/09/2012	2,515.0000	Closing Purchase.	(118,627)	(118,627)	0	0	N/A
VGH2	(131)	(1,719)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/30/2011	2,290.0000	.03/09/2012	2,521.0000	Closing Purchase.	(397,009)	(397,009)	0	0	N/A
VGH2	(37)	(486)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,241.0000	.03/12/2012	2,515.0000	Closing Purchase.	(133,213)	(133,213)	0	0	N/A
VGH2	(18)	(236)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,241.0000	.03/13/2012	2,532.0000	Closing Purchase.	(68,665)	(68,665)	0	0	N/A
VGH2	(284)	(3,723)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,260.0000	.03/13/2012	2,532.0000	Closing Purchase.	(1,012,644)	(1,012,644)	0	0	N/A
VGH2	(28)	(367)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,261.0000	.03/13/2012	2,532.0000	Closing Purchase.	(99,471)	(99,471)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGH2	(30)	(393)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/15/2011	2,217.0000	.03/13/2012	2,532.0000	Closing Purchase.	(123,880)	(123,880)	0	0	N/A
VGH2	(35)	(459)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.01/06/2012	2,327.0000	.03/13/2012	2,532.0000	Closing Purchase.	(94,057)	(94,057)	0	0	N/A
VGH2	(15)	(197)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.02/06/2012	2,498.0000	.03/13/2012	2,532.0000	Closing Purchase.	(6,686)	(6,686)	0	0	N/A
VGH2	(15)	(197)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.03/05/2012	2,516.0000	.03/13/2012	2,532.0000	Closing Purchase.	(3,146)	(3,146)	0	0	N/A
VGH2	(15)	(197)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.03/06/2012	2,492.0000	.03/13/2012	2,532.0000	Closing Purchase.	(7,865)	(7,865)	0	0	N/A
VGH2	(35)	(459)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.03/07/2012	2,446.0000	.03/13/2012	2,532.0000	Closing Purchase.	(39,458)	(39,458)	0	0	N/A
VGH2	(334)	(4,378)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,241.0000	.03/13/2012	2,532.0000	Closing Purchase.	(1,274,116)	(1,274,116)	0	0	N/A
VGH2	(504)	(6,607)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,260.0000	.03/13/2012	2,532.0000	Closing Purchase.	(1,797,087)	(1,797,087)	0	0	N/A
VGH2	(35)	(459)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/13/2011	2,261.0000	.03/13/2012	2,532.0000	Closing Purchase.	(124,339)	(124,339)	0	0	N/A
VGH2	(35)	(459)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/15/2011	2,219.0000	.03/13/2012	2,532.0000	Closing Purchase.	(143,609)	(143,609)	0	0	N/A
VGH2	(15)	(197)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.01/02/2012	2,326.0000	.03/13/2012	2,532.0000	Closing Purchase.	(40,507)	(40,507)	0	0	N/A
VGH2	(90)	(1,180)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.01/06/2012	2,323.0000	.03/13/2012	2,532.0000	Closing Purchase.	(246,580)	(246,580)	0	0	N/A
VGH2	(30)	(393)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.01/16/2012	2,339.0000	.03/13/2012	2,532.0000	Closing Purchase.	(75,901)	(75,901)	0	0	N/A
VGH2	(3)	(39)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.02/06/2012	2,499.0000	.03/13/2012	2,532.0000	Closing Purchase.	(1,298)	(1,298)	0	0	N/A
VGH2	(67)	(878)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.02/06/2012	2,492.0000	.03/13/2012	2,532.0000	Closing Purchase.	(35,132)	(35,132)	0	0	N/A
VGH2	(70)	(918)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.02/16/2012	2,462.0000	.03/13/2012	2,532.0000	Closing Purchase.	(64,234)	(64,234)	0	0	N/A
VGH2	(66)	(865)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.02/29/2012	2,532.0000	.03/13/2012	2,532.0000	Closing Purchase.	0	0	0	0	N/A
VGH2	(2,579)	(33,808)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.12/30/2011	2,290.0000	.03/13/2012	2,532.0000	Closing Purchase.	(8,181,563)	(8,181,563)	0	0	N/A
VGH2	(77)	(1,009)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.03/06/2012	2,495.0000	.03/13/2012	2,532.0000	Closing Purchase.	(37,348)	(37,348)	0	0	N/A
VGH2	(142)	(1,861)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.03/07/2012	2,449.0000	.03/13/2012	2,532.0000	Closing Purchase.	(154,503)	(154,503)	0	0	N/A
VGH2	(65)	(852)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.02/27/2012	2,508.0000	.03/13/2012	2,532.0000	Closing Purchase.	(20,450)	(20,450)	0	0	N/A
VGH2	(21)	(275)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	EUR	.03/09/2012	2,514.0000	.03/13/2012	2,532.0000	Closing Purchase.	(4,955)	(4,955)	0	0	N/A
VGM2	(13)	(169)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	EUR	.03/13/2012	2,461.0000	.03/14/2012	2,512.0000	Closing Purchase.	(8,636)	(8,636)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGM2	(160)	(2,084)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	03/14/2012	2,513.0000	Closing Purchase.	(108,376)	(108,376)	0	0	N/A
VGM2	(45)	(588)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	03/15/2012	2,509.0000	Closing Purchase.	(28,232)	(28,232)	0	0	N/A
VGM2	(71)	(928)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	03/15/2012	2,510.0000	Closing Purchase.	(45,472)	(45,472)	0	0	N/A
VGM2	(29)	(382)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	03/16/2012	2,538.0000	Closing Purchase.	(29,411)	(29,411)	0	0	N/A
VGM2	(74)	(975)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	03/16/2012	2,539.0000	Closing Purchase.	(76,023)	(76,023)	0	0	N/A
VGM2	(14)	(184)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	03/16/2012	2,532.0000	Closing Purchase.	(13,092)	(13,092)	0	0	N/A
VGM2	(10)	(131)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/05/2012	2,342.0000	Closing Purchase.	15,545	15,545	0	0	N/A
VGM2	(7)	(92)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/10/2012	2,295.0000	Closing Purchase.	15,202	15,202	0	0	N/A
VGM2	(87)	(1,141)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/11/2012	2,273.0000	Closing Purchase.	214,599	214,599	0	0	N/A
VGM2	(140)	(1,837)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/11/2012	2,272.0000	Closing Purchase.	347,168	347,168	0	0	N/A
VGM2	(141)	(1,850)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/11/2012	2,272.0000	Closing Purchase.	349,648	349,648	0	0	N/A
VGM2	(130)	(1,706)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/11/2012	2,271.0000	Closing Purchase.	324,076	324,076	0	0	N/A
VGM2	(130)	(1,706)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/11/2012	2,271.0000	Closing Purchase.	324,076	324,076	0	0	N/A
VGM2	(122)	(1,601)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/11/2012	2,271.0000	Closing Purchase.	304,133	304,133	0	0	N/A
VGM2	(34)	(446)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/11/2012	2,272.0000	Closing Purchase.	84,312	84,312	0	0	N/A
VGM2	(21)	(276)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,462.0000	04/11/2012	2,272.0000	Closing Purchase.	52,351	52,351	0	0	N/A
VGM2	(9)	(118)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/14/2012	2,511.0000	04/11/2012	2,272.0000	Closing Purchase.	28,222	28,222	0	0	N/A
VGM2	(16)	(209)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/13/2012	2,279.0000	Closing Purchase.	38,098	38,098	0	0	N/A
VGM2	(117)	(1,531)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/13/2012	2,272.0000	Closing Purchase.	289,304	289,304	0	0	N/A
VGM2	(7)	(92)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/14/2012	2,511.0000	04/13/2012	2,270.0000	Closing Purchase.	22,071	22,071	0	0	N/A
VGM2	(21)	(276)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/18/2012	2,296.0000	Closing Purchase.	45,469	45,469	0	0	N/A
VGM2	(2)	(26)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/25/2012	2,267.0000	Closing Purchase.	5,115	5,115	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGM2	(106)	(1,398)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/25/2012	2,249.0000	04/25/2012	2,267.0000	Closing Purchase.	(25,155)	(25,155)	0	0	N/A
VGM2	(83)	(1,098)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/26/2012	2,267.0000	Closing Purchase.	213,021	213,021	0	0	N/A
VGM2	(14)	(186)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	04/27/2012	2,275.0000	Closing Purchase.	34,528	34,528	0	0	N/A
VGM2	(12)	(155)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/14/2012	2,511.0000	05/11/2012	2,197.0000	Closing Purchase.	48,773	48,773	0	0	N/A
VGM2	(58)	(737)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	05/17/2012	2,142.0000	Closing Purchase.	235,123	235,123	0	0	N/A
VGM2	(8)	(102)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/28/2012	2,452.0000	05/17/2012	2,145.0000	Closing Purchase.	31,211	31,211	0	0	N/A
VGM2	(42)	(536)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/28/2012	2,452.0000	05/21/2012	2,145.0000	Closing Purchase.	164,631	164,631	0	0	N/A
VGM2	(1)	(13)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/03/2012	2,438.0000	05/21/2012	2,145.0000	Closing Purchase.	3,741	3,741	0	0	N/A
VGM2	(47)	(588)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	05/25/2012	2,162.0000	Closing Purchase.	175,831	175,831	0	0	N/A
VGM2	(6)	(75)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/03/2012	2,438.0000	05/25/2012	2,158.0000	Closing Purchase.	21,020	21,020	0	0	N/A
VGM2	(45)	(556)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	06/01/2012	2,112.0000	Closing Purchase.	194,161	194,161	0	0	N/A
VGM2	(59)	(737)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	06/06/2012	2,130.0000	Closing Purchase.	244,073	244,073	0	0	N/A
VGM2	(99)	(1,244)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	06/07/2012	2,148.0000	Closing Purchase.	389,290	389,290	0	0	N/A
VGM2	(131)	(1,646)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	06/07/2012	2,158.0000	Closing Purchase.	498,663	498,663	0	0	N/A
VGM2	(9)	(113)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/04/2012	2,369.0000	06/07/2012	2,145.0000	Closing Purchase.	25,327	25,327	0	0	N/A
VGM2	(31)	(389)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/17/2012	2,256.0000	06/07/2012	2,145.0000	Closing Purchase.	43,229	43,229	0	0	N/A
VGM2	(7)	(88)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/20/2012	2,228.0000	06/07/2012	2,145.0000	Closing Purchase.	7,299	7,299	0	0	N/A
VGM2	(101)	(1,264)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	06/11/2012	2,198.0000	Closing Purchase.	332,330	332,330	0	0	N/A
VGM2	(102)	(1,276)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	06/11/2012	2,202.0000	Closing Purchase.	330,516	330,516	0	0	N/A
VGM2	(1)	(13)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/20/2012	2,228.0000	06/11/2012	2,195.0000	Closing Purchase.	413	413	0	0	N/A
VGM2	(20)	(250)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/07/2012	2,174.0000	06/11/2012	2,195.0000	Closing Purchase.	(5,255)	(5,255)	0	0	N/A
VGM2	(205)	(2,554)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	06/12/2012	2,155.0000	Closing Purchase.	781,428	781,428	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGM2	(119)	(1,482)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,462.0000	06/12/2012	2,155.0000	Closing Purchase.	455,092	455,092	0	0	N/A
VGM2	(19)	(237)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/04/2012	2,366.0000	06/12/2012	2,155.0000	Closing Purchase.	49,940	49,940	0	0	N/A
VGM2	(14)	(174)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/05/2012	2,320.0000	06/12/2012	2,155.0000	Closing Purchase.	28,776	28,776	0	0	N/A
VGM2	(22)	(274)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/16/2012	2,233.0000	06/12/2012	2,155.0000	Closing Purchase.	21,376	21,376	0	0	N/A
VGM2	(11)	(137)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/24/2012	2,192.0000	06/12/2012	2,155.0000	Closing Purchase.	5,070	5,070	0	0	N/A
VGM2	(30)	(374)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/07/2012	2,179.0000	06/12/2012	2,155.0000	Closing Purchase.	8,969	8,969	0	0	N/A
VGM2	(18)	(224)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/09/2012	2,201.0000	06/12/2012	2,155.0000	Closing Purchase.	10,314	10,314	0	0	N/A
VGM2	(14)	(174)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/15/2012	2,177.0000	06/12/2012	2,155.0000	Closing Purchase.	3,837	3,837	0	0	N/A
VGM2	(27)	(336)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/16/2012	2,134.0000	06/12/2012	2,155.0000	Closing Purchase.	(7,063)	(7,063)	0	0	N/A
VGM2	(19)	(237)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/18/2012	2,115.0000	06/12/2012	2,155.0000	Closing Purchase.	(9,467)	(9,467)	0	0	N/A
VGM2	(20)	(249)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/24/2012	2,118.0000	06/12/2012	2,155.0000	Closing Purchase.	(9,218)	(9,218)	0	0	N/A
VGM2	(15)	(187)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	06/01/2012	2,088.0000	06/12/2012	2,155.0000	Closing Purchase.	(12,519)	(12,519)	0	0	N/A
VGM2	(270)	(3,363)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	06/12/2012	2,155.0000	Closing Purchase.	1,029,197	1,029,197	0	0	N/A
VGM2	(312)	(3,887)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,462.0000	06/12/2012	2,155.0000	Closing Purchase.	1,193,181	1,193,181	0	0	N/A
VGM2	(70)	(872)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/17/2012	2,254.0000	06/12/2012	2,155.0000	Closing Purchase.	86,327	86,327	0	0	N/A
VGM2	(42)	(523)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/07/2012	2,177.0000	06/12/2012	2,155.0000	Closing Purchase.	11,510	11,510	0	0	N/A
VGM2	(35)	(436)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/09/2012	2,196.0000	06/12/2012	2,155.0000	Closing Purchase.	17,876	17,876	0	0	N/A
VGM2	(68)	(847)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/16/2012	2,135.0000	06/12/2012	2,155.0000	Closing Purchase.	(16,942)	(16,942)	0	0	N/A
VGM2	(87)	(1,084)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/22/2012	2,148.0000	06/12/2012	2,155.0000	Closing Purchase.	(7,586)	(7,586)	0	0	N/A
VGM2	(138)	(1,719)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/31/2012	2,122.0000	06/12/2012	2,155.0000	Closing Purchase.	(56,729)	(56,729)	0	0	N/A
VGM2	(879)	(10,950)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,461.0000	06/12/2012	2,155.0000	Closing Purchase.	3,350,609	3,350,609	0	0	N/A
VGM2	(700)	(8,720)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,462.0000	06/12/2012	2,155.0000	Closing Purchase.	2,677,009	2,677,009	0	0	N/A
VGM2	(80)	(997)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/29/2012	2,401.0000	06/12/2012	2,155.0000	Closing Purchase.	245,154	245,154	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGM2	(126)	(1,570)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/05/2012	2,298.0000	06/12/2012	2,155.0000	Closing Purchase.	224,450	224,450	0	0	N/A
VGM2	(105)	(1,308)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	04/17/2012	2,255.0000	06/12/2012	2,155.0000	Closing Purchase.	130,799	130,799	0	0	N/A
VGM2	(68)	(847)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/04/2012	2,236.0000	06/12/2012	2,155.0000	Closing Purchase.	68,613	68,613	0	0	N/A
VGM2	(150)	(1,869)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/07/2012	2,177.0000	06/12/2012	2,155.0000	Closing Purchase.	41,108	41,108	0	0	N/A
VGM2	(156)	(1,943)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/07/2012	2,177.0000	06/12/2012	2,155.0000	Closing Purchase.	42,752	42,752	0	0	N/A
VGM2	(83)	(1,034)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/14/2012	2,182.0000	06/12/2012	2,155.0000	Closing Purchase.	27,916	27,916	0	0	N/A
VGM2	(80)	(997)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/15/2012	2,195.0000	06/12/2012	2,155.0000	Closing Purchase.	39,862	39,862	0	0	N/A
VGM2	(156)	(1,943)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/16/2012	2,133.0000	06/12/2012	2,155.0000	Closing Purchase.	(42,752)	(42,752)	0	0	N/A
VGM2	(171)	(2,130)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/18/2012	2,118.0000	06/12/2012	2,155.0000	Closing Purchase.	(78,815)	(78,815)	0	0	N/A
VGM2	(105)	(1,308)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/31/2012	2,114.0000	06/12/2012	2,155.0000	Closing Purchase.	(53,627)	(53,627)	0	0	N/A
VGM2	(100)	(1,246)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	06/01/2012	2,087.0000	06/12/2012	2,155.0000	Closing Purchase.	(84,708)	(84,708)	0	0	N/A
VGM2	(87)	(1,084)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	06/08/2012	2,116.0000	06/12/2012	2,155.0000	Closing Purchase.	(42,267)	(42,267)	0	0	N/A
VGM2	(63)	(785)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/07/2012	2,174.0000	06/12/2012	2,155.0000	Closing Purchase.	14,911	14,911	0	0	N/A
VGM2	(36)	(448)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/18/2012	2,120.0000	06/12/2012	2,155.0000	Closing Purchase.	(15,696)	(15,696)	0	0	N/A
VGM2	(8)	(100)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/24/2012	2,115.0000	06/12/2012	2,155.0000	Closing Purchase.	(3,986)	(3,986)	0	0	N/A
VGM2	(6)	(75)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/24/2012	2,119.0000	06/12/2012	2,155.0000	Closing Purchase.	(2,691)	(2,691)	0	0	N/A
VGM2	(15)	(187)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	05/31/2012	2,115.0000	06/12/2012	2,155.0000	Closing Purchase.	(7,474)	(7,474)	0	0	N/A
VGM2	(8)	(100)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	06/04/2012	2,078.0000	06/12/2012	2,155.0000	Closing Purchase.	(7,674)	(7,674)	0	0	N/A
VGM2	(25)	(311)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	06/08/2012	2,121.0000	06/12/2012	2,155.0000	Closing Purchase.	(10,588)	(10,588)	0	0	N/A
VGU2	(17)	(215)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	06/15/2012	2,160.0000	Closing Purchase.	(3,649)	(3,649)	0	0	N/A
VGU2	(21)	(264)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	06/18/2012	2,179.0000	Closing Purchase.	(9,510)	(9,510)	0	0	N/A
VGU2	(17)	(216)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	06/20/2012	2,186.0000	Closing Purchase.	(9,286)	(9,286)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGU2	(33)	(419)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	06/20/2012	2,188.0000	Closing Purchase.	(18,863)	(18,863)	0	0	N/A
VGU2	(94)	(1,194)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	06/20/2012	2,185.0000	Closing Purchase.	(50,149)	(50,149)	0	0	N/A
VGU2	(42)	(524)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	06/25/2012	2,147.0000	Closing Purchase.	(2,097)	(2,097)	0	0	N/A
VGU2	(21)	(262)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,135.0000	06/25/2012	2,147.0000	Closing Purchase.	(3,145)	(3,145)	0	0	N/A
VGU2	(19)	(241)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	06/29/2012	2,234.0000	Closing Purchase.	(21,942)	(21,942)	0	0	N/A
VGU2	(14)	(178)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	06/29/2012	2,216.0000	Closing Purchase.	(12,970)	(12,970)	0	0	N/A
VGU2	(3)	(38)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	06/29/2012	2,234.0000	Closing Purchase.	(3,465)	(3,465)	0	0	N/A
VGU2	(13)	(164)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/02/2012	2,267.0000	Closing Purchase.	(20,285)	(20,285)	0	0	N/A
VGU2	(92)	(1,158)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/02/2012	2,298.0000	Closing Purchase.	(179,448)	(179,448)	0	0	N/A
VGU2	(9)	(113)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/02/2012	2,269.0000	Closing Purchase.	(14,270)	(14,270)	0	0	N/A
VGU2	(19)	(238)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/04/2012	2,308.0000	Closing Purchase.	(39,219)	(39,219)	0	0	N/A
VGU2	(100)	(1,251)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/04/2012	2,310.0000	Closing Purchase.	(208,917)	(208,917)	0	0	N/A
VGU2	(15)	(188)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/04/2012	2,308.0000	Closing Purchase.	(30,962)	(30,962)	0	0	N/A
VGU2	(8)	(100)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/04/2012	2,304.0000	07/04/2012	2,308.0000	Closing Purchase.	(400)	(400)	0	0	N/A
VGU2	(20)	(245)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/19/2012	2,288.0000	Closing Purchase.	(35,557)	(35,557)	0	0	N/A
VGU2	(87)	(1,067)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/19/2012	2,288.0000	Closing Purchase.	(154,673)	(154,673)	0	0	N/A
VGU2	(24)	(295)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/26/2012	2,225.0000	Closing Purchase.	(24,206)	(24,206)	0	0	N/A
VGU2	(17)	(209)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/26/2012	2,226.0000	Closing Purchase.	(17,355)	(17,355)	0	0	N/A
VGU2	(8)	(98)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/26/2012	2,223.0000	Closing Purchase.	(7,872)	(7,872)	0	0	N/A
VGU2	(24)	(297)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/27/2012	2,255.0000	Closing Purchase.	(33,251)	(33,251)	0	0	N/A
VGU2	(15)	(184)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/30/2012	2,318.0000	Closing Purchase.	(32,137)	(32,137)	0	0	N/A
VGU2	(163)	(1,996)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/30/2012	2,320.0000	Closing Purchase.	(353,208)	(353,208)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGU2	(26)	(318)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	07/30/2012	2,318.0000	Closing Purchase.	(55,703)	(55,703)	0	0	N/A
VGU2	(12)	(148)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/01/2012	2,332.0000	Closing Purchase.	(27,890)	(27,890)	0	0	N/A
VGU2	(3)	(37)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/03/2012	2,327.0000	Closing Purchase.	(6,812)	(6,812)	0	0	N/A
VGU2	(5)	(62)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/14/2012	2,129.0000	08/03/2012	2,327.0000	Closing Purchase.	(12,217)	(12,217)	0	0	N/A
VGU2	(10)	(123)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/14/2012	2,129.0000	08/03/2012	2,328.0000	Closing Purchase.	(24,557)	(24,557)	0	0	N/A
VGU2	(13)	(161)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/06/2012	2,386.0000	Closing Purchase.	(39,213)	(39,213)	0	0	N/A
VGU2	(100)	(1,241)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/06/2012	2,385.0000	Closing Purchase.	(300,395)	(300,395)	0	0	N/A
VGU2	(96)	(1,192)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/06/2012	2,385.0000	Closing Purchase.	(288,379)	(288,379)	0	0	N/A
VGU2	(8)	(99)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/14/2012	2,129.0000	08/06/2012	2,388.0000	Closing Purchase.	(25,720)	(25,720)	0	0	N/A
VGU2	(14)	(174)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/07/2012	2,417.0000	Closing Purchase.	(47,643)	(47,643)	0	0	N/A
VGU2	(97)	(1,205)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/07/2012	2,417.0000	Closing Purchase.	(330,099)	(330,099)	0	0	N/A
VGU2	(60)	(741)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/08/2012	2,432.0000	Closing Purchase.	(214,270)	(214,270)	0	0	N/A
VGU2	(98)	(1,211)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/08/2012	2,433.0000	Closing Purchase.	(351,186)	(351,186)	0	0	N/A
VGU2	(14)	(172)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/09/2012	2,442.0000	Closing Purchase.	(51,525)	(51,525)	0	0	N/A
VGU2	(39)	(481)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/14/2012	2,426.0000	Closing Purchase.	(135,992)	(135,992)	0	0	N/A
VGU2	(56)	(688)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/15/2012	2,422.0000	Closing Purchase.	(191,894)	(191,894)	0	0	N/A
VGU2	(18)	(223)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/14/2012	2,129.0000	08/16/2012	2,424.0000	Closing Purchase.	(65,648)	(65,648)	0	0	N/A
VGU2	(14)	(172)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/17/2012	2,467.0000	Closing Purchase.	(55,779)	(55,779)	0	0	N/A
VGU2	(80)	(997)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/22/2012	2,460.0000	Closing Purchase.	(316,176)	(316,176)	0	0	N/A
VGU2	(100)	(1,247)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/22/2012	2,467.0000	Closing Purchase.	(403,947)	(403,947)	0	0	N/A
VGU2	(100)	(1,247)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/22/2012	2,468.0000	Closing Purchase.	(405,194)	(405,194)	0	0	N/A
VGU2	(104)	(1,297)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/22/2012	2,467.0000	Closing Purchase.	(420,105)	(420,105)	0	0	N/A
VGU2	(25)	(312)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	08/22/2012	2,476.0000	Closing Purchase.	(103,792)	(103,792)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGU2	(9)	(113)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/14/2012	2,129.0000	08/27/2012	2,431.0000	Closing Purchase.	(34,020)	(34,020)	0	0	N/A
VGU2	(10)	(126)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	09/05/2012	2,422.0000	09/05/2012	2,458.0000	Closing Purchase.	(4,537)	(4,537)	0	0	N/A
VGU2	(14)	(176)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	09/05/2012	2,419.0000	09/05/2012	2,458.0000	Closing Purchase.	(6,881)	(6,881)	0	0	N/A
VGU2	(28)	(354)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/06/2012	2,469.0000	Closing Purchase.	(115,332)	(115,332)	0	0	N/A
VGU2	(12)	(152)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/06/2012	2,476.0000	Closing Purchase.	(50,489)	(50,489)	0	0	N/A
VGU2	(79)	(1,011)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/07/2012	2,562.0000	Closing Purchase.	(423,726)	(423,726)	0	0	N/A
VGU2	(77)	(986)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/07/2012	2,564.0000	Closing Purchase.	(414,970)	(414,970)	0	0	N/A
VGU2	(92)	(1,178)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/07/2012	2,561.0000	Closing Purchase.	(492,275)	(492,275)	0	0	N/A
VGU2	(29)	(371)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/14/2012	2,129.0000	09/07/2012	2,559.0000	Closing Purchase.	(159,628)	(159,628)	0	0	N/A
VGU2	(7)	(90)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/18/2012	2,147.0000	09/07/2012	2,559.0000	Closing Purchase.	(36,918)	(36,918)	0	0	N/A
VGU2	(7)	(90)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/20/2012	2,190.0000	09/07/2012	2,559.0000	Closing Purchase.	(33,065)	(33,065)	0	0	N/A
VGU2	(11)	(141)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/20/2012	2,190.0000	09/07/2012	2,558.0000	Closing Purchase.	(51,818)	(51,818)	0	0	N/A
VGU2	(74)	(946)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/10/2012	2,538.0000	Closing Purchase.	(373,735)	(373,735)	0	0	N/A
VGU2	(8)	(102)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/20/2012	2,190.0000	09/10/2012	2,527.0000	Closing Purchase.	(34,471)	(34,471)	0	0	N/A
VGU2	(12)	(153)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/22/2012	2,176.0000	09/10/2012	2,527.0000	Closing Purchase.	(53,855)	(53,855)	0	0	N/A
VGU2	(17)	(219)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/12/2012	2,561.0000	Closing Purchase.	(91,586)	(91,586)	0	0	N/A
VGU2	(157)	(2,023)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/12/2012	2,566.0000	Closing Purchase.	(855,938)	(855,938)	0	0	N/A
VGU2	(190)	(2,452)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/13/2012	2,551.0000	Closing Purchase.	(1,000,551)	(1,000,551)	0	0	N/A
VGU2	(190)	(2,452)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/13/2012	2,549.0000	Closing Purchase.	(995,646)	(995,646)	0	0	N/A
VGU2	(199)	(2,568)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/13/2012	2,548.0000	Closing Purchase.	(1,040,240)	(1,040,240)	0	0	N/A
VGU2	(160)	(2,065)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/13/2012	2,552.0000	Closing Purchase.	(844,634)	(844,634)	0	0	N/A
VGU2	(160)	(2,065)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/13/2012	2,551.0000	Closing Purchase.	(842,569)	(842,569)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGU2	(60)	(774)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/13/2012	2,551.0000	Closing Purchase.	(315,963)	(315,963)	0	0	N/A
VGU2	(100)	(1,291)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/13/2012	2,552.0000	Closing Purchase.	(527,896)	(527,896)	0	0	N/A
VGU2	(174)	(2,246)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/13/2012	2,551.0000	Closing Purchase.	(916,294)	(916,294)	0	0	N/A
VGU2	(17)	(224)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/14/2012	2,581.0000	Closing Purchase.	(97,896)	(97,896)	0	0	N/A
VGU2	(79)	(1,039)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/14/2012	2,585.0000	Closing Purchase.	(459,084)	(459,084)	0	0	N/A
VGU2	(37)	(486)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/14/2012	2,594.0000	Closing Purchase.	(219,392)	(219,392)	0	0	N/A
VGU2	(124)	(1,630)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/14/2012	2,584.0000	Closing Purchase.	(718,958)	(718,958)	0	0	N/A
VGU2	(80)	(1,052)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/14/2012	2,595.0000	Closing Purchase.	(475,414)	(475,414)	0	0	N/A
VGU2	(2)	(26)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/22/2012	2,176.0000	09/14/2012	2,591.0000	Closing Purchase.	(10,912)	(10,912)	0	0	N/A
VGU2	(7)	(92)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/03/2012	2,298.0000	09/14/2012	2,591.0000	Closing Purchase.	(26,966)	(26,966)	0	0	N/A
VGU2	(10)	(131)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/05/2012	2,285.0000	09/14/2012	2,591.0000	Closing Purchase.	(40,231)	(40,231)	0	0	N/A
VGU2	(8)	(105)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/06/2012	2,251.0000	09/14/2012	2,591.0000	Closing Purchase.	(35,761)	(35,761)	0	0	N/A
VGU2	(3)	(39)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/09/2012	2,223.0000	09/14/2012	2,591.0000	Closing Purchase.	(14,515)	(14,515)	0	0	N/A
VGU2	(10)	(131)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/09/2012	2,223.0000	09/14/2012	2,592.0000	Closing Purchase.	(48,514)	(48,514)	0	0	N/A
VGU2	(11)	(145)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/12/2012	2,223.0000	09/14/2012	2,592.0000	Closing Purchase.	(53,366)	(53,366)	0	0	N/A
VGU2	(2)	(26)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/13/2012	2,226.0000	09/14/2012	2,592.0000	Closing Purchase.	(9,624)	(9,624)	0	0	N/A
VGU2	(47)	(617)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/17/2012	2,587.0000	Closing Purchase.	(274,143)	(274,143)	0	0	N/A
VGU2	(6)	(79)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/13/2012	2,226.0000	09/17/2012	2,582.0000	Closing Purchase.	(28,061)	(28,061)	0	0	N/A
VGU2	(9)	(118)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/18/2012	2,258.0000	09/17/2012	2,582.0000	Closing Purchase.	(38,307)	(38,307)	0	0	N/A
VGU2	(11)	(145)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/20/2012	2,297.0000	09/17/2012	2,582.0000	Closing Purchase.	(41,185)	(41,185)	0	0	N/A
VGU2	(20)	(263)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/25/2012	2,158.0000	09/17/2012	2,582.0000	Closing Purchase.	(111,402)	(111,402)	0	0	N/A
VGU2	(109)	(1,423)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/18/2012	2,553.0000	Closing Purchase.	(583,450)	(583,450)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGU2	(14)	(183)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/25/2012	2,134.0000	09/18/2012	2,553.0000	Closing Purchase.	(76,584)	(76,584)	0	0	N/A
VGU2	(15)	(196)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/26/2012	2,131.0000	09/18/2012	2,553.0000	Closing Purchase.	(82,641)	(82,641)	0	0	N/A
VGU2	(13)	(170)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/12/2012	2,221.0000	09/18/2012	2,553.0000	Closing Purchase.	(56,348)	(56,348)	0	0	N/A
VGU2	(45)	(587)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/13/2012	2,226.0000	09/18/2012	2,553.0000	Closing Purchase.	(192,112)	(192,112)	0	0	N/A
VGU2	(18)	(235)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/23/2012	2,198.0000	09/18/2012	2,553.0000	Closing Purchase.	(83,425)	(83,425)	0	0	N/A
VGU2	(27)	(352)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/24/2012	2,167.0000	09/18/2012	2,553.0000	Closing Purchase.	(136,064)	(136,064)	0	0	N/A
VGU2	(41)	(535)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	08/20/2012	2,476.0000	09/18/2012	2,553.0000	Closing Purchase.	(41,216)	(41,216)	0	0	N/A
VGU2	(15)	(196)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	09/05/2012	2,422.0000	09/18/2012	2,553.0000	Closing Purchase.	(25,654)	(25,654)	0	0	N/A
VGU2	(67)	(875)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	09/10/2012	2,530.0000	09/18/2012	2,553.0000	Closing Purchase.	(20,119)	(20,119)	0	0	N/A
VGU2	(55)	(718)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	09/13/2012	2,549.0000	09/18/2012	2,553.0000	Closing Purchase.	(2,872)	(2,872)	0	0	N/A
VGU2	(38)	(496)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/18/2012	2,545.0000	Closing Purchase.	(199,436)	(199,436)	0	0	N/A
VGU2	(32)	(418)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/13/2012	2,134.0000	09/18/2012	2,545.0000	Closing Purchase.	(171,706)	(171,706)	0	0	N/A
VGU2	(83)	(1,084)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/14/2012	2,128.0000	09/18/2012	2,545.0000	Closing Purchase.	(451,864)	(451,864)	0	0	N/A
VGU2	(31)	(405)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/18/2012	2,166.0000	09/18/2012	2,545.0000	Closing Purchase.	(153,389)	(153,389)	0	0	N/A
VGU2	(32)	(418)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/22/2012	2,176.0000	09/18/2012	2,545.0000	Closing Purchase.	(154,159)	(154,159)	0	0	N/A
VGU2	(173)	(2,259)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/13/2012	2,223.0000	09/18/2012	2,545.0000	Closing Purchase.	(727,270)	(727,270)	0	0	N/A
VGU2	(48)	(627)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/26/2012	2,149.0000	09/18/2012	2,545.0000	Closing Purchase.	(248,159)	(248,159)	0	0	N/A
VGU2	(545)	(7,115)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/12/2012	2,143.0000	09/18/2012	2,548.0000	Closing Purchase.	(2,881,675)	(2,881,675)	0	0	N/A
VGU2	(55)	(718)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/14/2012	2,128.0000	09/18/2012	2,548.0000	Closing Purchase.	(301,582)	(301,582)	0	0	N/A
VGU2	(147)	(1,919)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/14/2012	2,128.0000	09/18/2012	2,546.0000	Closing Purchase.	(802,208)	(802,208)	0	0	N/A
VGU2	(100)	(1,306)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/27/2012	2,128.0000	09/18/2012	2,546.0000	Closing Purchase.	(545,720)	(545,720)	0	0	N/A
VGU2	(134)	(1,749)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/12/2012	2,221.0000	09/18/2012	2,546.0000	Closing Purchase.	(568,567)	(568,567)	0	0	N/A
VGU2	(130)	(1,697)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	07/13/2012	2,225.0000	09/18/2012	2,546.0000	Closing Purchase.	(544,806)	(544,806)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGU2	(89)	(1,162)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.07/13/2012	2,226.0000	.09/18/2012	2,546.0000	Closing Purchase.	(371,821)	(371,821)	0	0	N/A
VGU2	(41)	(535)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.07/13/2012	2,226.0000	.09/18/2012	2,545.0000	Closing Purchase.	(170,753)	(170,753)	0	0	N/A
VGU2	(130)	(1,697)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.07/13/2012	2,225.0000	.09/18/2012	2,545.0000	Closing Purchase.	(543,109)	(543,109)	0	0	N/A
VGU2	(95)	(1,240)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.07/23/2012	2,192.0000	.09/18/2012	2,545.0000	Closing Purchase.	(437,816)	(437,816)	0	0	N/A
VGU2	(129)	(1,684)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.07/25/2012	2,156.0000	.09/18/2012	2,545.0000	Closing Purchase.	(655,138)	(655,138)	0	0	N/A
VGU2	(173)	(2,259)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.08/15/2012	2,420.0000	.09/18/2012	2,545.0000	Closing Purchase.	(282,325)	(282,325)	0	0	N/A
VGU2	(26)	(339)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.07/25/2012	2,158.0000	.09/18/2012	2,554.0000	Closing Purchase.	(134,419)	(134,419)	0	0	N/A
VGU2	(28)	(366)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.07/31/2012	2,331.0000	.09/18/2012	2,554.0000	Closing Purchase.	(81,519)	(81,519)	0	0	N/A
VGU2	(9)	(117)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.08/01/2012	2,332.0000	.09/18/2012	2,554.0000	Closing Purchase.	(26,085)	(26,085)	0	0	N/A
VGU2	(16)	(209)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.08/02/2012	2,285.0000	.09/18/2012	2,554.0000	Closing Purchase.	(56,191)	(56,191)	0	0	N/A
VGU2	(19)	(248)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.08/22/2012	2,467.0000	.09/18/2012	2,554.0000	Closing Purchase.	(21,581)	(21,581)	0	0	N/A
VGU2	(20)	(261)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.08/22/2012	2,452.0000	.09/18/2012	2,554.0000	Closing Purchase.	(26,633)	(26,633)	0	0	N/A
VGU2	(25)	(326)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.08/23/2012	2,426.0000	.09/18/2012	2,554.0000	Closing Purchase.	(41,778)	(41,778)	0	0	N/A
VGU2	(8)	(104)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.08/23/2012	2,451.0000	.09/18/2012	2,554.0000	Closing Purchase.	(10,758)	(10,758)	0	0	N/A
VGU2	(15)	(196)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.08/24/2012	2,412.0000	.09/18/2012	2,554.0000	Closing Purchase.	(27,808)	(27,808)	0	0	N/A
VGU2	(13)	(170)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.08/30/2012	2,425.0000	.09/18/2012	2,554.0000	Closing Purchase.	(21,894)	(21,894)	0	0	N/A
VGU2	(28)	(366)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.08/31/2012	2,410.0000	.09/18/2012	2,554.0000	Closing Purchase.	(52,640)	(52,640)	0	0	N/A
VGU2	(9)	(117)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	EUR	.09/12/2012	2,565.0000	.09/18/2012	2,554.0000	Closing Purchase.	1,292	1,292	0	0	N/A
VGZ2	(14)	(182)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	EUR	.09/18/2012	2,532.0000	.09/21/2012	2,552.0000	Closing Purchase.	(3,637)	(3,637)	0	0	N/A
VGZ2	(19)	(247)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	EUR	.09/18/2012	2,532.0000	.09/21/2012	2,562.0000	Closing Purchase.	(7,404)	(7,404)	0	0	N/A
VGZ2	(2)	(26)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	EUR	.09/18/2012	2,537.0000	.09/28/2012	2,514.0000	Closing Purchase.	592	592	0	0	N/A
VGZ2	(15)	(193)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	EUR	.09/18/2012	2,535.0000	.09/28/2012	2,514.0000	Closing Purchase.	4,052	4,052	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGZ2	(30)	(387)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/01/2012	2,480.0000	Closing Purchase.	20,132	20,132	0	0	N/A
VGZ2	(34)	(440)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/02/2012	2,508.0000	Closing Purchase.	10,555	10,555	0	0	N/A
VGZ2	(18)	(234)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/04/2012	2,495.0000	Closing Purchase.	8,661	8,661	0	0	N/A
VGZ2	(16)	(208)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/04/2012	2,496.0000	Closing Purchase.	7,491	7,491	0	0	N/A
VGZ2	(11)	(143)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	10/04/2012	2,495.0000	Closing Purchase.	6,724	6,724	0	0	N/A
VGZ2	(4)	(52)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,537.0000	10/04/2012	2,495.0000	Closing Purchase.	2,185	2,185	0	0	N/A
VGZ2	(42)	(549)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/05/2012	2,490.0000	Closing Purchase.	23,038	23,038	0	0	N/A
VGZ2	(19)	(248)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/05/2012	2,501.0000	Closing Purchase.	7,692	7,692	0	0	N/A
VGZ2	(37)	(483)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/05/2012	2,516.0000	Closing Purchase.	7,732	7,732	0	0	N/A
VGZ2	(52)	(679)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/05/2012	2,502.0000	Closing Purchase.	20,374	20,374	0	0	N/A
VGZ2	(49)	(640)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/05/2012	2,517.0000	Closing Purchase.	9,599	9,599	0	0	N/A
VGZ2	(17)	(222)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	10/05/2012	2,493.0000	Closing Purchase.	10,879	10,879	0	0	N/A
VGZ2	(14)	(183)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	10/05/2012	2,501.0000	Closing Purchase.	7,496	7,496	0	0	N/A
VGZ2	(20)	(261)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	10/05/2012	2,517.0000	Closing Purchase.	6,530	6,530	0	0	N/A
VGZ2	(13)	(169)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	10/12/2012	2,475.0000	Closing Purchase.	11,294	11,294	0	0	N/A
VGZ2	(20)	(260)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	10/16/2012	2,522.0000	Closing Purchase.	5,209	5,209	0	0	N/A
VGZ2	(17)	(223)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,540.0000	10/17/2012	2,555.0000	Closing Purchase.	(3,346)	(3,346)	0	0	N/A
VGZ2	(39)	(512)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/17/2012	2,552.0000	Closing Purchase.	(10,234)	(10,234)	0	0	N/A
VGZ2	(20)	(262)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/17/2012	2,556.0000	Closing Purchase.	(6,298)	(6,298)	0	0	N/A
VGZ2	(77)	(1,010)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/17/2012	2,554.0000	Closing Purchase.	(22,227)	(22,227)	0	0	N/A
VGZ2	(29)	(381)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	10/17/2012	2,548.0000	Closing Purchase.	(2,283)	(2,283)	0	0	N/A
VGZ2	(11)	(144)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	10/17/2012	2,562.0000	Closing Purchase.	(2,887)	(2,887)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGZ2	(10)	(131)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	10/17/2012	2,558.0000	Closing Purchase.	(2,099)	(2,099)	0	0	N/A
VGZ2	(15)	(196)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,540.0000	10/18/2012	2,562.0000	Closing Purchase.	(4,320)	(4,320)	0	0	N/A
VGZ2	(13)	(170)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/18/2012	2,558.0000	Closing Purchase.	(4,425)	(4,425)	0	0	N/A
VGZ2	(123)	(1,610)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	10/18/2012	2,559.0000	Closing Purchase.	(43,479)	(43,479)	0	0	N/A
VGZ2	(9)	(117)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	10/25/2012	2,500.0000	Closing Purchase.	4,899	4,899	0	0	N/A
VGZ2	(16)	(207)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	10/26/2012	2,464.0000	Closing Purchase.	16,139	16,139	0	0	N/A
VGZ2	(10)	(128)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	11/02/2012	2,551.0000	Closing Purchase.	(1,156)	(1,156)	0	0	N/A
VGZ2	(24)	(305)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	11/12/2012	2,476.0000	Closing Purchase.	20,134	20,134	0	0	N/A
VGZ2	(12)	(154)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,542.0000	11/19/2012	2,448.0000	Closing Purchase.	14,455	14,455	0	0	N/A
VGZ2	(8)	(103)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/19/2012	2,538.0000	11/19/2012	2,448.0000	Closing Purchase.	9,227	9,227	0	0	N/A
VGZ2	(37)	(474)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	11/20/2012	2,481.0000	Closing Purchase.	24,158	24,158	0	0	N/A
VGZ2	(69)	(883)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	11/20/2012	2,494.0000	Closing Purchase.	33,568	33,568	0	0	N/A
VGZ2	(15)	(193)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,540.0000	11/22/2012	2,532.0000	Closing Purchase.	1,546	1,546	0	0	N/A
VGZ2	(19)	(245)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	11/22/2012	2,532.0000	Closing Purchase.	0	0	0	0	N/A
VGZ2	(7)	(90)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/19/2012	2,559.0000	11/22/2012	2,529.0000	Closing Purchase.	2,706	2,706	0	0	N/A
VGZ2	(7)	(90)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/19/2012	2,538.0000	11/22/2012	2,529.0000	Closing Purchase.	812	812	0	0	N/A
VGZ2	(1)	(13)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/20/2012	2,539.0000	11/22/2012	2,529.0000	Closing Purchase.	129	129	0	0	N/A
VGZ2	(61)	(790)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	11/23/2012	2,536.0000	Closing Purchase.	(3,162)	(3,162)	0	0	N/A
VGZ2	(18)	(233)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,540.0000	11/26/2012	2,548.0000	Closing Purchase.	(1,867)	(1,867)	0	0	N/A
VGZ2	(17)	(220)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/20/2012	2,539.0000	11/27/2012	2,553.0000	Closing Purchase.	(3,078)	(3,078)	0	0	N/A
VGZ2	(18)	(234)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,540.0000	11/29/2012	2,573.0000	Closing Purchase.	(7,709)	(7,709)	0	0	N/A
VGZ2	(18)	(234)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	11/29/2012	2,572.0000	Closing Purchase.	(9,345)	(9,345)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGZ2	(113)	(1,467)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	11/29/2012	2,573.0000	Closing Purchase.	(60,129)	(60,129)	0	0	N/A
VGZ2	(15)	(195)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,540.0000	11/30/2012	2,579.0000	Closing Purchase.	(7,609)	(7,609)	0	0	N/A
VGZ2	(15)	(195)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/20/2012	2,539.0000	11/30/2012	2,584.0000	Closing Purchase.	(8,779)	(8,779)	0	0	N/A
VGZ2	(16)	(209)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	12/03/2012	2,583.0000	Closing Purchase.	(10,666)	(10,666)	0	0	N/A
VGZ2	(40)	(523)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,533.0000	12/03/2012	2,582.0000	Closing Purchase.	(25,620)	(25,620)	0	0	N/A
VGZ2	(24)	(314)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	12/03/2012	2,582.0000	Closing Purchase.	(15,686)	(15,686)	0	0	N/A
VGZ2	(25)	(326)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	12/12/2012	2,626.0000	Closing Purchase.	(30,644)	(30,644)	0	0	N/A
VGZ2	(62)	(808)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,533.0000	12/12/2012	2,624.0000	Closing Purchase.	(73,572)	(73,572)	0	0	N/A
VGZ2	(15)	(196)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/20/2012	2,539.0000	12/12/2012	2,623.0000	Closing Purchase.	(16,430)	(16,430)	0	0	N/A
VGZ2	(53)	(694)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,533.0000	12/13/2012	2,629.0000	Closing Purchase.	(66,589)	(66,589)	0	0	N/A
VGZ2	(25)	(327)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/20/2012	2,539.0000	12/13/2012	2,625.0000	Closing Purchase.	(28,138)	(28,138)	0	0	N/A
VGZ2	(15)	(198)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,540.0000	12/18/2012	2,642.0000	Closing Purchase.	(20,216)	(20,216)	0	0	N/A
VGZ2	(21)	(277)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,532.0000	12/18/2012	2,643.0000	Closing Purchase.	(30,800)	(30,800)	0	0	N/A
VGZ2	(9)	(119)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,535.0000	12/18/2012	2,643.0000	Closing Purchase.	(12,843)	(12,843)	0	0	N/A
VGZ2	(94)	(1,242)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,533.0000	12/18/2012	2,642.0000	Closing Purchase.	(135,380)	(135,380)	0	0	N/A
VGZ2	(9)	(119)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/24/2012	2,543.0000	12/18/2012	2,643.0000	Closing Purchase.	(11,892)	(11,892)	0	0	N/A
VGZ2	(10)	(132)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/25/2012	2,544.0000	12/18/2012	2,643.0000	Closing Purchase.	(13,081)	(13,081)	0	0	N/A
VGZ2	(16)	(211)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/26/2012	2,527.0000	12/18/2012	2,643.0000	Closing Purchase.	(24,523)	(24,523)	0	0	N/A
VGZ2	(1)	(13)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,540.0000	12/19/2012	2,654.0000	Closing Purchase.	(1,512)	(1,512)	0	0	N/A
VGZ2	(200)	(2,652)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,540.0000	12/19/2012	2,653.0000	Closing Purchase.	(299,665)	(299,665)	0	0	N/A
VGZ2	(105)	(1,392)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,540.0000	12/19/2012	2,654.0000	Closing Purchase.	(158,716)	(158,716)	0	0	N/A
VGZ2	(20)	(265)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/26/2012	2,531.0000	12/19/2012	2,654.0000	Closing Purchase.	(32,618)	(32,618)	0	0	N/A
VGZ2	(25)	(331)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/10/2012	2,466.0000	12/19/2012	2,654.0000	Closing Purchase.	(62,320)	(62,320)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGZ2	(12)	(159)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/23/2012	2,519.0000	12/19/2012	2,654.0000	Closing Purchase.	(21,480)	(21,480)	0	0	N/A
VGZ2	(12)	(159)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/23/2012	2,481.0000	12/19/2012	2,654.0000	Closing Purchase.	(27,527)	(27,527)	0	0	N/A
VGZ2	(22)	(292)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/09/2012	2,467.0000	12/19/2012	2,654.0000	Closing Purchase.	(54,550)	(54,550)	0	0	N/A
VGZ2	(4)	(53)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/13/2012	2,453.0000	12/19/2012	2,654.0000	Closing Purchase.	(10,661)	(10,661)	0	0	N/A
VGZ2	(15)	(199)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/13/2012	2,453.0000	12/19/2012	2,653.0000	Closing Purchase.	(39,779)	(39,779)	0	0	N/A
VGZ2	(15)	(199)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/15/2012	2,465.0000	12/19/2012	2,653.0000	Closing Purchase.	(37,392)	(37,392)	0	0	N/A
VGZ2	(9)	(119)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,535.0000	12/19/2012	2,654.0000	Closing Purchase.	(14,201)	(14,201)	0	0	N/A
VGZ2	(32)	(424)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/19/2012	2,541.0000	12/19/2012	2,654.0000	Closing Purchase.	(47,946)	(47,946)	0	0	N/A
VGZ2	(25)	(331)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/20/2012	2,540.0000	12/19/2012	2,654.0000	Closing Purchase.	(37,790)	(37,790)	0	0	N/A
VGZ2	(25)	(331)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/24/2012	2,548.0000	12/19/2012	2,654.0000	Closing Purchase.	(35,138)	(35,138)	0	0	N/A
VGZ2	(19)	(252)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/25/2012	2,543.0000	12/19/2012	2,654.0000	Closing Purchase.	(27,964)	(27,964)	0	0	N/A
VGZ2	(20)	(265)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/26/2012	2,532.0000	12/19/2012	2,654.0000	Closing Purchase.	(32,353)	(32,353)	0	0	N/A
VGZ2	(16)	(212)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/26/2012	2,508.0000	12/19/2012	2,654.0000	Closing Purchase.	(30,974)	(30,974)	0	0	N/A
VGZ2	(54)	(716)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/03/2012	2,482.0000	12/19/2012	2,654.0000	Closing Purchase.	(123,154)	(123,154)	0	0	N/A
VGZ2	(30)	(398)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/03/2012	2,482.0000	12/19/2012	2,654.0000	Closing Purchase.	(68,419)	(68,419)	0	0	N/A
VGZ2	(48)	(636)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/08/2012	2,494.0000	12/19/2012	2,654.0000	Closing Purchase.	(101,833)	(101,833)	0	0	N/A
VGZ2	(24)	(318)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/09/2012	2,482.0000	12/19/2012	2,654.0000	Closing Purchase.	(54,735)	(54,735)	0	0	N/A
VGZ2	(31)	(411)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/11/2012	2,447.0000	12/19/2012	2,654.0000	Closing Purchase.	(85,086)	(85,086)	0	0	N/A
VGZ2	(15)	(199)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/15/2012	2,488.0000	12/19/2012	2,654.0000	Closing Purchase.	(33,016)	(33,016)	0	0	N/A
VGZ2	(23)	(305)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/22/2012	2,532.0000	12/19/2012	2,654.0000	Closing Purchase.	(37,206)	(37,206)	0	0	N/A
VGZ2	(14)	(186)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/23/2012	2,481.0000	12/19/2012	2,654.0000	Closing Purchase.	(32,115)	(32,115)	0	0	N/A
VGZ2	(15)	(199)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/29/2012	2,476.0000	12/19/2012	2,654.0000	Closing Purchase.	(35,403)	(35,403)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGZ2	(4)	(53)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/29/2012	2,476.0000	12/19/2012	2,654.0000	Closing Purchase.	(9,441)	(9,441)	0	0	N/A
VGZ2	(15)	(199)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/05/2012	2,525.0000	12/19/2012	2,654.0000	Closing Purchase.	(25,657)	(25,657)	0	0	N/A
VGZ2	(80)	(1,061)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/08/2012	2,494.0000	12/19/2012	2,654.0000	Closing Purchase.	(169,722)	(169,722)	0	0	N/A
VGZ2	(25)	(331)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/09/2012	2,464.0000	12/19/2012	2,654.0000	Closing Purchase.	(62,983)	(62,983)	0	0	N/A
VGZ2	(200)	(2,652)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,535.0000	12/19/2012	2,653.0000	Closing Purchase.	(312,924)	(312,924)	0	0	N/A
VGZ2	(200)	(2,652)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,535.0000	12/19/2012	2,653.0000	Closing Purchase.	(312,924)	(312,924)	0	0	N/A
VGZ2	(200)	(2,652)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,535.0000	12/19/2012	2,653.0000	Closing Purchase.	(312,924)	(312,924)	0	0	N/A
VGZ2	(200)	(2,652)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,533.0000	12/19/2012	2,654.0000	Closing Purchase.	(320,880)	(320,880)	0	0	N/A
VGZ2	(151)	(2,002)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,533.0000	12/19/2012	2,654.0000	Closing Purchase.	(242,264)	(242,264)	0	0	N/A
VGZ2	(34)	(451)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/19/2012	2,561.0000	12/19/2012	2,654.0000	Closing Purchase.	(41,927)	(41,927)	0	0	N/A
VGZ2	(15)	(199)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/19/2012	2,559.0000	12/19/2012	2,654.0000	Closing Purchase.	(18,895)	(18,895)	0	0	N/A
VGZ2	(17)	(225)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/19/2012	2,559.0000	12/19/2012	2,654.0000	Closing Purchase.	(21,414)	(21,414)	0	0	N/A
VGZ2	(75)	(994)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/19/2012	2,542.0000	12/19/2012	2,654.0000	Closing Purchase.	(111,380)	(111,380)	0	0	N/A
VGZ2	(108)	(1,432)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/26/2012	2,527.0000	12/19/2012	2,654.0000	Closing Purchase.	(181,867)	(181,867)	0	0	N/A
VGZ2	(16)	(212)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/26/2012	2,527.0000	12/19/2012	2,654.0000	Closing Purchase.	(26,943)	(26,943)	0	0	N/A
VGZ2	(55)	(729)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/27/2012	2,502.0000	12/19/2012	2,654.0000	Closing Purchase.	(110,849)	(110,849)	0	0	N/A
VGZ2	(84)	(1,114)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/10/2012	2,460.0000	12/19/2012	2,654.0000	Closing Purchase.	(216,077)	(216,077)	0	0	N/A
VGZ2	(45)	(597)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/11/2012	2,448.0000	12/19/2012	2,654.0000	Closing Purchase.	(122,916)	(122,916)	0	0	N/A
VGZ2	(18)	(239)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/11/2012	2,448.0000	12/19/2012	2,654.0000	Closing Purchase.	(49,166)	(49,166)	0	0	N/A
VGZ2	(72)	(955)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/22/2012	2,531.0000	12/19/2012	2,654.0000	Closing Purchase.	(117,426)	(117,426)	0	0	N/A
VGZ2	(30)	(398)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/23/2012	2,467.0000	12/19/2012	2,654.0000	Closing Purchase.	(74,386)	(74,386)	0	0	N/A
VGZ2	(57)	(756)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/23/2012	2,495.0000	12/19/2012	2,654.0000	Closing Purchase.	(120,171)	(120,171)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGZ2	(23)	(305)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/05/2012	2,525.0000	12/19/2012	2,654.0000	Closing Purchase.	(39,341)	(39,341)	0	0	N/A
VGZ2	(63)	(835)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/05/2012	2,525.0000	12/19/2012	2,654.0000	Closing Purchase.	(107,760)	(107,760)	0	0	N/A
VGZ2	(132)	(1,750)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/08/2012	2,492.0000	12/19/2012	2,654.0000	Closing Purchase.	(283,541)	(283,541)	0	0	N/A
VGZ2	(5)	(66)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/09/2012	2,466.0000	12/19/2012	2,654.0000	Closing Purchase.	(12,464)	(12,464)	0	0	N/A
VGZ2	(85)	(1,127)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/09/2012	2,466.0000	12/19/2012	2,654.0000	Closing Purchase.	(211,887)	(211,887)	0	0	N/A
VGZ2	(104)	(1,379)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/15/2012	2,461.0000	12/19/2012	2,654.0000	Closing Purchase.	(266,145)	(266,145)	0	0	N/A
VGZ2	(13)	(172)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/26/2012	2,527.0000	12/19/2012	2,657.0000	Closing Purchase.	(22,409)	(22,409)	0	0	N/A
VGZ2	(10)	(133)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/27/2012	2,502.0000	12/19/2012	2,657.0000	Closing Purchase.	(20,552)	(20,552)	0	0	N/A
VGZ2	(32)	(424)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/09/2012	2,485.0000	12/19/2012	2,657.0000	Closing Purchase.	(72,980)	(72,980)	0	0	N/A
VGZ2	(27)	(358)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/10/2012	2,461.0000	12/19/2012	2,657.0000	Closing Purchase.	(70,169)	(70,169)	0	0	N/A
VGZ2	(16)	(212)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/11/2012	2,447.0000	12/19/2012	2,657.0000	Closing Purchase.	(44,552)	(44,552)	0	0	N/A
VGZ2	(42)	(557)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/22/2012	2,533.0000	12/19/2012	2,657.0000	Closing Purchase.	(69,055)	(69,055)	0	0	N/A
VGZ2	(25)	(331)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/23/2012	2,468.0000	12/19/2012	2,657.0000	Closing Purchase.	(62,651)	(62,651)	0	0	N/A
VGZ2	(10)	(133)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/23/2012	2,494.0000	12/19/2012	2,657.0000	Closing Purchase.	(21,613)	(21,613)	0	0	N/A
VGZ2	(25)	(331)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/29/2012	2,476.0000	12/19/2012	2,657.0000	Closing Purchase.	(59,999)	(59,999)	0	0	N/A
VGZ2	(6)	(80)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	10/29/2012	2,476.0000	12/19/2012	2,657.0000	Closing Purchase.	(14,400)	(14,400)	0	0	N/A
VGZ2	(30)	(398)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/05/2012	2,522.0000	12/19/2012	2,657.0000	Closing Purchase.	(53,701)	(53,701)	0	0	N/A
VGZ2	(16)	(212)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/07/2012	2,509.0000	12/19/2012	2,657.0000	Closing Purchase.	(31,399)	(31,399)	0	0	N/A
VGZ2	(22)	(292)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/08/2012	2,496.0000	12/19/2012	2,657.0000	Closing Purchase.	(46,965)	(46,965)	0	0	N/A
VGZ2	(46)	(610)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/09/2012	2,464.0000	12/19/2012	2,657.0000	Closing Purchase.	(117,718)	(117,718)	0	0	N/A
VGZ2	(59)	(782)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	11/28/2012	2,529.0000	12/19/2012	2,657.0000	Closing Purchase.	(100,136)	(100,136)	0	0	N/A
VGZ2	(21)	(278)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	12/05/2012	2,605.0000	12/19/2012	2,657.0000	Closing Purchase.	(14,479)	(14,479)	0	0	N/A
VGZ2	(16)	(212)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	12/05/2012	2,605.0000	12/19/2012	2,657.0000	Closing Purchase.	(11,032)	(11,032)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
VGZ2	(15)	(199)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	EUR	.12/06/2012	2,596.0000	.12/19/2012	2,657.0000	Closing Purchase.	(12,132)	(12,132)	0	0	N/A
VGZ2	(35)	(464)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	EUR	.12/07/2012	2,603.0000	.12/19/2012	2,657.0000	Closing Purchase.	(25,060)	(25,060)	0	0	N/A
VGZ2	(17)	(225)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	EUR	.12/10/2012	2,576.0000	.12/19/2012	2,657.0000	Closing Purchase.	(18,258)	(18,258)	0	0	N/A
VGZ2	(33)	(438)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	EUR	.12/11/2012	2,600.0000	.12/19/2012	2,657.0000	Closing Purchase.	(24,941)	(24,941)	0	0	N/A
VGH3	(31)	(411)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	EUR	.12/19/2012	2,646.0000	.12/19/2012	2,654.0000	Closing Purchase.	(3,288)	(3,288)	0	0	N/A
VGH3	(39)	(517)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	EUR	.12/19/2012	2,647.0000	.12/19/2012	2,654.0000	Closing Purchase.	(3,620)	(3,620)	0	0	N/A
VGH3	(124)	(1,644)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	EUR	.12/19/2012	2,646.0000	.12/19/2012	2,654.0000	Closing Purchase.	(13,153)	(13,153)	0	0	N/A
VGH3	(94)	(1,246)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	EUR	.12/19/2012	2,650.0000	.12/19/2012	2,653.0000	Closing Purchase.	(3,739)	(3,739)	0	0	N/A
ECH2	(7)	(875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	1.2989	.01/04/2012	1.3041	Closing Purchase.	(4,594)	(4,594)	0	0	N/A
ECH2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	1.2947	.01/23/2012	1.2923	Closing Purchase.	6,000	6,000	0	0	N/A
ECH2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	1.2989	.02/02/2012	1.3143	Closing Purchase.	(19,313)	(19,313)	0	0	N/A
ECH2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	1.2947	.02/16/2012	1.3142	Closing Purchase.	(48,750)	(48,750)	0	0	N/A
ECH2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	1.2947	.02/17/2012	1.3149	Closing Purchase.	(50,500)	(50,500)	0	0	N/A
ECH2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	1.2989	.02/29/2012	1.3468	Closing Purchase.	(59,938)	(59,938)	0	0	N/A
ECH2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	1.2947	.03/01/2012	1.3309	Closing Purchase.	(90,500)	(90,500)	0	0	N/A
ECH2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	1.2989	.03/02/2012	1.3204	Closing Purchase.	(26,938)	(26,938)	0	0	N/A
ECH2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	1.2989	.03/08/2012	1.3271	Closing Purchase.	(35,313)	(35,313)	0	0	N/A
ECH2	(40)	(5,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/30/2011	1.2947	.03/08/2012	1.3272	Closing Purchase.	(162,500)	(162,500)	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.03/13/2012	1.3086	Closing Purchase.	8,750	8,750	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.03/13/2012	1.3085	Closing Purchase.	8,875	8,875	0	0	N/A
ECM2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.03/13/2012	1.3086	Closing Purchase.	17,500	17,500	0	0	N/A
ECH2	(78)	(9,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.12/15/2011	1.2989	.03/13/2012	1.3149	Closing Purchase.	(156,488)	(156,488)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECH2	(8)	(1,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	01/10/2012	1.2804	03/13/2012	1.3149	Closing Purchase.	(34,500)	(34,500)	0	0	N/A
ECH2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/06/2012	1.3066	03/13/2012	1.3149	Closing Purchase.	(5,188)	(5,188)	0	0	N/A
ECH2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	03/06/2012	1.3115	03/13/2012	1.3149	Closing Purchase.	(4,250)	(4,250)	0	0	N/A
ECH2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/20/2011	1.3094	03/13/2012	1.3149	Closing Purchase.	(3,438)	(3,438)	0	0	N/A
ECH2	(158)	(19,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/15/2011	1.2989	03/13/2012	1.3149	Closing Purchase.	(316,988)	(316,988)	0	0	N/A
ECH2	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	01/05/2012	1.2790	03/13/2012	1.3149	Closing Purchase.	(67,313)	(67,313)	0	0	N/A
ECH2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	01/10/2012	1.2807	03/13/2012	1.3149	Closing Purchase.	(42,750)	(42,750)	0	0	N/A
ECH2	(12)	(1,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/01/2012	1.3182	03/13/2012	1.3149	Closing Purchase.	4,950	4,950	0	0	N/A
ECH2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/01/2012	1.3182	03/13/2012	1.3149	Closing Purchase.	2,475	2,475	0	0	N/A
ECH2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/14/2012	1.3120	03/13/2012	1.3149	Closing Purchase.	(3,625)	(3,625)	0	0	N/A
ECH2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/15/2012	1.3078	03/13/2012	1.3149	Closing Purchase.	(4,438)	(4,438)	0	0	N/A
ECH2	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/29/2012	1.3462	03/13/2012	1.3149	Closing Purchase.	58,688	58,688	0	0	N/A
ECH2	(9)	(1,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	03/06/2012	1.3115	03/13/2012	1.3149	Closing Purchase.	(3,825)	(3,825)	0	0	N/A
ECH2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	03/06/2012	1.3114	03/13/2012	1.3149	Closing Purchase.	(2,625)	(2,625)	0	0	N/A
ECH2	(200)	(25,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/30/2011	1.2947	03/13/2012	1.3149	Closing Purchase.	(505,000)	(505,000)	0	0	N/A
ECH2	(200)	(25,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/30/2011	1.2947	03/13/2012	1.3149	Closing Purchase.	(505,000)	(505,000)	0	0	N/A
ECH2	(44)	(5,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	12/30/2011	1.2947	03/13/2012	1.3149	Closing Purchase.	(111,100)	(111,100)	0	0	N/A
ECH2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	01/17/2012	1.2672	03/13/2012	1.3149	Closing Purchase.	(119,250)	(119,250)	0	0	N/A
ECH2	(35)	(4,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	02/06/2012	1.3072	03/13/2012	1.3149	Closing Purchase.	(33,688)	(33,688)	0	0	N/A
ECH2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	03/02/2012	1.3204	03/13/2012	1.3149	Closing Purchase.	6,875	6,875	0	0	N/A
ECH2	(18)	(2,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	03/06/2012	1.3173	03/13/2012	1.3149	Closing Purchase.	5,400	5,400	0	0	N/A
ECH2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2012	CME	03/06/2012	1.3113	03/13/2012	1.3149	Closing Purchase.	(9,000)	(9,000)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECH2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2012	CME	.02/27/2012	1.3434	.03/13/2012	1.3149	Closing Purchase.	35,625	35,625	0	0	N/A
ECM2	(14)	(1,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.03/15/2012	1.3061	Closing Purchase.	16,625	16,625	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.03/19/2012	1.3248	Closing Purchase.	(11,500)	(11,500)	0	0	N/A
ECM2	(30)	(3,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.03/19/2012	1.3248	Closing Purchase.	(34,500)	(34,500)	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.03/23/2012	1.3276	Closing Purchase.	(15,000)	(15,000)	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.03/26/2012	1.3366	Closing Purchase.	(26,250)	(26,250)	0	0	N/A
ECM2	(30)	(3,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.03/26/2012	1.3366	Closing Purchase.	(78,750)	(78,750)	0	0	N/A
ECM2	(9)	(1,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.04/04/2012	1.3146	Closing Purchase.	1,125	1,125	0	0	N/A
ECM2	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.04/10/2012	1.3090	Closing Purchase.	12,375	12,375	0	0	N/A
ECM2	(50)	(6,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.04/10/2012	1.3090	Closing Purchase.	41,250	41,250	0	0	N/A
ECM2	(60)	(7,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.04/10/2012	1.3090	Closing Purchase.	49,500	49,500	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3077	.04/10/2012	1.3090	Closing Purchase.	(1,625)	(1,625)	0	0	N/A
ECM2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.04/11/2012	1.3122	Closing Purchase.	2,550	2,550	0	0	N/A
ECM2	(24)	(3,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.04/11/2012	1.3118	Closing Purchase.	11,400	11,400	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.04/12/2012	1.3194	Closing Purchase.	(4,750)	(4,750)	0	0	N/A
ECM2	(22)	(2,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.04/12/2012	1.3194	Closing Purchase.	(10,450)	(10,450)	0	0	N/A
ECM2	(18)	(2,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.04/12/2012	1.3194	Closing Purchase.	(8,550)	(8,550)	0	0	N/A
ECM2	(14)	(1,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.04/25/2012	1.3219	.04/25/2012	1.3230	Closing Purchase.	(1,925)	(1,925)	0	0	N/A
ECM2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.04/25/2012	1.3227	Closing Purchase.	(17,750)	(17,750)	0	0	N/A
ECM2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.05/01/2012	1.3262	Closing Purchase.	(7,950)	(7,950)	0	0	N/A
ECM2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.05/17/2012	1.2725	Closing Purchase.	32,325	32,325	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.05/22/2012	1.2721	Closing Purchase.	54,375	54,375	0	0	N/A
ECM2	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	1.3156	.05/31/2012	1.2366	Closing Purchase.	148,125	148,125	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	1.3156	06/05/2012	1.2448	Closing Purchase.	88,500	88,500	0	0	N/A
ECM2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	1.3156	06/06/2012	1.2574	Closing Purchase.	145,500	145,500	0	0	N/A
ECM2	(19)	(2,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	1.3156	06/07/2012	1.2593	Closing Purchase.	133,713	133,713	0	0	N/A
ECM2	(13)	(1,625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	1.3156	06/11/2012	1.2600	Closing Purchase.	90,350	90,350	0	0	N/A
ECM2	(66)	(8,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	1.3156	06/12/2012	1.2499	Closing Purchase.	542,025	542,025	0	0	N/A
ECM2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/04/2012	1.3124	06/12/2012	1.2499	Closing Purchase.	46,875	46,875	0	0	N/A
ECM2	(7)	(875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/16/2012	1.2749	06/12/2012	1.2499	Closing Purchase.	21,875	21,875	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/23/2012	1.2600	06/12/2012	1.2499	Closing Purchase.	12,625	12,625	0	0	N/A
ECM2	(35)	(4,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	1.3156	06/12/2012	1.2499	Closing Purchase.	287,438	287,438	0	0	N/A
ECM2	(51)	(6,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	1.3156	06/12/2012	1.2499	Closing Purchase.	418,838	418,838	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/22/2012	1.3192	06/12/2012	1.2499	Closing Purchase.	86,625	86,625	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/27/2012	1.3327	06/12/2012	1.2499	Closing Purchase.	103,500	103,500	0	0	N/A
ECM2	(7)	(875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/17/2012	1.3138	06/12/2012	1.2499	Closing Purchase.	55,913	55,913	0	0	N/A
ECM2	(1)	(125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/25/2012	1.3219	06/12/2012	1.2499	Closing Purchase.	9,000	9,000	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/04/2012	1.3092	06/12/2012	1.2499	Closing Purchase.	74,125	74,125	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/08/2012	1.3028	06/12/2012	1.2499	Closing Purchase.	66,125	66,125	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/21/2012	1.2805	06/12/2012	1.2499	Closing Purchase.	38,250	38,250	0	0	N/A
ECM2	(33)	(4,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/30/2012	1.2373	06/12/2012	1.2499	Closing Purchase.	(51,975)	(51,975)	0	0	N/A
ECM2	(123)	(15,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	1.3156	06/12/2012	1.2499	Closing Purchase.	1,010,138	1,010,138	0	0	N/A
ECM2	(127)	(15,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	1.3156	06/12/2012	1.2499	Closing Purchase.	1,042,988	1,042,988	0	0	N/A
ECM2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	1.3156	06/12/2012	1.2499	Closing Purchase.	164,250	164,250	0	0	N/A
ECM2	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/22/2012	1.3169	06/12/2012	1.2499	Closing Purchase.	125,625	125,625	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/27/2012	1.3327	06/12/2012	1.2499	Closing Purchase.	103,500	103,500	0	0	N/A
ECM2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/28/2012	1.3326	06/12/2012	1.2499	Closing Purchase.	206,750	206,750	0	0	N/A
ECM2	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/04/2012	1.3128	06/12/2012	1.2499	Closing Purchase.	117,938	117,938	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/13/2012	1.3088	06/12/2012	1.2499	Closing Purchase.	73,625	73,625	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/16/2012	1.3141	06/12/2012	1.2499	Closing Purchase.	80,250	80,250	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/23/2012	1.3155	06/12/2012	1.2499	Closing Purchase.	82,000	82,000	0	0	N/A
ECM2	(11)	(1,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/04/2012	1.3140	06/12/2012	1.2499	Closing Purchase.	88,138	88,138	0	0	N/A
ECM2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/04/2012	1.3092	06/12/2012	1.2499	Closing Purchase.	148,250	148,250	0	0	N/A
ECM2	(26)	(3,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/07/2012	1.3008	06/12/2012	1.2499	Closing Purchase.	165,425	165,425	0	0	N/A
ECM2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/08/2012	1.3027	06/12/2012	1.2499	Closing Purchase.	132,000	132,000	0	0	N/A
ECM2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/14/2012	1.2837	06/12/2012	1.2499	Closing Purchase.	84,500	84,500	0	0	N/A
ECM2	(30)	(3,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/17/2012	1.2694	06/12/2012	1.2499	Closing Purchase.	73,125	73,125	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/30/2012	1.2374	06/12/2012	1.2499	Closing Purchase.	(15,625)	(15,625)	0	0	N/A
ECM2	(3)	(375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	06/01/2012	1.2326	06/12/2012	1.2499	Closing Purchase.	(6,488)	(6,488)	0	0	N/A
ECM2	(16)	(2,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	06/01/2012	1.2326	06/12/2012	1.2499	Closing Purchase.	(34,600)	(34,600)	0	0	N/A
ECM2	(19)	(2,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	06/08/2012	1.2485	06/12/2012	1.2499	Closing Purchase.	(3,325)	(3,325)	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	1.3156	06/12/2012	1.2499	Closing Purchase.	82,125	82,125	0	0	N/A
ECM2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/27/2012	1.3327	06/12/2012	1.2499	Closing Purchase.	103,500	103,500	0	0	N/A
ECM2	(11)	(1,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/07/2012	1.3015	06/12/2012	1.2499	Closing Purchase.	70,950	70,950	0	0	N/A
ECU2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	06/19/2012	1.2696	Closing Purchase.	(23,250)	(23,250)	0	0	N/A
ECU2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	06/20/2012	1.2722	Closing Purchase.	(15,900)	(15,900)	0	0	N/A
ECU2	(18)	(2,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	06/20/2012	1.2717	Closing Purchase.	(46,575)	(46,575)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECU2	(7)	(875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	06/29/2012	1.2581	Closing Purchase.	(6,213)	(6,213)	0	0	N/A
ECU2	(4)	(500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	06/29/2012	1.2693	Closing Purchase.	(9,150)	(9,150)	0	0	N/A
ECU2	(19)	(2,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	07/27/2012	1.2314	Closing Purchase.	46,550	46,550	0	0	N/A
ECU2	(7)	(875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	07/30/2012	1.2285	Closing Purchase.	19,688	19,688	0	0	N/A
ECU2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	08/03/2012	1.2391	Closing Purchase.	7,438	7,438	0	0	N/A
ECU2	(25)	(3,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	08/03/2012	1.2388	Closing Purchase.	38,125	38,125	0	0	N/A
ECU2	(40)	(5,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	08/03/2012	1.2387	Closing Purchase.	61,500	61,500	0	0	N/A
ECU2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	08/14/2012	1.2332	Closing Purchase.	22,250	22,250	0	0	N/A
ECU2	(60)	(7,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	08/21/2012	1.2489	Closing Purchase.	15,750	15,750	0	0	N/A
ECU2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	08/24/2012	1.2537	Closing Purchase.	(2,025)	(2,025)	0	0	N/A
ECU2	(7)	(875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/06/2012	1.2628	Closing Purchase.	(10,325)	(10,325)	0	0	N/A
ECU2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/06/2012	1.2636	Closing Purchase.	(15,750)	(15,750)	0	0	N/A
ECU2	(8)	(1,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/06/2012	1.2593	Closing Purchase.	(8,300)	(8,300)	0	0	N/A
ECU2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/06/2012	1.2636	Closing Purchase.	(15,750)	(15,750)	0	0	N/A
ECU2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/10/2012	1.2791	Closing Purchase.	(21,075)	(21,075)	0	0	N/A
ECU2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/11/2012	1.2858	Closing Purchase.	(21,750)	(21,750)	0	0	N/A
ECU2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/11/2012	1.2858	Closing Purchase.	(87,000)	(87,000)	0	0	N/A
ECU2	(22)	(2,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/12/2012	1.2890	Closing Purchase.	(104,500)	(104,500)	0	0	N/A
ECU2	(57)	(7,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/13/2012	1.2895	Closing Purchase.	(274,313)	(274,313)	0	0	N/A
ECU2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/24/2012	1.2117	09/13/2012	1.2895	Closing Purchase.	(58,350)	(58,350)	0	0	N/A
ECU2	(7)	(875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	09/05/2012	1.2510	09/13/2012	1.2895	Closing Purchase.	(33,688)	(33,688)	0	0	N/A
ECU2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	09/10/2012	1.2757	09/13/2012	1.2895	Closing Purchase.	(10,350)	(10,350)	0	0	N/A
ECU2	(14)	(1,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	09/13/2012	1.2904	09/13/2012	1.2895	Closing Purchase.	1,575	1,575	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECU2	(114)	(14,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/13/2012	1.2895	Closing Purchase.	(548,625)	(548,625)	0	0	N/A
ECU2	(3)	(375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/13/2012	1.2908	Closing Purchase.	(14,925)	(14,925)	0	0	N/A
ECU2	(17)	(2,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/13/2012	1.2581	09/13/2012	1.2908	Closing Purchase.	(69,488)	(69,488)	0	0	N/A
ECU2	(3)	(375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/13/2012	1.2581	09/13/2012	1.2908	Closing Purchase.	(12,263)	(12,263)	0	0	N/A
ECU2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/18/2012	1.2645	09/13/2012	1.2908	Closing Purchase.	(19,725)	(19,725)	0	0	N/A
ECU2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/22/2012	1.2547	09/13/2012	1.2908	Closing Purchase.	(27,075)	(27,075)	0	0	N/A
ECU2	(35)	(4,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	1.2212	09/13/2012	1.2908	Closing Purchase.	(304,500)	(304,500)	0	0	N/A
ECU2	(9)	(1,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/30/2012	1.2284	09/13/2012	1.2908	Closing Purchase.	(70,200)	(70,200)	0	0	N/A
ECU2	(9)	(1,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	08/02/2012	1.2215	09/13/2012	1.2908	Closing Purchase.	(77,963)	(77,963)	0	0	N/A
ECU2	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	08/06/2012	1.2372	09/13/2012	1.2908	Closing Purchase.	(100,500)	(100,500)	0	0	N/A
ECU2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	09/07/2012	1.2777	09/13/2012	1.2908	Closing Purchase.	(32,750)	(32,750)	0	0	N/A
ECU2	(61)	(7,625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/13/2012	1.2895	Closing Purchase.	(293,563)	(293,563)	0	0	N/A
ECU2	(250)	(31,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/13/2012	1.2895	Closing Purchase.	(1,203,125)	(1,203,125)	0	0	N/A
ECU2	(35)	(4,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2510	09/13/2012	1.2895	Closing Purchase.	(168,438)	(168,438)	0	0	N/A
ECU2	(30)	(3,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/13/2012	1.2581	09/13/2012	1.2895	Closing Purchase.	(117,750)	(117,750)	0	0	N/A
ECU2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/21/2012	1.2556	09/13/2012	1.2895	Closing Purchase.	(42,375)	(42,375)	0	0	N/A
ECU2	(23)	(2,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	1.2227	09/13/2012	1.2895	Closing Purchase.	(192,050)	(192,050)	0	0	N/A
ECU2	(2)	(250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	1.2216	09/13/2012	1.2895	Closing Purchase.	(16,975)	(16,975)	0	0	N/A
ECU2	(50)	(6,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	1.2216	09/13/2012	1.2912	Closing Purchase.	(435,000)	(435,000)	0	0	N/A
ECU2	(8)	(1,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	1.2216	09/13/2012	1.2914	Closing Purchase.	(69,800)	(69,800)	0	0	N/A
ECU2	(18)	(2,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/24/2012	1.2117	09/13/2012	1.2914	Closing Purchase.	(179,325)	(179,325)	0	0	N/A
ECU2	(18)	(2,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/24/2012	1.2118	09/13/2012	1.2914	Closing Purchase.	(179,100)	(179,100)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECU2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.08/14/2012	1.2326	.09/13/2012	1.2914	Closing Purchase.	(44,100)	(44,100)	0	0	N/A
ECU2	(23)	(2,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.08/14/2012	1.2326	.09/13/2012	1.2914	Closing Purchase.	(169,050)	(169,050)	0	0	N/A
ECU2	(7)	(875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/12/2012	1.2510	.09/13/2012	1.2895	Closing Purchase.	(33,688)	(33,688)	0	0	N/A
ECU2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/13/2012	1.2581	.09/13/2012	1.2895	Closing Purchase.	(39,250)	(39,250)	0	0	N/A
ECU2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.06/19/2012	1.2696	.09/13/2012	1.2895	Closing Purchase.	(24,875)	(24,875)	0	0	N/A
ECU2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.07/19/2012	1.2303	.09/13/2012	1.2895	Closing Purchase.	(44,400)	(44,400)	0	0	N/A
ECU2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.07/23/2012	1.2129	.09/13/2012	1.2895	Closing Purchase.	(95,750)	(95,750)	0	0	N/A
ECU2	(9)	(1,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.08/22/2012	1.2525	.09/13/2012	1.2895	Closing Purchase.	(41,625)	(41,625)	0	0	N/A
ECU2	(4)	(500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.08/23/2012	1.2564	.09/13/2012	1.2895	Closing Purchase.	(16,550)	(16,550)	0	0	N/A
ECU2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.09/19/2012	CME	.08/30/2012	1.2507	.09/13/2012	1.2895	Closing Purchase.	(48,500)	(48,500)	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	1.2904	.09/13/2012	1.2996	Closing Purchase.	(11,500)	(11,500)	0	0	N/A
ECZ2	(7)	(875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	1.2904	.09/14/2012	1.3102	Closing Purchase.	(17,325)	(17,325)	0	0	N/A
ECZ2	(2)	(250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	1.2904	.09/14/2012	1.3103	Closing Purchase.	(4,975)	(4,975)	0	0	N/A
ECZ2	(19)	(2,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	1.2904	.09/14/2012	1.3043	Closing Purchase.	(33,013)	(33,013)	0	0	N/A
ECZ2	(14)	(1,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	1.2904	.09/14/2012	1.3108	Closing Purchase.	(35,700)	(35,700)	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	1.2904	.09/14/2012	1.3130	Closing Purchase.	(28,250)	(28,250)	0	0	N/A
ECZ2	(8)	(1,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	1.2904	.09/14/2012	1.3104	Closing Purchase.	(20,000)	(20,000)	0	0	N/A
ECZ2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	1.2904	.09/14/2012	1.3130	Closing Purchase.	(14,125)	(14,125)	0	0	N/A
ECZ2	(8)	(1,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	1.2904	.10/01/2012	1.2907	Closing Purchase.	(300)	(300)	0	0	N/A
ECZ2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.10/02/2012	1.2933	.10/02/2012	1.2935	Closing Purchase.	(150)	(150)	0	0	N/A
ECZ2	(14)	(1,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	1.2904	.10/02/2012	1.2938	Closing Purchase.	(5,950)	(5,950)	0	0	N/A
ECZ2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	1.2904	.10/04/2012	1.3025	Closing Purchase.	(7,563)	(7,563)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECZ2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	10/05/2012	1.3013	Closing Purchase.	(8,175)	(8,175)	0	0	N/A
ECZ2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	10/05/2012	1.3028	Closing Purchase.	(9,300)	(9,300)	0	0	N/A
ECZ2	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	10/05/2012	1.3032	Closing Purchase.	(24,000)	(24,000)	0	0	N/A
ECZ2	(9)	(1,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	10/05/2012	1.3028	Closing Purchase.	(13,950)	(13,950)	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	10/16/2012	1.3061	Closing Purchase.	(19,625)	(19,625)	0	0	N/A
ECZ2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	10/17/2012	1.3132	Closing Purchase.	(17,100)	(17,100)	0	0	N/A
ECZ2	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	10/17/2012	1.3131	Closing Purchase.	(42,563)	(42,563)	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	10/17/2012	1.3132	Closing Purchase.	(28,500)	(28,500)	0	0	N/A
ECZ2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	10/17/2012	1.3135	Closing Purchase.	(17,325)	(17,325)	0	0	N/A
ECZ2	(13)	(1,625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	10/25/2012	1.3012	Closing Purchase.	(17,550)	(17,550)	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	11/19/2012	1.2817	Closing Purchase.	10,875	10,875	0	0	N/A
ECZ2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	11/20/2012	1.2787	Closing Purchase.	8,775	8,775	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	11/23/2012	1.2979	Closing Purchase.	(9,375)	(9,375)	0	0	N/A
ECZ2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	11/23/2012	1.2984	Closing Purchase.	(5,000)	(5,000)	0	0	N/A
ECZ2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	11/23/2012	1.2979	Closing Purchase.	(4,688)	(4,688)	0	0	N/A
ECZ2	(13)	(1,625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	11/29/2012	1.2980	Closing Purchase.	(12,350)	(12,350)	0	0	N/A
ECZ2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2905	12/03/2012	1.3060	Closing Purchase.	(11,625)	(11,625)	0	0	N/A
ECZ2	(11)	(1,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	12/03/2012	1.3059	Closing Purchase.	(21,313)	(21,313)	0	0	N/A
ECZ2	(1)	(125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2905	12/11/2012	1.2939	Closing Purchase.	(425)	(425)	0	0	N/A
ECZ2	(4)	(500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2905	12/11/2012	1.2939	Closing Purchase.	(1,700)	(1,700)	0	0	N/A
ECZ2	(9)	(1,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2905	12/11/2012	1.2939	Closing Purchase.	(3,881)	(3,881)	0	0	N/A
ECZ2	(76)	(9,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	12/11/2012	1.2939	Closing Purchase.	(33,250)	(33,250)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECZ2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/13/2012	1.2676	12/11/2012	1.2939	Closing Purchase.	(19,725)	(19,725)	0	0	N/A
ECZ2	(1)	(125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2905	12/11/2012	1.2939	Closing Purchase.	(425)	(425)	0	0	N/A
ECZ2	(11)	(1,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2905	12/11/2012	1.2939	Closing Purchase.	(4,744)	(4,744)	0	0	N/A
ECZ2	(40)	(5,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	12/11/2012	1.2939	Closing Purchase.	(17,500)	(17,500)	0	0	N/A
ECZ2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/20/2012	1.2974	12/11/2012	1.2939	Closing Purchase.	2,625	2,625	0	0	N/A
ECZ2	(8)	(1,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/26/2012	1.2878	12/11/2012	1.2939	Closing Purchase.	(6,100)	(6,100)	0	0	N/A
ECZ2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/26/2012	1.2880	12/11/2012	1.2939	Closing Purchase.	(3,688)	(3,688)	0	0	N/A
ECZ2	(4)	(500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/02/2012	1.2933	12/11/2012	1.2939	Closing Purchase.	(300)	(300)	0	0	N/A
ECZ2	(7)	(875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/09/2012	1.2942	12/11/2012	1.2939	Closing Purchase.	263	263	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/10/2012	1.2907	12/11/2012	1.2939	Closing Purchase.	(4,000)	(4,000)	0	0	N/A
ECZ2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/31/2012	1.3006	12/11/2012	1.2939	Closing Purchase.	5,025	5,025	0	0	N/A
ECZ2	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/07/2012	1.2774	12/11/2012	1.2939	Closing Purchase.	(30,938)	(30,938)	0	0	N/A
ECZ2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/09/2012	1.2741	12/11/2012	1.2939	Closing Purchase.	(14,850)	(14,850)	0	0	N/A
ECZ2	(1)	(125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	12/11/2012	1.2939	Closing Purchase.	(438)	(438)	0	0	N/A
ECZ2	(150)	(18,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	12/11/2012	1.2939	Closing Purchase.	(65,625)	(65,625)	0	0	N/A
ECZ2	(50)	(6,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2905	12/11/2012	1.2939	Closing Purchase.	(21,563)	(21,563)	0	0	N/A
ECZ2	(3)	(375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2905	12/11/2012	1.2939	Closing Purchase.	(1,294)	(1,294)	0	0	N/A
ECZ2	(38)	(4,750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2905	12/11/2012	1.2939	Closing Purchase.	(16,150)	(16,150)	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/18/2012	1.3055	12/11/2012	1.2939	Closing Purchase.	14,500	14,500	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/19/2012	1.3018	12/11/2012	1.2939	Closing Purchase.	9,875	9,875	0	0	N/A
ECZ2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/25/2012	1.2914	12/11/2012	1.2939	Closing Purchase.	(6,250)	(6,250)	0	0	N/A
ECZ2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/26/2012	1.2879	12/11/2012	1.2939	Closing Purchase.	(15,000)	(15,000)	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/09/2012	1.2885	12/11/2012	1.2939	Closing Purchase.	(6,750)	(6,750)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/10/2012	1.2907	12/11/2012	1.2939	Closing Purchase.	(4,000)	(4,000)	0	0	N/A
ECZ2	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/12/2012	1.2959	12/11/2012	1.2939	Closing Purchase.	3,750	3,750	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/19/2012	1.3028	12/11/2012	1.2939	Closing Purchase.	11,125	11,125	0	0	N/A
ECZ2	(13)	(1,625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/23/2012	1.2988	12/11/2012	1.2939	Closing Purchase.	7,963	7,963	0	0	N/A
ECZ2	(15)	(1,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/29/2012	1.2901	12/11/2012	1.2939	Closing Purchase.	(7,125)	(7,125)	0	0	N/A
ECZ2	(18)	(2,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/05/2012	1.2795	12/11/2012	1.2939	Closing Purchase.	(32,400)	(32,400)	0	0	N/A
ECZ2	(8)	(1,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/07/2012	1.2774	12/11/2012	1.2939	Closing Purchase.	(16,500)	(16,500)	0	0	N/A
ECZ2	(12)	(1,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/07/2012	1.2774	12/11/2012	1.2939	Closing Purchase.	(24,750)	(24,750)	0	0	N/A
ECZ2	(13)	(1,625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/09/2012	1.2736	12/11/2012	1.2939	Closing Purchase.	(32,988)	(32,988)	0	0	N/A
ECZ2	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/14/2012	1.2738	12/11/2012	1.2939	Closing Purchase.	(50,250)	(50,250)	0	0	N/A
ECZ2	(1)	(125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	12/11/2012	1.2939	Closing Purchase.	(438)	(438)	0	0	N/A
ECZ2	(23)	(2,875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2904	12/11/2012	1.2939	Closing Purchase.	(10,063)	(10,063)	0	0	N/A
ECZ2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2905	12/11/2012	1.2939	Closing Purchase.	(2,156)	(2,156)	0	0	N/A
ECZ2	(4)	(500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2905	12/11/2012	1.2939	Closing Purchase.	(1,700)	(1,700)	0	0	N/A
ECZ2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/19/2012	1.3061	12/11/2012	1.2939	Closing Purchase.	7,625	7,625	0	0	N/A
ECZ2	(6)	(750,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/20/2012	1.2976	12/11/2012	1.2939	Closing Purchase.	2,775	2,775	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/25/2012	1.2914	12/11/2012	1.2939	Closing Purchase.	(3,125)	(3,125)	0	0	N/A
ECZ2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/10/2012	1.2907	12/11/2012	1.2939	Closing Purchase.	(2,000)	(2,000)	0	0	N/A
ECZ2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/23/2012	1.2982	12/11/2012	1.2939	Closing Purchase.	2,688	2,688	0	0	N/A
ECZ2	(5)	(625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	10/31/2012	1.3005	12/11/2012	1.2939	Closing Purchase.	4,125	4,125	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/07/2012	1.2774	12/11/2012	1.2939	Closing Purchase.	(20,625)	(20,625)	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	11/08/2012	1.2753	12/11/2012	1.2939	Closing Purchase.	(23,250)	(23,250)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.12/04/2012	1.3102	.12/11/2012	1.2939	Closing Purchase.	20,375	20,375	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.12/06/2012	1.2972	.12/11/2012	1.2939	Closing Purchase.	4,125	4,125	0	0	N/A
ECZ2	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.12/10/2012	1.2943	.12/11/2012	1.2939	Closing Purchase.	500	500	0	0	N/A
ECH3	(7)	(875,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	1.2952	.12/17/2012	1.3175	Closing Purchase.	(19,556)	(19,556)	0	0	N/A
ECH3	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	1.2952	.12/17/2012	1.3170	Closing Purchase.	(27,313)	(27,313)	0	0	N/A
ECH3	(17)	(2,125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	1.2952	.12/17/2012	1.3175	Closing Purchase.	(47,494)	(47,494)	0	0	N/A
ECH3	(1)	(125,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	1.2952	.12/17/2012	1.3169	Closing Purchase.	(2,719)	(2,719)	0	0	N/A
ECH3	(4)	(500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	1.2952	.12/17/2012	1.3169	Closing Purchase.	(10,875)	(10,875)	0	0	N/A
ECH3	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	1.2952	.12/18/2012	1.3234	Closing Purchase.	(35,313)	(35,313)	0	0	N/A
ECH3	(10)	(1,250,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	1.2952	.12/18/2012	1.3234	Closing Purchase.	(35,313)	(35,313)	0	0	N/A
ECH3	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	1.2952	.12/18/2012	1.3234	Closing Purchase.	(70,625)	(70,625)	0	0	N/A
ECH3	(20)	(2,500,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/20/2013	CME	.12/11/2012	1.2952	.12/18/2012	1.3236	Closing Purchase.	(71,125)	(71,125)	0	0	N/A
ZH2	(10)	(156)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.01/04/2012	5,669.5000	Closing Purchase.	(40,116)	(40,116)	0	0	N/A
ZH2	(15)	(234)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.01/04/2012	5,668.5000	Closing Purchase.	(59,940)	(59,940)	0	0	N/A
ZH2	(15)	(232)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.01/19/2012	5,663.0000	Closing Purchase.	(58,134)	(58,134)	0	0	N/A
ZH2	(15)	(233)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.01/20/2012	5,695.0000	Closing Purchase.	(65,796)	(65,796)	0	0	N/A
ZH2	(20)	(311)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,695.0000	Closing Purchase.	(54,345)	(54,345)	0	0	N/A
ZH2	(10)	(155)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,695.0000	Closing Purchase.	(27,172)	(27,172)	0	0	N/A
ZH2	(10)	(155)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,690.0000	Closing Purchase.	(26,396)	(26,396)	0	0	N/A
ZH2	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,689.0000	Closing Purchase.	(13,120)	(13,120)	0	0	N/A
ZH2	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,689.5000	Closing Purchase.	(13,159)	(13,159)	0	0	N/A
ZH2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,687.5000	Closing Purchase.	(5,202)	(5,202)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZH2	(8)	(124)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,688.0000	Closing Purchase.	(20,868)	(20,868)	0	0	N/A
ZH2	(10)	(155)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,690.0000	Closing Purchase.	(26,396)	(26,396)	0	0	N/A
ZH2	(10)	(155)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,690.5000	Closing Purchase.	(26,474)	(26,474)	0	0	N/A
ZH2	(6)	(93)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,690.5000	Closing Purchase.	(15,884)	(15,884)	0	0	N/A
ZH2	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,691.0000	Closing Purchase.	(10,620)	(10,620)	0	0	N/A
ZH2	(10)	(155)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,691.5000	Closing Purchase.	(26,629)	(26,629)	0	0	N/A
ZH2	(10)	(155)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,690.0000	Closing Purchase.	(26,396)	(26,396)	0	0	N/A
ZH2	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/20/2012	5,689.5000	Closing Purchase.	(13,159)	(13,159)	0	0	N/A
ZH2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/23/2012	5,689.5000	Closing Purchase.	(5,287)	(5,287)	0	0	N/A
ZH2	(10)	(156)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/23/2012	5,697.0000	Closing Purchase.	(27,603)	(27,603)	0	0	N/A
ZH2	(8)	(125)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/23/2012	5,701.0000	Closing Purchase.	(22,582)	(22,582)	0	0	N/A
ZH2	(10)	(156)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/23/2012	5,706.0000	Closing Purchase.	(29,007)	(29,007)	0	0	N/A
ZH2	(10)	(156)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/23/2012	5,701.5000	Closing Purchase.	(28,305)	(28,305)	0	0	N/A
ZH2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/23/2012	5,702.0000	Closing Purchase.	(2,838)	(2,838)	0	0	N/A
ZH2	(9)	(140)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.01/23/2012	5,702.5000	Closing Purchase.	(25,615)	(25,615)	0	0	N/A
ZH2	(10)	(156)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.01/25/2012	5,730.0000	Closing Purchase.	(49,484)	(49,484)	0	0	N/A
ZH2	(6)	(94)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.01/25/2012	5,727.0000	Closing Purchase.	(29,410)	(29,410)	0	0	N/A
ZH2	(9)	(140)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.01/25/2012	5,735.0000	Closing Purchase.	(45,237)	(45,237)	0	0	N/A
ZH2	(15)	(237)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.02/02/2012	5,736.0000	Closing Purchase.	(76,764)	(76,764)	0	0	N/A
ZH2	(10)	(158)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.02/02/2012	5,735.5000	Closing Purchase.	(51,097)	(51,097)	0	0	N/A
ZH2	(20)	(316)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/08/2012	5,854.5000	Closing Purchase.	(105,826)	(105,826)	0	0	N/A
ZH2	(15)	(237)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/08/2012	5,854.0000	Closing Purchase.	(79,251)	(79,251)	0	0	N/A
ZH2	(15)	(237)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/08/2012	5,855.5000	Closing Purchase.	(79,607)	(79,607)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZH2	(20)	(316)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/08/2012	5,864.5000	Closing Purchase.	(108,989)	(108,989)	0	0	N/A
ZH2	(10)	(157)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.02/15/2012	5,886.5000	Closing Purchase.	(74,387)	(74,387)	0	0	N/A
ZH2	(15)	(237)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.02/17/2012	5,885.0000	Closing Purchase.	(112,085)	(112,085)	0	0	N/A
ZH2	(20)	(316)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/17/2012	5,885.5000	Closing Purchase.	(115,604)	(115,604)	0	0	N/A
ZH2	(20)	(316)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/17/2012	5,884.5000	Closing Purchase.	(115,288)	(115,288)	0	0	N/A
ZH2	(20)	(316)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/17/2012	5,883.5000	Closing Purchase.	(114,971)	(114,971)	0	0	N/A
ZH2	(20)	(316)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/17/2012	5,884.0000	Closing Purchase.	(115,130)	(115,130)	0	0	N/A
ZH2	(20)	(316)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/17/2012	5,881.0000	Closing Purchase.	(114,181)	(114,181)	0	0	N/A
ZH2	(20)	(319)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.02/29/2012	5,920.0000	Closing Purchase.	(162,141)	(162,141)	0	0	N/A
ZH2	(15)	(240)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/29/2012	5,913.5000	Closing Purchase.	(94,289)	(94,289)	0	0	N/A
ZH2	(15)	(240)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/29/2012	5,913.5000	Closing Purchase.	(94,289)	(94,289)	0	0	N/A
ZH2	(15)	(240)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/29/2012	5,914.5000	Closing Purchase.	(94,529)	(94,529)	0	0	N/A
ZH2	(15)	(240)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/29/2012	5,915.0000	Closing Purchase.	(94,649)	(94,649)	0	0	N/A
ZH2	(10)	(160)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/29/2012	5,913.5000	Closing Purchase.	(62,860)	(62,860)	0	0	N/A
ZH2	(20)	(319)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.02/29/2012	5,912.0000	Closing Purchase.	(125,240)	(125,240)	0	0	N/A
ZH2	(14)	(221)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.03/08/2012	5,848.0000	Closing Purchase.	(96,430)	(96,430)	0	0	N/A
ZH2	(16)	(251)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.03/09/2012	5,856.0000	Closing Purchase.	(111,358)	(111,358)	0	0	N/A
ZH2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.03/09/2012	5,851.5000	Closing Purchase.	(13,778)	(13,778)	0	0	N/A
ZH2	(22)	(345)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.03/09/2012	5,869.5000	Closing Purchase.	(157,777)	(157,777)	0	0	N/A
ZH2	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.03/09/2012	5,861.5000	Closing Purchase.	(80,387)	(80,387)	0	0	N/A
ZH2	(18)	(282)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.03/09/2012	5,862.5000	Closing Purchase.	(96,747)	(96,747)	0	0	N/A
ZH2	(17)	(267)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.03/09/2012	5,863.5000	Closing Purchase.	(91,639)	(91,639)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZH2	(17)	(267)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/30/2011	5,520.0000	.03/09/2012	5,862.0000	Closing Purchase.	(91,239)	(91,239)	0	0	N/A
ZM2	(17)	(267)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/14/2012	5,938.0000	Closing Purchase.	(2,266)	(2,266)	0	0	N/A
ZM2	(19)	(298)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/14/2012	5,937.5000	Closing Purchase.	(2,384)	(2,384)	0	0	N/A
ZM2	(38)	(596)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/14/2012	5,938.0000	Closing Purchase.	(5,066)	(5,066)	0	0	N/A
ZM2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/14/2012	5,935.0000	Closing Purchase.	(1,725)	(1,725)	0	0	N/A
ZM2	(11)	(173)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/14/2012	5,935.5000	Closing Purchase.	(1,035)	(1,035)	0	0	N/A
ZM2	(9)	(141)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/14/2012	5,936.0000	Closing Purchase.	(918)	(918)	0	0	N/A
ZM2	(78)	(1,223)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/14/2012	5,936.5000	Closing Purchase.	(8,564)	(8,564)	0	0	N/A
ZM2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/14/2012	5,937.5000	Closing Purchase.	(2,510)	(2,510)	0	0	N/A
ZM2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/14/2012	5,938.0000	Closing Purchase.	(2,666)	(2,666)	0	0	N/A
ZM2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/14/2012	5,938.5000	Closing Purchase.	(2,823)	(2,823)	0	0	N/A
ZH2	(30)	(471)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.03/14/2012	5,980.0000	Closing Purchase.	(267,037)	(267,037)	0	0	N/A
ZH2	(220)	(3,451)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,413.0000	.03/14/2012	5,980.0000	Closing Purchase.	(1,956,547)	(1,956,547)	0	0	N/A
ZH2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,439.0000	.03/14/2012	5,980.0000	Closing Purchase.	(169,712)	(169,712)	0	0	N/A
ZH2	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/15/2011	5,363.5000	.03/14/2012	5,980.0000	Closing Purchase.	(145,047)	(145,047)	0	0	N/A
ZH2	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/15/2011	5,366.5000	.03/14/2012	5,980.0000	Closing Purchase.	(144,341)	(144,341)	0	0	N/A
ZH2	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.01/06/2012	5,600.0000	.03/14/2012	5,980.0000	Closing Purchase.	(89,405)	(89,405)	0	0	N/A
ZH2	(12)	(188)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/05/2012	5,863.5000	.03/14/2012	5,980.0000	Closing Purchase.	(21,928)	(21,928)	0	0	N/A
ZH2	(11)	(173)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/06/2012	5,797.5000	.03/14/2012	5,980.0000	Closing Purchase.	(31,488)	(31,488)	0	0	N/A
ZH2	(19)	(298)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/07/2012	5,762.5000	.03/14/2012	5,980.0000	Closing Purchase.	(64,818)	(64,818)	0	0	N/A
ZH2	(7)	(110)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/07/2012	5,762.0000	.03/14/2012	5,980.0000	Closing Purchase.	(23,935)	(23,935)	0	0	N/A
ZH2	(264)	(4,141)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.12/13/2011	5,412.5000	.03/14/2012	5,980.0000	Closing Purchase.	(2,349,927)	(2,349,927)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZH2	(337)	(5,286)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	12/13/2011	5,413.0000	03/14/2012	5,980.0000	Closing Purchase.	(2,997,074)	(2,997,074)	0	0	N/A
ZH2	(25)	(392)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	12/13/2011	5,431.5000	03/14/2012	5,980.0000	Closing Purchase.	(215,081)	(215,081)	0	0	N/A
ZH2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	12/19/2011	5,324.5000	03/14/2012	5,980.0000	Closing Purchase.	(205,630)	(205,630)	0	0	N/A
ZH2	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	12/19/2011	5,324.5000	03/14/2012	5,980.0000	Closing Purchase.	(51,408)	(51,408)	0	0	N/A
ZH2	(9)	(141)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	12/19/2011	5,325.0000	03/14/2012	5,980.0000	Closing Purchase.	(92,463)	(92,463)	0	0	N/A
ZH2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	12/19/2011	5,325.5000	03/14/2012	5,980.0000	Closing Purchase.	(10,266)	(10,266)	0	0	N/A
ZH2	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	01/06/2012	5,596.0000	03/14/2012	5,980.0000	Closing Purchase.	(90,346)	(90,346)	0	0	N/A
ZH2	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	01/06/2012	5,596.0000	03/14/2012	5,980.0000	Closing Purchase.	(90,346)	(90,346)	0	0	N/A
ZH2	(10)	(157)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	01/16/2012	5,610.0000	03/14/2012	5,980.0000	Closing Purchase.	(58,035)	(58,035)	0	0	N/A
ZH2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	02/03/2012	5,748.5000	03/14/2012	5,980.0000	Closing Purchase.	(10,893)	(10,893)	0	0	N/A
ZH2	(11)	(173)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	02/03/2012	5,748.0000	03/14/2012	5,980.0000	Closing Purchase.	(40,028)	(40,028)	0	0	N/A
ZH2	(11)	(173)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	02/03/2012	5,747.5000	03/14/2012	5,980.0000	Closing Purchase.	(40,114)	(40,114)	0	0	N/A
ZH2	(25)	(392)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	02/07/2012	5,844.0000	03/14/2012	5,980.0000	Closing Purchase.	(53,329)	(53,329)	0	0	N/A
ZH2	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	02/16/2012	5,807.0000	03/14/2012	5,980.0000	Closing Purchase.	(40,703)	(40,703)	0	0	N/A
ZH2	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	02/16/2012	5,811.0000	03/14/2012	5,980.0000	Closing Purchase.	(39,761)	(39,761)	0	0	N/A
ZH2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	02/16/2012	5,807.5000	03/14/2012	5,980.0000	Closing Purchase.	(54,113)	(54,113)	0	0	N/A
ZH2	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	02/16/2012	5,810.5000	03/14/2012	5,980.0000	Closing Purchase.	(39,879)	(39,879)	0	0	N/A
ZH2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	03/01/2012	5,856.0000	03/14/2012	5,980.0000	Closing Purchase.	(38,899)	(38,899)	0	0	N/A
ZH2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	03/01/2012	5,855.5000	03/14/2012	5,980.0000	Closing Purchase.	(39,056)	(39,056)	0	0	N/A
ZH2	(7)	(110)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	03/01/2012	5,860.5000	03/14/2012	5,980.0000	Closing Purchase.	(13,121)	(13,121)	0	0	N/A
ZH2	(2,002)	(31,401)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	12/30/2011	5,520.0000	03/14/2012	5,980.0000	Closing Purchase.	(14,444,630)	(14,444,630)	0	0	N/A
ZH2	(14)	(220)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	03/06/2012	5,794.5000	03/14/2012	5,980.0000	Closing Purchase.	(40,734)	(40,734)	0	0	N/A
ZH2	(14)	(220)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/19/2012	LIF	03/06/2012	5,795.5000	03/14/2012	5,980.0000	Closing Purchase.	(40,514)	(40,514)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZH2	(14)	(220)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/06/2012	5,795.5000	.03/14/2012	5,980.0000	Closing Purchase.	(40,514)	(40,514)	0	0	N/A
ZH2	(14)	(220)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/06/2012	5,796.0000	.03/14/2012	5,980.0000	Closing Purchase.	(40,405)	(40,405)	0	0	N/A
ZH2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/07/2012	5,769.5000	.03/14/2012	5,980.0000	Closing Purchase.	(3,302)	(3,302)	0	0	N/A
ZH2	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/07/2012	5,769.0000	.03/14/2012	5,980.0000	Closing Purchase.	(49,643)	(49,643)	0	0	N/A
ZH2	(16)	(251)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/07/2012	5,768.5000	.03/14/2012	5,980.0000	Closing Purchase.	(53,078)	(53,078)	0	0	N/A
ZH2	(16)	(251)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/07/2012	5,769.5000	.03/14/2012	5,980.0000	Closing Purchase.	(52,827)	(52,827)	0	0	N/A
ZH2	(16)	(251)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/07/2012	5,768.5000	.03/14/2012	5,980.0000	Closing Purchase.	(53,078)	(53,078)	0	0	N/A
ZH2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/07/2012	5,768.5000	.03/14/2012	5,980.0000	Closing Purchase.	(6,635)	(6,635)	0	0	N/A
ZH2	(18)	(282)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/07/2012	5,768.0000	.03/14/2012	5,980.0000	Closing Purchase.	(59,854)	(59,854)	0	0	N/A
ZH2	(13)	(204)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/07/2012	5,768.0000	.03/14/2012	5,980.0000	Closing Purchase.	(43,228)	(43,228)	0	0	N/A
ZH2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.02/27/2012	5,886.5000	.03/14/2012	5,980.0000	Closing Purchase.	(29,331)	(29,331)	0	0	N/A
ZH2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.02/27/2012	5,883.5000	.03/14/2012	5,980.0000	Closing Purchase.	(30,272)	(30,272)	0	0	N/A
ZH2	(17)	(267)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/19/2012	LIF	.03/09/2012	5,854.0000	.03/14/2012	5,980.0000	Closing Purchase.	(33,597)	(33,597)	0	0	N/A
ZM2	(20)	(317)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/16/2012	5,901.5000	Closing Purchase.	8,873	8,873	0	0	N/A
ZM2	(20)	(317)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/16/2012	5,901.5000	Closing Purchase.	8,873	8,873	0	0	N/A
ZM2	(20)	(317)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/16/2012	5,901.0000	Closing Purchase.	9,031	9,031	0	0	N/A
ZM2	(15)	(238)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/16/2012	5,901.5000	Closing Purchase.	6,654	6,654	0	0	N/A
ZM2	(21)	(333)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/20/2012	5,881.5000	Closing Purchase.	15,982	15,982	0	0	N/A
ZM2	(20)	(317)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/20/2012	5,875.5000	Closing Purchase.	17,123	17,123	0	0	N/A
ZM2	(20)	(317)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/20/2012	5,876.5000	Closing Purchase.	16,806	16,806	0	0	N/A
ZM2	(16)	(254)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.03/20/2012	5,875.5000	Closing Purchase.	13,699	13,699	0	0	N/A
ZM2	(11)	(175)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/11/2012	5,547.0000	Closing Purchase.	66,918	66,918	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZM2	(9)	(143)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,547.5000	Closing Purchase.	54,680	54,680	0	0	N/A
ZM2	(8)	(127)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,543.5000	Closing Purchase.	49,113	49,113	0	0	N/A
ZM2	(12)	(191)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,544.0000	Closing Purchase.	73,574	73,574	0	0	N/A
ZM2	(25)	(398)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,544.0000	Closing Purchase.	153,280	153,280	0	0	N/A
ZM2	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,550.0000	Closing Purchase.	120,715	120,715	0	0	N/A
ZM2	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,551.5000	Closing Purchase.	120,238	120,238	0	0	N/A
ZM2	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,549.0000	Closing Purchase.	121,033	121,033	0	0	N/A
ZM2	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,547.5000	Closing Purchase.	121,510	121,510	0	0	N/A
ZM2	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,547.0000	Closing Purchase.	121,669	121,669	0	0	N/A
ZM2	(18)	(286)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,544.0000	Closing Purchase.	110,361	110,361	0	0	N/A
ZM2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,544.5000	Closing Purchase.	12,246	12,246	0	0	N/A
ZM2	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,547.0000	Closing Purchase.	121,669	121,669	0	0	N/A
ZM2	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,546.5000	Closing Purchase.	121,828	121,828	0	0	N/A
ZM2	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,547.5000	Closing Purchase.	121,510	121,510	0	0	N/A
ZM2	(3)	(48)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,546.5000	Closing Purchase.	18,274	18,274	0	0	N/A
ZM2	(14)	(223)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,547.0000	Closing Purchase.	85,169	85,169	0	0	N/A
ZM2	(25)	(398)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,553.5000	Closing Purchase.	149,502	149,502	0	0	N/A
ZM2	(25)	(398)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,553.5000	Closing Purchase.	149,502	149,502	0	0	N/A
ZM2	(25)	(398)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,553.0000	Closing Purchase.	149,701	149,701	0	0	N/A
ZM2	(25)	(398)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,554.5000	Closing Purchase.	149,105	149,105	0	0	N/A
ZM2	(25)	(398)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,556.0000	Closing Purchase.	148,508	148,508	0	0	N/A
ZM2	(15)	(239)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/11/2012	5,555.0000	Closing Purchase.	89,344	89,344	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZM2	(10)	(159)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/11/2012	5,555.5000	Closing Purchase.	59,483	59,483	0	0	N/A
ZM2	(25)	(398)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/11/2012	5,555.0000	Closing Purchase.	148,906	148,906	0	0	N/A
ZM2	(25)	(398)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/11/2012	5,557.5000	Closing Purchase.	147,912	147,912	0	0	N/A
ZM2	(18)	(286)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/11/2012	5,556.5000	Closing Purchase.	106,783	106,783	0	0	N/A
ZM2	(7)	(111)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/11/2012	5,557.0000	Closing Purchase.	41,471	41,471	0	0	N/A
ZM2	(25)	(398)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/11/2012	5,556.5000	Closing Purchase.	148,309	148,309	0	0	N/A
ZM2	(9)	(143)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/11/2012	5,554.0000	Closing Purchase.	53,749	53,749	0	0	N/A
ZM2	(18)	(286)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/11/2012	5,554.5000	Closing Purchase.	107,355	107,355	0	0	N/A
ZM2	(25)	(398)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/11/2012	5,550.5000	Closing Purchase.	150,695	150,695	0	0	N/A
ZM2	(22)	(350)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/11/2012	5,552.0000	Closing Purchase.	132,087	132,087	0	0	N/A
ZM2	(6)	(95)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/11/2012	5,552.0000	Closing Purchase.	36,024	36,024	0	0	N/A
ZM2	(16)	(254)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,930.0000	.04/11/2012	5,552.0000	Closing Purchase.	96,190	96,190	0	0	N/A
ZM2	(12)	(191)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/13/2012	5,660.5000	Closing Purchase.	51,277	51,277	0	0	N/A
ZM2	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/13/2012	5,649.5000	Closing Purchase.	88,956	88,956	0	0	N/A
ZM2	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/13/2012	5,649.0000	Closing Purchase.	89,115	89,115	0	0	N/A
ZM2	(24)	(381)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/13/2012	5,647.0000	Closing Purchase.	107,700	107,700	0	0	N/A
ZM2	(5)	(80)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/18/2012	5,728.0000	Closing Purchase.	16,151	16,151	0	0	N/A
ZM2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/18/2012	5,730.5000	Closing Purchase.	6,380	6,380	0	0	N/A
ZM2	(11)	(176)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/18/2012	5,731.0000	Closing Purchase.	35,003	35,003	0	0	N/A
ZM2	(4)	(64)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.04/25/2012	5,699.5000	Closing Purchase.	14,824	14,824	0	0	N/A
ZM2	(11)	(177)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.04/25/2012	5,699.0000	.04/25/2012	5,699.5000	Closing Purchase.	(89)	(89)	0	0	N/A
ZM2	(12)	(193)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.04/25/2012	5,699.0000	.04/25/2012	5,700.0000	Closing Purchase.	(193)	(193)	0	0	N/A
ZM2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.04/25/2012	5,699.0000	.04/25/2012	5,700.5000	Closing Purchase.	(48)	(48)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZM2	(17)	(275)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/26/2012	5,710.5000	Closing Purchase.	60,262	60,262	0	0	N/A
ZM2	(17)	(275)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/26/2012	5,710.5000	Closing Purchase.	60,262	60,262	0	0	N/A
ZM2	(19)	(308)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/26/2012	5,711.5000	Closing Purchase.	67,044	67,044	0	0	N/A
ZM2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/27/2012	5,730.5000	Closing Purchase.	19,388	19,388	0	0	N/A
ZM2	(3)	(49)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	04/27/2012	5,731.0000	Closing Purchase.	9,669	9,669	0	0	N/A
ZM2	(9)	(142)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,930.0000	05/21/2012	5,280.0000	Closing Purchase.	92,445	92,445	0	0	N/A
ZM2	(23)	(356)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/06/2012	5,335.5000	Closing Purchase.	211,208	211,208	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/07/2012	5,409.0000	Closing Purchase.	162,151	162,151	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/07/2012	5,407.0000	Closing Purchase.	162,774	162,774	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/07/2012	5,405.5000	Closing Purchase.	163,242	163,242	0	0	N/A
ZM2	(22)	(343)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/07/2012	5,398.5000	Closing Purchase.	181,965	181,965	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/07/2012	5,467.0000	Closing Purchase.	144,083	144,083	0	0	N/A
ZM2	(9)	(140)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/07/2012	5,466.5000	Closing Purchase.	64,907	64,907	0	0	N/A
ZM2	(11)	(171)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/07/2012	5,467.0000	Closing Purchase.	79,245	79,245	0	0	N/A
ZM2	(9)	(140)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/07/2012	5,464.5000	Closing Purchase.	65,188	65,188	0	0	N/A
ZM2	(11)	(171)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/07/2012	5,465.0000	Closing Purchase.	79,588	79,588	0	0	N/A
ZM2	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,930.0000	06/07/2012	5,407.5000	Closing Purchase.	32,555	32,555	0	0	N/A
ZM2	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/15/2012	5,898.0000	06/07/2012	5,407.5000	Closing Purchase.	38,201	38,201	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/28/2012	5,800.0000	06/07/2012	5,407.5000	Closing Purchase.	12,228	12,228	0	0	N/A
ZM2	(12)	(186)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/11/2012	5,518.0000	Closing Purchase.	76,593	76,593	0	0	N/A
ZM2	(15)	(233)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/11/2012	5,507.0000	Closing Purchase.	98,301	98,301	0	0	N/A
ZM2	(15)	(233)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/11/2012	5,506.5000	Closing Purchase.	98,417	98,417	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZM2	(17)	(264)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/11/2012	5,508.5000	Closing Purchase.	111,012	111,012	0	0	N/A
ZM2	(7)	(109)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/13/2012	5,451.5000	Closing Purchase.	52,139	52,139	0	0	N/A
ZM2	(42)	(654)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/13/2012	5,452.0000	Closing Purchase.	312,507	312,507	0	0	N/A
ZM2	(29)	(452)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,930.0000	06/13/2012	5,452.0000	Closing Purchase.	216,005	216,005	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,930.0000	06/13/2012	5,453.0000	Closing Purchase.	7,433	7,433	0	0	N/A
ZM2	(152)	(2,369)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,930.0000	06/13/2012	5,453.5000	Closing Purchase.	1,128,609	1,128,609	0	0	N/A
ZM2	(14)	(218)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/04/2012	5,722.5000	06/13/2012	5,453.5000	Closing Purchase.	58,684	58,684	0	0	N/A
ZM2	(10)	(156)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/05/2012	5,654.0000	06/13/2012	5,453.5000	Closing Purchase.	31,243	31,243	0	0	N/A
ZM2	(15)	(234)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/16/2012	5,632.0000	06/13/2012	5,453.5000	Closing Purchase.	41,722	41,722	0	0	N/A
ZM2	(8)	(125)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/24/2012	5,631.0000	06/13/2012	5,453.5000	Closing Purchase.	22,127	22,127	0	0	N/A
ZM2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/01/2012	5,714.0000	06/13/2012	5,453.5000	Closing Purchase.	12,178	12,178	0	0	N/A
ZM2	(6)	(93)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/01/2012	5,713.0000	06/13/2012	5,453.5000	Closing Purchase.	24,262	24,262	0	0	N/A
ZM2	(9)	(140)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/09/2012	5,462.5000	06/13/2012	5,453.5000	Closing Purchase.	1,262	1,262	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,370.0000	06/13/2012	5,453.5000	Closing Purchase.	(1,301)	(1,301)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,370.0000	06/13/2012	5,457.0000	Closing Purchase.	(1,356)	(1,356)	0	0	N/A
ZM2	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,370.0000	06/13/2012	5,458.5000	Closing Purchase.	(5,516)	(5,516)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,370.0000	06/13/2012	5,461.5000	Closing Purchase.	(2,852)	(2,852)	0	0	N/A
ZM2	(6)	(93)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,370.0000	06/13/2012	5,466.0000	Closing Purchase.	(8,976)	(8,976)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,370.0000	06/13/2012	5,467.5000	Closing Purchase.	(1,519)	(1,519)	0	0	N/A
ZM2	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,370.0000	06/13/2012	5,468.0000	Closing Purchase.	(7,635)	(7,635)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,371.0000	06/13/2012	5,468.0000	Closing Purchase.	(3,023)	(3,023)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,371.0000	06/13/2012	5,469.0000	Closing Purchase.	(1,527)	(1,527)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/16/2012	5,371.0000	.06/13/2012	5,469.5000	Closing Purchase.	(3,070)	(3,070)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/16/2012	5,371.0000	.06/13/2012	5,470.0000	Closing Purchase.	(1,543)	(1,543)	0	0	N/A
ZM2	(10)	(156)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,280.0000	.06/13/2012	5,470.5000	Closing Purchase.	(29,685)	(29,685)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,280.0000	.06/13/2012	5,471.0000	Closing Purchase.	(5,953)	(5,953)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,280.0000	.06/13/2012	5,474.0000	Closing Purchase.	(6,046)	(6,046)	0	0	N/A
ZM2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,280.0000	.06/13/2012	5,475.0000	Closing Purchase.	(9,116)	(9,116)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/31/2012	5,313.0000	.06/13/2012	5,475.0000	Closing Purchase.	(5,049)	(5,049)	0	0	N/A
ZM2	(14)	(218)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/31/2012	5,313.0000	.06/13/2012	5,475.5000	Closing Purchase.	(35,450)	(35,450)	0	0	N/A
ZM2	(10)	(156)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.06/01/2012	5,277.5000	.06/13/2012	5,475.5000	Closing Purchase.	(30,853)	(30,853)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.06/01/2012	5,277.5000	.06/13/2012	5,476.0000	Closing Purchase.	(3,093)	(3,093)	0	0	N/A
ZM2	(16)	(249)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.06/13/2012	5,451.5000	Closing Purchase.	119,175	119,175	0	0	N/A
ZM2	(66)	(1,028)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,929.5000	.06/13/2012	5,452.0000	Closing Purchase.	491,082	491,082	0	0	N/A
ZM2	(62)	(966)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,930.0000	.06/13/2012	5,452.0000	Closing Purchase.	461,803	461,803	0	0	N/A
ZM2	(370)	(5,766)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.03/14/2012	5,930.0000	.06/13/2012	5,453.5000	Closing Purchase.	2,747,273	2,747,273	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.04/04/2012	5,691.0000	.06/13/2012	5,453.5000	Closing Purchase.	74,017	74,017	0	0	N/A
ZM2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.04/04/2012	5,688.0000	.06/13/2012	5,453.5000	Closing Purchase.	10,962	10,962	0	0	N/A
ZM2	(6)	(93)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.04/04/2012	5,688.0000	.06/13/2012	5,458.5000	Closing Purchase.	21,457	21,457	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.04/04/2012	5,688.0000	.06/13/2012	5,462.5000	Closing Purchase.	3,514	3,514	0	0	N/A
ZM2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.04/04/2012	5,688.0000	.06/13/2012	5,463.0000	Closing Purchase.	10,518	10,518	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.04/04/2012	5,688.0000	.06/13/2012	5,463.5000	Closing Purchase.	6,997	6,997	0	0	N/A
ZM2	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.04/04/2012	5,688.0000	.06/13/2012	5,466.0000	Closing Purchase.	13,837	13,837	0	0	N/A
ZM2	(6)	(93)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/04/2012	5,701.0000	.06/13/2012	5,466.0000	Closing Purchase.	21,971	21,971	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/04/2012	5,701.0000	.06/13/2012	5,467.5000	Closing Purchase.	3,639	3,639	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZM2	(10)	(156)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/04/2012	5,701.0000	06/13/2012	5,468.0000	Closing Purchase.	36,307	36,307	0	0	N/A
ZM2	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,366.5000	06/13/2012	5,468.0000	Closing Purchase.	(6,327)	(6,327)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,366.5000	06/13/2012	5,468.5000	Closing Purchase.	(1,589)	(1,589)	0	0	N/A
ZM2	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,366.5000	06/13/2012	5,469.0000	Closing Purchase.	(6,389)	(6,389)	0	0	N/A
ZM2	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,366.5000	06/13/2012	5,469.5000	Closing Purchase.	(6,420)	(6,420)	0	0	N/A
ZM2	(7)	(109)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,366.5000	06/13/2012	5,470.5000	Closing Purchase.	(11,344)	(11,344)	0	0	N/A
ZM2	(9)	(140)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,360.0000	06/13/2012	5,470.5000	Closing Purchase.	(15,497)	(15,497)	0	0	N/A
ZM2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,360.0000	06/13/2012	5,471.0000	Closing Purchase.	(5,189)	(5,189)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,360.0000	06/13/2012	5,474.0000	Closing Purchase.	(1,776)	(1,776)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,360.0000	06/13/2012	5,474.5000	Closing Purchase.	(1,784)	(1,784)	0	0	N/A
ZM2	(6)	(93)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,360.0000	06/13/2012	5,475.0000	Closing Purchase.	(10,752)	(10,752)	0	0	N/A
ZM2	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,368.0000	06/13/2012	5,475.0000	Closing Purchase.	(6,669)	(6,669)	0	0	N/A
ZM2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/16/2012	5,368.0000	06/13/2012	5,475.5000	Closing Purchase.	(5,025)	(5,025)	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/31/2012	5,321.0000	06/13/2012	5,475.5000	Closing Purchase.	(48,150)	(48,150)	0	0	N/A
ZM2	(7)	(109)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/31/2012	5,328.0000	06/13/2012	5,475.5000	Closing Purchase.	(16,089)	(16,089)	0	0	N/A
ZM2	(11)	(171)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/31/2012	5,327.5000	06/13/2012	5,475.5000	Closing Purchase.	(25,368)	(25,368)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/31/2012	5,327.5000	06/13/2012	5,476.0000	Closing Purchase.	(4,628)	(4,628)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/31/2012	5,327.5000	06/13/2012	5,476.0000	Closing Purchase.	(4,628)	(4,628)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/31/2012	5,327.5000	06/13/2012	5,476.5000	Closing Purchase.	(2,322)	(2,322)	0	0	N/A
ZM2	(46)	(717)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/13/2012	5,451.5000	Closing Purchase.	342,628	342,628	0	0	N/A
ZM2	(162)	(2,524)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,929.5000	06/13/2012	5,452.0000	Closing Purchase.	1,205,384	1,205,384	0	0	N/A
ZM2	(255)	(3,974)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,930.0000	06/13/2012	5,452.0000	Closing Purchase.	1,899,351	1,899,351	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,930.0000	06/13/2012	5,452.5000	Closing Purchase.	7,441	7,441	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,930.0000	06/13/2012	5,453.0000	Closing Purchase.	7,433	7,433	0	0	N/A
ZM2	(820)	(12,778)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,930.0000	06/13/2012	5,453.5000	Closing Purchase.	6,088,550	6,088,550	0	0	N/A
ZM2	(18)	(280)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/23/2012	5,780.0000	06/13/2012	5,453.5000	Closing Purchase.	91,578	91,578	0	0	N/A
ZM2	(18)	(280)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/23/2012	5,780.5000	06/13/2012	5,453.5000	Closing Purchase.	91,719	91,719	0	0	N/A
ZM2	(18)	(280)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/23/2012	5,781.5000	06/13/2012	5,453.5000	Closing Purchase.	91,999	91,999	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/29/2012	5,709.5000	06/13/2012	5,453.5000	Closing Purchase.	79,782	79,782	0	0	N/A
ZM2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/29/2012	5,711.5000	06/13/2012	5,453.5000	Closing Purchase.	12,061	12,061	0	0	N/A
ZM2	(17)	(265)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/29/2012	5,712.0000	06/13/2012	5,453.5000	Closing Purchase.	68,477	68,477	0	0	N/A
ZM2	(15)	(234)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/29/2012	5,712.5000	06/13/2012	5,453.5000	Closing Purchase.	60,538	60,538	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/05/2012	5,618.5000	06/13/2012	5,453.5000	Closing Purchase.	51,422	51,422	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/05/2012	5,619.0000	06/13/2012	5,453.5000	Closing Purchase.	51,578	51,578	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/05/2012	5,623.0000	06/13/2012	5,453.5000	Closing Purchase.	52,825	52,825	0	0	N/A
ZM2	(15)	(234)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/05/2012	5,620.0000	06/13/2012	5,453.5000	Closing Purchase.	38,917	38,917	0	0	N/A
ZM2	(12)	(187)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/05/2012	5,615.5000	06/13/2012	5,453.5000	Closing Purchase.	30,292	30,292	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/24/2012	5,641.0000	06/13/2012	5,453.5000	Closing Purchase.	2,922	2,922	0	0	N/A
ZM2	(19)	(296)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/24/2012	5,640.5000	06/13/2012	5,453.5000	Closing Purchase.	55,365	55,365	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/24/2012	5,642.0000	06/13/2012	5,453.5000	Closing Purchase.	58,746	58,746	0	0	N/A
ZM2	(15)	(234)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/24/2012	5,642.0000	06/13/2012	5,453.5000	Closing Purchase.	44,060	44,060	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/08/2012	5,603.0000	06/13/2012	5,453.5000	Closing Purchase.	46,592	46,592	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/08/2012	5,607.0000	06/13/2012	5,453.5000	Closing Purchase.	4,784	4,784	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/08/2012	5,589.0000	06/13/2012	5,453.5000	Closing Purchase.	42,229	42,229	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/08/2012	5,596.0000	.06/13/2012	5,453.5000	Closing Purchase.	44,410	44,410	0	0	N/A
ZM2	(13)	(203)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/08/2012	5,603.0000	.06/13/2012	5,453.5000	Closing Purchase.	30,285	30,285	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/09/2012	5,543.5000	.06/13/2012	5,453.5000	Closing Purchase.	28,049	28,049	0	0	N/A
ZM2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/09/2012	5,540.0000	.06/13/2012	5,453.5000	Closing Purchase.	4,044	4,044	0	0	N/A
ZM2	(9)	(140)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/09/2012	5,539.5000	.06/13/2012	5,453.5000	Closing Purchase.	12,061	12,061	0	0	N/A
ZM2	(8)	(125)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/09/2012	5,539.0000	.06/13/2012	5,453.5000	Closing Purchase.	10,658	10,658	0	0	N/A
ZM2	(16)	(249)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/09/2012	5,545.0000	.06/13/2012	5,453.5000	Closing Purchase.	22,813	22,813	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/14/2012	5,473.0000	.06/13/2012	5,453.5000	Closing Purchase.	6,077	6,077	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/14/2012	5,473.0000	.06/13/2012	5,453.5000	Closing Purchase.	6,077	6,077	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/14/2012	5,476.0000	.06/13/2012	5,453.5000	Closing Purchase.	7,012	7,012	0	0	N/A
ZM2	(6)	(93)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/14/2012	5,477.0000	.06/13/2012	5,453.5000	Closing Purchase.	2,197	2,197	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/15/2012	5,457.5000	.06/13/2012	5,453.5000	Closing Purchase.	1,247	1,247	0	0	N/A
ZM2	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/15/2012	5,457.0000	.06/13/2012	5,453.5000	Closing Purchase.	273	273	0	0	N/A
ZM2	(15)	(234)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/15/2012	5,457.0000	.06/13/2012	5,458.5000	Closing Purchase.	(351)	(351)	0	0	N/A
ZM2	(7)	(109)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/15/2012	5,457.0000	.06/13/2012	5,458.5000	Closing Purchase.	(164)	(164)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/15/2012	5,457.0000	.06/13/2012	5,461.0000	Closing Purchase.	(62)	(62)	0	0	N/A
ZM2	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/15/2012	5,457.0000	.06/13/2012	5,461.5000	Closing Purchase.	(351)	(351)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/15/2012	5,457.0000	.06/13/2012	5,462.0000	Closing Purchase.	(78)	(78)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/15/2012	5,457.0000	.06/13/2012	5,463.0000	Closing Purchase.	(94)	(94)	0	0	N/A
ZM2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/16/2012	5,366.5000	.06/13/2012	5,463.0000	Closing Purchase.	(4,511)	(4,511)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/16/2012	5,366.5000	.06/13/2012	5,463.5000	Closing Purchase.	(1,512)	(1,512)	0	0	N/A
ZM2	(7)	(109)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/16/2012	5,366.5000	.06/13/2012	5,464.0000	Closing Purchase.	(10,635)	(10,635)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZM2	(9)	(140)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/16/2012	5,366.5000	.06/13/2012	5,466.0000	Closing Purchase.	(13,954)	(13,954)	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/16/2012	5,360.0000	.06/13/2012	5,466.0000	Closing Purchase.	(33,035)	(33,035)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/16/2012	5,358.0000	.06/13/2012	5,467.0000	Closing Purchase.	(3,397)	(3,397)	0	0	N/A
ZM2	(10)	(156)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/16/2012	5,358.0000	.06/13/2012	5,467.5000	Closing Purchase.	(17,063)	(17,063)	0	0	N/A
ZM2	(8)	(125)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/16/2012	5,358.0000	.06/13/2012	5,468.0000	Closing Purchase.	(13,713)	(13,713)	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/16/2012	5,365.0000	.06/13/2012	5,468.0000	Closing Purchase.	(32,100)	(32,100)	0	0	N/A
ZM2	(12)	(187)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/16/2012	5,368.5000	.06/13/2012	5,468.0000	Closing Purchase.	(18,606)	(18,606)	0	0	N/A
ZM2	(6)	(93)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,288.5000	.06/13/2012	5,468.0000	Closing Purchase.	(16,782)	(16,782)	0	0	N/A
ZM2	(6)	(93)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,288.0000	.06/13/2012	5,468.0000	Closing Purchase.	(16,829)	(16,829)	0	0	N/A
ZM2	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,288.0000	.06/13/2012	5,468.5000	Closing Purchase.	(11,251)	(11,251)	0	0	N/A
ZM2	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,288.0000	.06/13/2012	5,469.0000	Closing Purchase.	(11,282)	(11,282)	0	0	N/A
ZM2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,290.0000	.06/13/2012	5,469.0000	Closing Purchase.	(8,368)	(8,368)	0	0	N/A
ZM2	(14)	(218)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,290.0000	.06/13/2012	5,469.5000	Closing Purchase.	(39,159)	(39,159)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,290.0000	.06/13/2012	5,470.0000	Closing Purchase.	(2,805)	(2,805)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,290.0000	.06/13/2012	5,470.5000	Closing Purchase.	(5,625)	(5,625)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,290.0000	.06/13/2012	5,470.5000	Closing Purchase.	(5,625)	(5,625)	0	0	N/A
ZM2	(18)	(280)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,280.0000	.06/13/2012	5,470.5000	Closing Purchase.	(53,432)	(53,432)	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,282.0000	.06/13/2012	5,470.5000	Closing Purchase.	(58,746)	(58,746)	0	0	N/A
ZM2	(15)	(234)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,282.0000	.06/13/2012	5,470.5000	Closing Purchase.	(44,060)	(44,060)	0	0	N/A
ZM2	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,282.0000	.06/13/2012	5,471.0000	Closing Purchase.	(11,780)	(11,780)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,282.0000	.06/13/2012	5,473.5000	Closing Purchase.	(2,984)	(2,984)	0	0	N/A
ZM2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,281.0000	.06/13/2012	5,473.5000	Closing Purchase.	(8,999)	(8,999)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.06/18/2012	LIF	.05/18/2012	5,281.0000	.06/13/2012	5,474.0000	Closing Purchase.	(6,015)	(6,015)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/18/2012	5,281.0000	06/13/2012	5,474.5000	Closing Purchase.	(6,030)	(6,030)	0	0	N/A
ZM2	(13)	(203)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/18/2012	5,281.0000	06/13/2012	5,475.0000	Closing Purchase.	(39,299)	(39,299)	0	0	N/A
ZM2	(16)	(249)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/18/2012	5,282.0000	06/13/2012	5,475.0000	Closing Purchase.	(48,119)	(48,119)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/18/2012	5,282.0000	06/13/2012	5,475.5000	Closing Purchase.	(3,015)	(3,015)	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/31/2012	5,304.5000	06/13/2012	5,475.5000	Closing Purchase.	(53,292)	(53,292)	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/31/2012	5,304.0000	06/13/2012	5,475.5000	Closing Purchase.	(53,448)	(53,448)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/31/2012	5,303.5000	06/13/2012	5,475.5000	Closing Purchase.	(5,360)	(5,360)	0	0	N/A
ZM2	(18)	(280)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/31/2012	5,302.0000	06/13/2012	5,475.5000	Closing Purchase.	(48,664)	(48,664)	0	0	N/A
ZM2	(8)	(125)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/31/2012	5,303.0000	06/13/2012	5,475.5000	Closing Purchase.	(21,504)	(21,504)	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	06/01/2012	5,274.0000	06/13/2012	5,475.5000	Closing Purchase.	(62,797)	(62,797)	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	06/01/2012	5,279.5000	06/13/2012	5,475.5000	Closing Purchase.	(61,083)	(61,083)	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	06/01/2012	5,286.5000	06/13/2012	5,475.5000	Closing Purchase.	(58,902)	(58,902)	0	0	N/A
ZM2	(9)	(140)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	06/01/2012	5,286.5000	06/13/2012	5,475.5000	Closing Purchase.	(26,506)	(26,506)	0	0	N/A
ZM2	(8)	(125)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	06/01/2012	5,286.5000	06/13/2012	5,476.0000	Closing Purchase.	(23,623)	(23,623)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	06/01/2012	5,286.5000	06/13/2012	5,476.5000	Closing Purchase.	(5,921)	(5,921)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	06/01/2012	5,286.5000	06/13/2012	5,477.0000	Closing Purchase.	(2,968)	(2,968)	0	0	N/A
ZM2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/28/2012	5,800.0000	06/13/2012	5,451.5000	Closing Purchase.	16,292	16,292	0	0	N/A
ZM2	(10)	(156)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/28/2012	5,800.0000	06/13/2012	5,452.0000	Closing Purchase.	54,227	54,227	0	0	N/A
ZM2	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/28/2012	5,801.0000	06/13/2012	5,452.0000	Closing Purchase.	27,191	27,191	0	0	N/A
ZM2	(7)	(109)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/28/2012	5,800.5000	06/13/2012	5,452.0000	Closing Purchase.	38,014	38,014	0	0	N/A
ZM2	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/28/2012	5,800.5000	06/13/2012	5,453.5000	Closing Purchase.	21,629	21,629	0	0	N/A
ZM2	(6)	(93)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/29/2012	5,728.5000	06/13/2012	5,453.5000	Closing Purchase.	25,711	25,711	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZM2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/17/2012	5,631.0000	06/13/2012	5,453.5000	Closing Purchase.	8,298	8,298	0	0	N/A
ZM2	(17)	(265)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	04/17/2012	5,630.5000	06/13/2012	5,453.5000	Closing Purchase.	46,888	46,888	0	0	N/A
ZM2	(8)	(125)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/01/2012	5,714.5000	06/13/2012	5,453.5000	Closing Purchase.	32,536	32,536	0	0	N/A
ZM2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/08/2012	5,610.0000	06/13/2012	5,453.5000	Closing Purchase.	48,773	48,773	0	0	N/A
ZM2	(12)	(187)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/08/2012	5,604.5000	06/13/2012	5,453.5000	Closing Purchase.	28,235	28,235	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/08/2012	5,604.5000	06/13/2012	5,457.0000	Closing Purchase.	2,298	2,298	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/08/2012	5,604.5000	06/13/2012	5,462.0000	Closing Purchase.	2,221	2,221	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/08/2012	5,604.5000	06/13/2012	5,463.5000	Closing Purchase.	2,197	2,197	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/08/2012	5,604.5000	06/13/2012	5,466.0000	Closing Purchase.	2,158	2,158	0	0	N/A
ZM2	(4)	(62)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/08/2012	5,604.5000	06/13/2012	5,468.0000	Closing Purchase.	8,508	8,508	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/18/2012	5,282.0000	06/13/2012	5,468.5000	Closing Purchase.	(2,906)	(2,906)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/18/2012	5,282.0000	06/13/2012	5,469.0000	Closing Purchase.	(2,914)	(2,914)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/18/2012	5,282.0000	06/13/2012	5,469.5000	Closing Purchase.	(5,843)	(5,843)	0	0	N/A
ZM2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/18/2012	5,282.0000	06/13/2012	5,470.5000	Closing Purchase.	(5,875)	(5,875)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/18/2012	5,282.0000	06/13/2012	5,475.0000	Closing Purchase.	(3,007)	(3,007)	0	0	N/A
ZM2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/18/2012	5,282.0000	06/13/2012	5,475.5000	Closing Purchase.	(3,015)	(3,015)	0	0	N/A
ZM2	(7)	(109)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	05/31/2012	5,318.5000	06/13/2012	5,475.5000	Closing Purchase.	(17,125)	(17,125)	0	0	N/A
ZU2	(8)	(125)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.0000	06/15/2012	5,463.5000	Closing Purchase.	(6,945)	(6,945)	0	0	N/A
ZU2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	06/15/2012	5,463.5000	Closing Purchase.	(1,721)	(1,721)	0	0	N/A
ZU2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	06/18/2012	5,440.5000	Closing Purchase.	(1,504)	(1,504)	0	0	N/A
ZU2	(8)	(125)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	06/18/2012	5,441.0000	Closing Purchase.	(4,074)	(4,074)	0	0	N/A
ZU2	(15)	(236)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	06/20/2012	5,531.0000	Closing Purchase.	(28,920)	(28,920)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.0000	06/20/2012	5,568.0000	Closing Purchase.	(2,518)	(2,518)	0	0	N/A
ZU2	(14)	(220)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.0000	06/20/2012	5,571.5000	Closing Purchase.	(36,027)	(36,027)	0	0	N/A
ZU2	(5)	(79)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	06/20/2012	5,571.5000	Closing Purchase.	(12,827)	(12,827)	0	0	N/A
ZU2	(7)	(110)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	06/20/2012	5,570.0000	Closing Purchase.	(17,793)	(17,793)	0	0	N/A
ZU2	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.0000	06/20/2012	5,528.0000	Closing Purchase.	(37,774)	(37,774)	0	0	N/A
ZU2	(20)	(315)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.0000	06/20/2012	5,538.5000	Closing Purchase.	(41,079)	(41,079)	0	0	N/A
ZU2	(8)	(126)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.0000	06/20/2012	5,535.0000	Closing Purchase.	(15,991)	(15,991)	0	0	N/A
ZU2	(12)	(189)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	06/20/2012	5,535.0000	Closing Purchase.	(23,892)	(23,892)	0	0	N/A
ZU2	(5)	(79)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	06/20/2012	5,541.0000	Closing Purchase.	(10,427)	(10,427)	0	0	N/A
ZU2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.0000	06/25/2012	5,443.0000	Closing Purchase.	(1,634)	(1,634)	0	0	N/A
ZU2	(17)	(265)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	06/25/2012	5,443.0000	Closing Purchase.	(9,125)	(9,125)	0	0	N/A
ZU2	(6)	(93)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	06/25/2012	5,443.5000	Closing Purchase.	(3,267)	(3,267)	0	0	N/A
ZU2	(11)	(171)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	06/25/2012	5,443.5000	Closing Purchase.	(5,733)	(5,733)	0	0	N/A
ZU2	(11)	(173)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	06/29/2012	5,523.5000	Closing Purchase.	(19,582)	(19,582)	0	0	N/A
ZU2	(4)	(63)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	06/29/2012	5,563.5000	Closing Purchase.	(9,630)	(9,630)	0	0	N/A
ZU2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	07/02/2012	5,542.5000	Closing Purchase.	(6,307)	(6,307)	0	0	N/A
ZU2	(14)	(220)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	07/02/2012	5,543.0000	Closing Purchase.	(29,543)	(29,543)	0	0	N/A
ZU2	(16)	(251)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	07/02/2012	5,572.5000	Closing Purchase.	(41,169)	(41,169)	0	0	N/A
ZU2	(16)	(251)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	07/02/2012	5,571.0000	Closing Purchase.	(40,793)	(40,793)	0	0	N/A
ZU2	(16)	(251)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	07/02/2012	5,569.0000	Closing Purchase.	(40,291)	(40,291)	0	0	N/A
ZU2	(16)	(251)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	07/02/2012	5,570.0000	Closing Purchase.	(40,542)	(40,542)	0	0	N/A
ZU2	(9)	(141)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	07/03/2012	5,611.0000	Closing Purchase.	(28,574)	(28,574)	0	0	N/A
ZU2	(13)	(203)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	07/04/2012	5,630.5000	Closing Purchase.	(44,654)	(44,654)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(12)	(189)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.07/19/2012	5,652.0000	Closing Purchase.	(45,902)	(45,902)	0	0	N/A
ZU2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.07/19/2012	5,657.5000	Closing Purchase.	(78,231)	(78,231)	0	0	N/A
ZU2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.07/19/2012	5,659.0000	Closing Purchase.	(78,702)	(78,702)	0	0	N/A
ZU2	(15)	(236)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.07/19/2012	5,658.5000	Closing Purchase.	(58,909)	(58,909)	0	0	N/A
ZU2	(5)	(79)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.07/19/2012	5,659.0000	Closing Purchase.	(19,676)	(19,676)	0	0	N/A
ZU2	(4)	(63)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.07/19/2012	5,659.0000	Closing Purchase.	(15,740)	(15,740)	0	0	N/A
ZU2	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.07/26/2012	5,525.0000	Closing Purchase.	(9,144)	(9,144)	0	0	N/A
ZU2	(7)	(110)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.07/26/2012	5,525.0000	Closing Purchase.	(12,637)	(12,637)	0	0	N/A
ZU2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.07/26/2012	5,524.5000	Closing Purchase.	(3,595)	(3,595)	0	0	N/A
ZU2	(6)	(94)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.07/26/2012	5,533.5000	Closing Purchase.	(11,633)	(11,633)	0	0	N/A
ZU2	(9)	(141)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.07/27/2012	5,538.5000	Closing Purchase.	(18,174)	(18,174)	0	0	N/A
ZU2	(11)	(173)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.07/30/2012	5,607.5000	Closing Purchase.	(34,095)	(34,095)	0	0	N/A
ZU2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.07/30/2012	5,608.5000	Closing Purchase.	(62,776)	(62,776)	0	0	N/A
ZU2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.07/30/2012	5,607.0000	Closing Purchase.	(62,305)	(62,305)	0	0	N/A
ZU2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.07/30/2012	5,605.5000	Closing Purchase.	(61,834)	(61,834)	0	0	N/A
ZU2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.07/30/2012	5,603.0000	Closing Purchase.	(61,050)	(61,050)	0	0	N/A
ZU2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.07/30/2012	5,602.0000	Closing Purchase.	(60,736)	(60,736)	0	0	N/A
ZU2	(9)	(141)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.07/30/2012	5,601.0000	Closing Purchase.	(27,190)	(27,190)	0	0	N/A
ZU2	(10)	(157)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.07/30/2012	5,609.5000	Closing Purchase.	(31,310)	(31,310)	0	0	N/A
ZU2	(8)	(125)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.08/06/2012	5,762.0000	Closing Purchase.	(43,975)	(43,975)	0	0	N/A
ZU2	(6)	(94)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.08/06/2012	5,746.5000	Closing Purchase.	(31,669)	(31,669)	0	0	N/A
ZU2	(14)	(219)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,408.5000	.08/06/2012	5,751.5000	Closing Purchase.	(74,988)	(74,988)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(20)	(312)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	08/06/2012	5,751.0000	Closing Purchase.	(106,970)	(106,970)	0	0	N/A
ZU2	(17)	(265)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	08/06/2012	5,751.0000	Closing Purchase.	(90,924)	(90,924)	0	0	N/A
ZU2	(5)	(78)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	08/06/2012	5,748.0000	Closing Purchase.	(26,391)	(26,391)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,415.0000	08/06/2012	5,748.0000	Closing Purchase.	(5,200)	(5,200)	0	0	N/A
ZU2	(20)	(313)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	08/07/2012	5,751.0000	Closing Purchase.	(107,206)	(107,206)	0	0	N/A
ZU2	(20)	(313)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	08/07/2012	5,751.0000	Closing Purchase.	(107,206)	(107,206)	0	0	N/A
ZU2	(18)	(282)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	08/07/2012	5,753.5000	Closing Purchase.	(97,190)	(97,190)	0	0	N/A
ZU2	(12)	(188)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	08/08/2012	5,795.0000	Closing Purchase.	(72,349)	(72,349)	0	0	N/A
ZU2	(20)	(313)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	08/08/2012	5,798.0000	Closing Purchase.	(121,991)	(121,991)	0	0	N/A
ZU2	(15)	(235)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	08/08/2012	5,797.0000	Closing Purchase.	(91,259)	(91,259)	0	0	N/A
ZU2	(20)	(313)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	08/08/2012	5,799.0000	Closing Purchase.	(122,305)	(122,305)	0	0	N/A
ZU2	(20)	(313)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	08/08/2012	5,797.0000	Closing Purchase.	(121,678)	(121,678)	0	0	N/A
ZU2	(8)	(125)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	08/08/2012	5,791.0000	Closing Purchase.	(47,920)	(47,920)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,409.5000	08/08/2012	5,791.0000	Closing Purchase.	(5,974)	(5,974)	0	0	N/A
ZU2	(8)	(125)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	08/08/2012	5,791.0000	Closing Purchase.	(47,732)	(47,732)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,419.5000	08/09/2012	5,830.5000	Closing Purchase.	(6,426)	(6,426)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,420.0000	08/09/2012	5,830.5000	Closing Purchase.	(6,418)	(6,418)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,420.5000	08/09/2012	5,830.5000	Closing Purchase.	(6,410)	(6,410)	0	0	N/A
ZU2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,422.5000	08/09/2012	5,830.5000	Closing Purchase.	(12,758)	(12,758)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,424.5000	08/09/2012	5,830.5000	Closing Purchase.	(6,348)	(6,348)	0	0	N/A
ZU2	(20)	(314)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	08/15/2012	5,830.5000	Closing Purchase.	(131,999)	(131,999)	0	0	N/A
ZU2	(15)	(236)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	08/16/2012	5,824.0000	Closing Purchase.	(98,112)	(98,112)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(17)	(268)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	08/16/2012	5,823.5000	Closing Purchase.	(111,060)	(111,060)	0	0	N/A
ZU2	(3)	(47)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,424.5000	08/16/2012	5,826.5000	Closing Purchase.	(18,985)	(18,985)	0	0	N/A
ZU2	(2)	(31)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,427.0000	08/16/2012	5,826.5000	Closing Purchase.	(12,578)	(12,578)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,427.5000	08/16/2012	5,826.5000	Closing Purchase.	(6,281)	(6,281)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,430.5000	08/16/2012	5,826.5000	Closing Purchase.	(6,234)	(6,234)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,431.5000	08/16/2012	5,826.5000	Closing Purchase.	(6,218)	(6,218)	0	0	N/A
ZU2	(4)	(63)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,432.0000	08/16/2012	5,826.5000	Closing Purchase.	(24,841)	(24,841)	0	0	N/A
ZU2	(7)	(110)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	08/17/2012	5,843.5000	Closing Purchase.	(47,570)	(47,570)	0	0	N/A
ZU2	(20)	(316)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	08/21/2012	5,852.0000	Closing Purchase.	(139,526)	(139,526)	0	0	N/A
ZU2	(20)	(316)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	08/21/2012	5,852.0000	Closing Purchase.	(139,526)	(139,526)	0	0	N/A
ZU2	(13)	(205)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	08/21/2012	5,848.0000	Closing Purchase.	(89,871)	(89,871)	0	0	N/A
ZU2	(9)	(143)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/06/2012	5,702.0000	Closing Purchase.	(41,878)	(41,878)	0	0	N/A
ZU2	(20)	(321)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/07/2012	5,773.0000	Closing Purchase.	(116,356)	(116,356)	0	0	N/A
ZU2	(15)	(240)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/07/2012	5,774.0000	Closing Purchase.	(87,507)	(87,507)	0	0	N/A
ZU2	(20)	(321)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	09/07/2012	5,776.5000	Closing Purchase.	(117,959)	(117,959)	0	0	N/A
ZU2	(20)	(321)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	09/07/2012	5,776.5000	Closing Purchase.	(117,959)	(117,959)	0	0	N/A
ZU2	(8)	(128)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,408.5000	09/07/2012	5,778.0000	Closing Purchase.	(47,376)	(47,376)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,409.5000	09/07/2012	5,778.0000	Closing Purchase.	(5,906)	(5,906)	0	0	N/A
ZU2	(14)	(224)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/07/2012	5,778.0000	Closing Purchase.	(82,571)	(82,571)	0	0	N/A
ZU2	(3)	(48)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,432.0000	09/07/2012	5,773.0000	Closing Purchase.	(16,396)	(16,396)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,432.5000	09/07/2012	5,773.0000	Closing Purchase.	(5,457)	(5,457)	0	0	N/A
ZU2	(5)	(80)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,409.0000	09/07/2012	5,773.0000	Closing Purchase.	(29,169)	(29,169)	0	0	N/A
ZU2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,409.0000	09/07/2012	5,788.0000	Closing Purchase.	(12,148)	(12,148)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(13)	(208)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,408.5000	09/07/2012	5,773.0000	Closing Purchase.	(75,944)	(75,944)	0	0	N/A
ZU2	(4)	(64)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,409.5000	09/07/2012	5,788.0000	Closing Purchase.	(24,265)	(24,265)	0	0	N/A
ZU2	(20)	(320)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/10/2012	5,790.0000	Closing Purchase.	(121,676)	(121,676)	0	0	N/A
ZU2	(15)	(240)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/10/2012	5,789.5000	Closing Purchase.	(91,137)	(91,137)	0	0	N/A
ZU2	(5)	(80)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/10/2012	5,795.5000	Closing Purchase.	(30,859)	(30,859)	0	0	N/A
ZU2	(17)	(272)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/10/2012	5,794.5000	Closing Purchase.	(104,649)	(104,649)	0	0	N/A
ZU2	(8)	(128)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,409.5000	09/10/2012	5,780.5000	Closing Purchase.	(47,518)	(47,518)	0	0	N/A
ZU2	(8)	(129)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/12/2012	5,804.0000	Closing Purchase.	(50,749)	(50,749)	0	0	N/A
ZU2	(12)	(193)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/12/2012	5,804.5000	Closing Purchase.	(76,220)	(76,220)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/12/2012	5,803.0000	Closing Purchase.	(126,550)	(126,550)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/12/2012	5,803.0000	Closing Purchase.	(126,550)	(126,550)	0	0	N/A
ZU2	(14)	(225)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/12/2012	5,802.5000	Closing Purchase.	(88,472)	(88,472)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,774.5000	Closing Purchase.	(117,493)	(117,493)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,774.5000	Closing Purchase.	(117,493)	(117,493)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,772.5000	Closing Purchase.	(116,848)	(116,848)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,774.0000	Closing Purchase.	(117,332)	(117,332)	0	0	N/A
ZU2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,774.5000	Closing Purchase.	(11,749)	(11,749)	0	0	N/A
ZU2	(18)	(290)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,782.0000	Closing Purchase.	(107,919)	(107,919)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,783.5000	Closing Purchase.	(120,394)	(120,394)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,783.0000	Closing Purchase.	(120,233)	(120,233)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,781.0000	Closing Purchase.	(119,588)	(119,588)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,778.0000	Closing Purchase.	(118,621)	(118,621)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,777.5000	Closing Purchase.	(118,460)	(118,460)	0	0	N/A
ZU2	(18)	(290)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,775.0000	Closing Purchase.	(105,889)	(105,889)	0	0	N/A
ZU2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,783.0000	Closing Purchase.	(12,023)	(12,023)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,782.5000	Closing Purchase.	(120,072)	(120,072)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,783.5000	Closing Purchase.	(120,394)	(120,394)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,783.5000	Closing Purchase.	(120,394)	(120,394)	0	0	N/A
ZU2	(7)	(113)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,783.5000	Closing Purchase.	(42,138)	(42,138)	0	0	N/A
ZU2	(13)	(210)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,784.0000	Closing Purchase.	(78,361)	(78,361)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,785.5000	Closing Purchase.	(121,039)	(121,039)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,784.5000	Closing Purchase.	(120,716)	(120,716)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,785.5000	Closing Purchase.	(121,039)	(121,039)	0	0	N/A
ZU2	(19)	(306)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,787.0000	Closing Purchase.	(115,446)	(115,446)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,415.0000	09/13/2012	5,787.0000	Closing Purchase.	(5,996)	(5,996)	0	0	N/A
ZU2	(4)	(64)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,415.0000	09/13/2012	5,786.0000	Closing Purchase.	(23,918)	(23,918)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,417.5000	09/13/2012	5,786.0000	Closing Purchase.	(5,939)	(5,939)	0	0	N/A
ZU2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,418.0000	09/13/2012	5,786.0000	Closing Purchase.	(11,862)	(11,862)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,418.5000	09/13/2012	5,786.0000	Closing Purchase.	(5,923)	(5,923)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,419.5000	09/13/2012	5,786.0000	Closing Purchase.	(5,907)	(5,907)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,420.0000	09/13/2012	5,786.0000	Closing Purchase.	(5,899)	(5,899)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,420.5000	09/13/2012	5,786.0000	Closing Purchase.	(5,891)	(5,891)	0	0	N/A
ZU2	(9)	(145)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,422.5000	09/13/2012	5,786.0000	Closing Purchase.	(52,727)	(52,727)	0	0	N/A
ZU2	(3)	(48)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,424.0000	09/13/2012	5,784.0000	Closing Purchase.	(17,406)	(17,406)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(16)	(258)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,424.5000	09/13/2012	5,784.0000	Closing Purchase.	(92,705)	(92,705)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,425.0000	09/13/2012	5,784.0000	Closing Purchase.	(5,786)	(5,786)	0	0	N/A
ZU2	(3)	(48)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,425.5000	09/13/2012	5,784.0000	Closing Purchase.	(17,334)	(17,334)	0	0	N/A
ZU2	(4)	(64)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,426.0000	09/13/2012	5,784.0000	Closing Purchase.	(23,080)	(23,080)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,426.5000	09/13/2012	5,784.0000	Closing Purchase.	(5,762)	(5,762)	0	0	N/A
ZU2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,427.0000	09/13/2012	5,784.0000	Closing Purchase.	(34,523)	(34,523)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,774.5000	Closing Purchase.	(117,493)	(117,493)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,774.5000	Closing Purchase.	(117,493)	(117,493)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,772.0000	Closing Purchase.	(116,687)	(116,687)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,772.0000	Closing Purchase.	(116,687)	(116,687)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,773.5000	Closing Purchase.	(117,171)	(117,171)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,773.5000	Closing Purchase.	(117,171)	(117,171)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,772.5000	Closing Purchase.	(116,848)	(116,848)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,772.0000	Closing Purchase.	(116,687)	(116,687)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,775.0000	Closing Purchase.	(117,654)	(117,654)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,774.5000	Closing Purchase.	(117,493)	(117,493)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,775.0000	Closing Purchase.	(117,654)	(117,654)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,777.0000	Closing Purchase.	(118,299)	(118,299)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,777.0000	Closing Purchase.	(118,299)	(118,299)	0	0	N/A
ZU2	(8)	(129)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,775.0000	Closing Purchase.	(47,062)	(47,062)	0	0	N/A
ZU2	(12)	(193)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,775.5000	Closing Purchase.	(70,689)	(70,689)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,775.0000	Closing Purchase.	(117,654)	(117,654)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/13/2012	5,775.0000	Closing Purchase.	(117,654)	(117,654)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/13/2012	5,774.0000	Closing Purchase.	(117,332)	(117,332)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/13/2012	5,773.5000	Closing Purchase.	(117,171)	(117,171)	0	0	N/A
ZU2	(13)	(210)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/13/2012	5,772.0000	Closing Purchase.	(75,847)	(75,847)	0	0	N/A
ZU2	(7)	(113)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/13/2012	5,774.0000	Closing Purchase.	(41,066)	(41,066)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/13/2012	5,775.5000	Closing Purchase.	(117,815)	(117,815)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/13/2012	5,773.5000	Closing Purchase.	(117,171)	(117,171)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/13/2012	5,772.0000	Closing Purchase.	(116,687)	(116,687)	0	0	N/A
ZU2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/13/2012	5,773.0000	Closing Purchase.	(117,009)	(117,009)	0	0	N/A
ZU2	(16)	(258)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/13/2012	5,773.0000	Closing Purchase.	(93,608)	(93,608)	0	0	N/A
ZU2	(14)	(227)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/14/2012	5,900.5000	Closing Purchase.	(111,561)	(111,561)	0	0	N/A
ZU2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,427.0000	.09/14/2012	5,901.5000	Closing Purchase.	(69,379)	(69,379)	0	0	N/A
ZU2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,427.0000	.09/14/2012	5,911.0000	Closing Purchase.	(15,726)	(15,726)	0	0	N/A
ZU2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,427.5000	.09/14/2012	5,911.0000	Closing Purchase.	(15,710)	(15,710)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,430.0000	.09/14/2012	5,911.0000	Closing Purchase.	(7,814)	(7,814)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,430.5000	.09/14/2012	5,911.0000	Closing Purchase.	(7,806)	(7,806)	0	0	N/A
ZU2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,431.0000	.09/14/2012	5,911.0000	Closing Purchase.	(15,596)	(15,596)	0	0	N/A
ZU2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,431.5000	.09/14/2012	5,911.0000	Closing Purchase.	(38,950)	(38,950)	0	0	N/A
ZU2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/14/2012	5,900.0000	Closing Purchase.	(159,211)	(159,211)	0	0	N/A
ZU2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/14/2012	5,901.0000	Closing Purchase.	(159,536)	(159,536)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/14/2012	5,900.5000	Closing Purchase.	(7,969)	(7,969)	0	0	N/A
ZU2	(19)	(309)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/14/2012	5,910.0000	Closing Purchase.	(154,337)	(154,337)	0	0	N/A
ZU2	(8)	(130)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.06/13/2012	5,410.0000	.09/14/2012	5,909.5000	Closing Purchase.	(64,919)	(64,919)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/14/2012	5,918.5000	Closing Purchase.	(165,222)	(165,222)	0	0	N/A
ZU2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/14/2012	5,920.0000	Closing Purchase.	(165,709)	(165,709)	0	0	N/A
ZU2	(15)	(244)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/14/2012	5,919.0000	Closing Purchase.	(124,038)	(124,038)	0	0	N/A
ZU2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/14/2012	5,919.5000	Closing Purchase.	(49,664)	(49,664)	0	0	N/A
ZU2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,411.5000	09/14/2012	5,907.0000	Closing Purchase.	(40,249)	(40,249)	0	0	N/A
ZU2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,411.5000	09/14/2012	5,909.0000	Closing Purchase.	(16,165)	(16,165)	0	0	N/A
ZU2	(11)	(179)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,411.5000	09/14/2012	5,919.0000	Closing Purchase.	(90,693)	(90,693)	0	0	N/A
ZU2	(8)	(130)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,409.5000	09/14/2012	5,907.0000	Closing Purchase.	(64,659)	(64,659)	0	0	N/A
ZU2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,409.5000	09/14/2012	5,907.0000	Closing Purchase.	(48,494)	(48,494)	0	0	N/A
ZU2	(3)	(49)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,431.5000	09/17/2012	5,901.0000	Closing Purchase.	(22,914)	(22,914)	0	0	N/A
ZU2	(14)	(228)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,432.0000	09/17/2012	5,901.0000	Closing Purchase.	(106,819)	(106,819)	0	0	N/A
ZU2	(2)	(33)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,411.5000	09/17/2012	5,901.0000	Closing Purchase.	(15,927)	(15,927)	0	0	N/A
ZU2	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/20/2012	5,545.0000	09/17/2012	5,901.0000	Closing Purchase.	(57,916)	(57,916)	0	0	N/A
ZU2	(2)	(33)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/20/2012	5,545.0000	09/17/2012	5,905.0000	Closing Purchase.	(11,713)	(11,713)	0	0	N/A
ZU2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/22/2012	5,470.5000	09/17/2012	5,905.0000	Closing Purchase.	(63,618)	(63,618)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/05/2012	5,650.0000	09/17/2012	5,905.0000	Closing Purchase.	(4,148)	(4,148)	0	0	N/A
ZU2	(93)	(1,509)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/19/2012	5,870.0000	Closing Purchase.	(694,020)	(694,020)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,413.5000	09/19/2012	5,870.0000	Closing Purchase.	(7,406)	(7,406)	0	0	N/A
ZU2	(4)	(65)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,415.0000	09/19/2012	5,870.0000	Closing Purchase.	(29,526)	(29,526)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,418.5000	09/19/2012	5,870.0000	Closing Purchase.	(7,325)	(7,325)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,419.0000	09/19/2012	5,870.0000	Closing Purchase.	(7,317)	(7,317)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,419.5000	09/19/2012	5,870.0000	Closing Purchase.	(7,308)	(7,308)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,422.5000	09/19/2012	5,870.0000	Closing Purchase.	(36,299)	(36,299)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,423.5000	09/19/2012	5,870.0000	Closing Purchase.	(7,244)	(7,244)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,424.0000	09/19/2012	5,870.0000	Closing Purchase.	(7,235)	(7,235)	0	0	N/A
ZU2	(7)	(114)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,424.5000	09/19/2012	5,870.0000	Closing Purchase.	(50,591)	(50,591)	0	0	N/A
ZU2	(3)	(49)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,426.0000	09/19/2012	5,870.0000	Closing Purchase.	(21,609)	(21,609)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,426.5000	09/19/2012	5,870.0000	Closing Purchase.	(7,195)	(7,195)	0	0	N/A
ZU2	(8)	(130)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,427.0000	09/19/2012	5,870.0000	Closing Purchase.	(57,494)	(57,494)	0	0	N/A
ZU2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,427.5000	09/19/2012	5,870.0000	Closing Purchase.	(14,357)	(14,357)	0	0	N/A
ZU2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,430.5000	09/19/2012	5,870.0000	Closing Purchase.	(14,260)	(14,260)	0	0	N/A
ZU2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,431.5000	09/19/2012	5,870.0000	Closing Purchase.	(35,569)	(35,569)	0	0	N/A
ZU2	(24)	(389)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,432.0000	09/19/2012	5,870.0000	Closing Purchase.	(170,536)	(170,536)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,432.5000	09/19/2012	5,870.0000	Closing Purchase.	(7,098)	(7,098)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,433.0000	09/19/2012	5,870.0000	Closing Purchase.	(7,089)	(7,089)	0	0	N/A
ZU2	(16)	(260)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/26/2012	5,421.0000	09/19/2012	5,870.0000	Closing Purchase.	(116,546)	(116,546)	0	0	N/A
ZU2	(11)	(178)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/12/2012	5,571.0000	09/19/2012	5,870.0000	Closing Purchase.	(53,357)	(53,357)	0	0	N/A
ZU2	(10)	(162)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/13/2012	5,587.5000	09/19/2012	5,870.0000	Closing Purchase.	(45,830)	(45,830)	0	0	N/A
ZU2	(10)	(162)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/23/2012	5,520.0000	09/19/2012	5,870.0000	Closing Purchase.	(56,781)	(56,781)	0	0	N/A
ZU2	(13)	(211)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/24/2012	5,483.0000	09/19/2012	5,870.0000	Closing Purchase.	(81,618)	(81,618)	0	0	N/A
ZU2	(11)	(178)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/24/2012	5,757.0000	09/19/2012	5,870.0000	Closing Purchase.	(20,165)	(20,165)	0	0	N/A
ZU2	(11)	(178)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/31/2012	5,720.0000	09/19/2012	5,870.0000	Closing Purchase.	(26,768)	(26,768)	0	0	N/A
ZU2	(8)	(130)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	09/05/2012	5,639.5000	09/19/2012	5,870.0000	Closing Purchase.	(29,915)	(29,915)	0	0	N/A
ZU2	(10)	(162)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	09/11/2012	5,774.0000	09/19/2012	5,870.0000	Closing Purchase.	(15,574)	(15,574)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	09/13/2012	5,773.5000	09/19/2012	5,870.0000	Closing Purchase.	(31,310)	(31,310)	0	0	N/A
ZU2	(23)	(373)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	09/13/2012	5,776.0000	09/19/2012	5,870.0000	Closing Purchase.	(35,074)	(35,074)	0	0	N/A
ZU2	(27)	(438)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,432.0000	09/19/2012	5,870.0000	Closing Purchase.	(191,853)	(191,853)	0	0	N/A
ZU2	(3)	(49)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,432.5000	09/19/2012	5,870.0000	Closing Purchase.	(21,293)	(21,293)	0	0	N/A
ZU2	(4)	(65)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,413.0000	09/19/2012	5,870.0000	Closing Purchase.	(29,656)	(29,656)	0	0	N/A
ZU2	(16)	(260)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,412.5000	09/19/2012	5,870.0000	Closing Purchase.	(118,752)	(118,752)	0	0	N/A
ZU2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,411.5000	09/19/2012	5,870.0000	Closing Purchase.	(66,944)	(66,944)	0	0	N/A
ZU2	(11)	(178)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,411.0000	09/19/2012	5,870.0000	Closing Purchase.	(81,910)	(81,910)	0	0	N/A
ZU2	(4)	(65)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,410.0000	09/19/2012	5,870.0000	Closing Purchase.	(29,850)	(29,850)	0	0	N/A
ZU2	(16)	(260)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,409.5000	09/19/2012	5,870.0000	Closing Purchase.	(119,531)	(119,531)	0	0	N/A
ZU2	(7)	(114)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,411.0000	09/19/2012	5,870.0000	Closing Purchase.	(52,125)	(52,125)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/15/2012	5,459.5000	09/19/2012	5,870.0000	Closing Purchase.	(133,191)	(133,191)	0	0	N/A
ZU2	(10)	(162)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/15/2012	5,461.0000	09/19/2012	5,870.0000	Closing Purchase.	(66,352)	(66,352)	0	0	N/A
ZU2	(18)	(292)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/13/2012	5,585.0000	09/19/2012	5,870.0000	Closing Purchase.	(83,224)	(83,224)	0	0	N/A
ZU2	(18)	(292)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/13/2012	5,584.5000	09/19/2012	5,870.0000	Closing Purchase.	(83,370)	(83,370)	0	0	N/A
ZU2	(18)	(292)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/13/2012	5,584.0000	09/19/2012	5,870.0000	Closing Purchase.	(83,516)	(83,516)	0	0	N/A
ZU2	(19)	(308)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/13/2012	5,584.0000	09/19/2012	5,870.0000	Closing Purchase.	(88,156)	(88,156)	0	0	N/A
ZU2	(11)	(178)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/02/2012	5,690.0000	09/19/2012	5,870.0000	Closing Purchase.	(32,122)	(32,122)	0	0	N/A
ZU2	(11)	(178)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/02/2012	5,680.0000	09/19/2012	5,870.0000	Closing Purchase.	(33,906)	(33,906)	0	0	N/A
ZU2	(12)	(195)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/29/2012	5,736.0000	09/19/2012	5,870.0000	Closing Purchase.	(26,087)	(26,087)	0	0	N/A
ZU2	(12)	(195)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/29/2012	5,737.5000	09/19/2012	5,870.0000	Closing Purchase.	(25,795)	(25,795)	0	0	N/A
ZU2	(12)	(195)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/31/2012	5,715.5000	09/19/2012	5,870.0000	Closing Purchase.	(30,077)	(30,077)	0	0	N/A
ZU2	(12)	(195)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/31/2012	5,717.5000	09/19/2012	5,870.0000	Closing Purchase.	(29,688)	(29,688)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(15)	(243)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	09/11/2012	5,773.0000	09/19/2012	5,870.0000	Closing Purchase.	(23,604)	(23,604)	0	0	N/A
ZU2	(15)	(243)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	09/11/2012	5,773.0000	09/19/2012	5,870.0000	Closing Purchase.	(23,604)	(23,604)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/19/2012	5,870.0000	Closing Purchase.	(7,463)	(7,463)	0	0	N/A
ZU2	(494)	(8,014)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,410.0000	09/19/2012	5,870.0000	Closing Purchase.	(3,686,515)	(3,686,515)	0	0	N/A
ZU2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,413.5000	09/19/2012	5,870.0000	Closing Purchase.	(14,812)	(14,812)	0	0	N/A
ZU2	(21)	(341)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,415.0000	09/19/2012	5,870.0000	Closing Purchase.	(155,011)	(155,011)	0	0	N/A
ZU2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,418.0000	09/19/2012	5,870.0000	Closing Purchase.	(36,664)	(36,664)	0	0	N/A
ZU2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,419.5000	09/19/2012	5,870.0000	Closing Purchase.	(36,542)	(36,542)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,420.0000	09/19/2012	5,870.0000	Closing Purchase.	(7,300)	(7,300)	0	0	N/A
ZU2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,420.5000	09/19/2012	5,870.0000	Closing Purchase.	(36,461)	(36,461)	0	0	N/A
ZU2	(31)	(503)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,422.5000	09/19/2012	5,870.0000	Closing Purchase.	(225,054)	(225,054)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,423.5000	09/19/2012	5,870.0000	Closing Purchase.	(7,244)	(7,244)	0	0	N/A
ZU2	(8)	(130)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,424.0000	09/19/2012	5,870.0000	Closing Purchase.	(57,884)	(57,884)	0	0	N/A
ZU2	(51)	(827)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,424.5000	09/19/2012	5,870.0000	Closing Purchase.	(368,595)	(368,595)	0	0	N/A
ZU2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,425.0000	09/19/2012	5,870.0000	Closing Purchase.	(36,096)	(36,096)	0	0	N/A
ZU2	(10)	(162)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,425.5000	09/19/2012	5,870.0000	Closing Purchase.	(72,111)	(72,111)	0	0	N/A
ZU2	(15)	(243)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,426.0000	09/19/2012	5,870.0000	Closing Purchase.	(108,045)	(108,045)	0	0	N/A
ZU2	(58)	(941)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,427.0000	09/19/2012	5,870.0000	Closing Purchase.	(416,834)	(416,834)	0	0	N/A
ZU2	(4)	(65)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,427.5000	09/19/2012	5,870.0000	Closing Purchase.	(28,715)	(28,715)	0	0	N/A
ZU2	(3)	(49)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,430.0000	09/19/2012	5,870.0000	Closing Purchase.	(21,414)	(21,414)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,430.5000	09/19/2012	5,870.0000	Closing Purchase.	(7,130)	(7,130)	0	0	N/A
ZU2	(31)	(503)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,431.5000	09/19/2012	5,870.0000	Closing Purchase.	(220,527)	(220,527)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(139)	(2,255)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,432.0000	09/19/2012	5,870.0000	Closing Purchase.	(987,689)	(987,689)	0	0	N/A
ZU2	(8)	(130)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,432.5000	09/19/2012	5,870.0000	Closing Purchase.	(56,781)	(56,781)	0	0	N/A
ZU2	(3)	(49)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/13/2012	5,433.0000	09/19/2012	5,870.0000	Closing Purchase.	(21,268)	(21,268)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,412.5000	09/19/2012	5,870.0000	Closing Purchase.	(148,440)	(148,440)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,412.0000	09/19/2012	5,870.0000	Closing Purchase.	(148,603)	(148,603)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,413.5000	09/19/2012	5,870.0000	Closing Purchase.	(148,116)	(148,116)	0	0	N/A
ZU2	(8)	(130)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/14/2012	5,413.0000	09/19/2012	5,870.0000	Closing Purchase.	(59,311)	(59,311)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/28/2012	5,444.0000	09/19/2012	5,870.0000	Closing Purchase.	(138,220)	(138,220)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/28/2012	5,443.0000	09/19/2012	5,870.0000	Closing Purchase.	(138,544)	(138,544)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/28/2012	5,444.0000	09/19/2012	5,870.0000	Closing Purchase.	(138,220)	(138,220)	0	0	N/A
ZU2	(7)	(114)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/28/2012	5,442.5000	09/19/2012	5,870.0000	Closing Purchase.	(48,547)	(48,547)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/12/2012	5,574.0000	09/19/2012	5,870.0000	Closing Purchase.	(96,040)	(96,040)	0	0	N/A
ZU2	(17)	(276)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/12/2012	5,578.5000	09/19/2012	5,870.0000	Closing Purchase.	(80,393)	(80,393)	0	0	N/A
ZU2	(17)	(276)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/12/2012	5,577.5000	09/19/2012	5,870.0000	Closing Purchase.	(80,669)	(80,669)	0	0	N/A
ZU2	(17)	(276)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/12/2012	5,581.0000	09/19/2012	5,870.0000	Closing Purchase.	(79,704)	(79,704)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/13/2012	5,583.5000	09/19/2012	5,870.0000	Closing Purchase.	(92,958)	(92,958)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/13/2012	5,582.0000	09/19/2012	5,870.0000	Closing Purchase.	(93,444)	(93,444)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/13/2012	5,582.5000	09/19/2012	5,870.0000	Closing Purchase.	(93,282)	(93,282)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/13/2012	5,582.0000	09/19/2012	5,870.0000	Closing Purchase.	(93,444)	(93,444)	0	0	N/A
ZU2	(12)	(195)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/13/2012	5,582.5000	09/19/2012	5,870.0000	Closing Purchase.	(55,969)	(55,969)	0	0	N/A
ZU2	(12)	(195)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/13/2012	5,583.0000	09/19/2012	5,870.0000	Closing Purchase.	(55,872)	(55,872)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/23/2012	5,519.0000	09/19/2012	5,870.0000	Closing Purchase.	(113,885)	(113,885)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/23/2012	5,518.0000	09/19/2012	5,870.0000	Closing Purchase.	(114,210)	(114,210)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/23/2012	5,520.0000	09/19/2012	5,870.0000	Closing Purchase.	(113,561)	(113,561)	0	0	N/A
ZU2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/23/2012	5,519.5000	09/19/2012	5,870.0000	Closing Purchase.	(11,372)	(11,372)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/25/2012	5,448.0000	09/19/2012	5,870.0000	Closing Purchase.	(136,922)	(136,922)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/25/2012	5,446.0000	09/19/2012	5,870.0000	Closing Purchase.	(137,571)	(137,571)	0	0	N/A
ZU2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/25/2012	5,445.0000	09/19/2012	5,870.0000	Closing Purchase.	(137,896)	(137,896)	0	0	N/A
ZU2	(12)	(195)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/25/2012	5,447.0000	09/19/2012	5,870.0000	Closing Purchase.	(82,348)	(82,348)	0	0	N/A
ZU2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/05/2012	5,650.0000	09/19/2012	5,870.0000	Closing Purchase.	(21,414)	(21,414)	0	0	N/A
ZU2	(8)	(130)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/06/2012	5,642.0000	09/19/2012	5,870.0000	Closing Purchase.	(29,591)	(29,591)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/10/2012	5,595.5000	09/19/2012	5,870.0000	Closing Purchase.	(4,453)	(4,453)	0	0	N/A
ZU2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/09/2012	5,595.0000	09/19/2012	5,870.0000	Closing Purchase.	(26,768)	(26,768)	0	0	N/A
ZU2	(8)	(130)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/12/2012	5,577.0000	09/19/2012	5,870.0000	Closing Purchase.	(38,027)	(38,027)	0	0	N/A
ZU2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/13/2012	5,588.5000	09/19/2012	5,870.0000	Closing Purchase.	(27,401)	(27,401)	0	0	N/A
ZU2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/20/2012	5,657.0000	09/19/2012	5,870.0000	Closing Purchase.	(20,733)	(20,733)	0	0	N/A
ZU2	(7)	(114)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/23/2012	5,526.0000	09/19/2012	5,870.0000	Closing Purchase.	(39,065)	(39,065)	0	0	N/A
ZU2	(16)	(260)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/25/2012	5,447.0000	09/19/2012	5,870.0000	Closing Purchase.	(109,797)	(109,797)	0	0	N/A
ZU2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	07/31/2012	5,647.5000	09/19/2012	5,870.0000	Closing Purchase.	(21,658)	(21,658)	0	0	N/A
ZU2	(12)	(195)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/01/2012	5,614.0000	09/19/2012	5,870.0000	Closing Purchase.	(49,837)	(49,837)	0	0	N/A
ZU2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/22/2012	5,794.0000	09/19/2012	5,870.0000	Closing Purchase.	(7,398)	(7,398)	0	0	N/A
ZU2	(13)	(211)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/23/2012	5,767.0000	09/19/2012	5,870.0000	Closing Purchase.	(21,723)	(21,723)	0	0	N/A
ZU2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/24/2012	5,742.0000	09/19/2012	5,870.0000	Closing Purchase.	(12,459)	(12,459)	0	0	N/A
ZU2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/30/2012	5,723.0000	09/19/2012	5,870.0000	Closing Purchase.	(14,309)	(14,309)	0	0	N/A
ZU2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	08/30/2012	5,722.5000	09/19/2012	5,870.0000	Closing Purchase.	(2,393)	(2,393)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZU2	(14)	(227)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.08/31/2012	5,720.0000	.09/19/2012	5,870.0000	Closing Purchase.	(34,068)	(34,068)	0	0	N/A
ZU2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.09/12/2012	5,785.5000	.09/19/2012	5,870.0000	Closing Purchase.	(8,225)	(8,225)	0	0	N/A
ZU2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.09/24/2012	LIF	.09/18/2012	5,851.0000	.09/19/2012	5,870.0000	Closing Purchase.	(2,774)	(2,774)	0	0	N/A
ZZ2	(10)	(161)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.09/28/2012	5,773.0000	Closing Purchase.	11,182	11,182	0	0	N/A
ZZ2	(15)	(242)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/01/2012	5,772.5000	Closing Purchase.	16,897	16,897	0	0	N/A
ZZ2	(20)	(323)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/02/2012	5,805.0000	Closing Purchase.	12,023	12,023	0	0	N/A
ZZ2	(11)	(178)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/02/2012	5,805.0000	Closing Purchase.	6,613	6,613	0	0	N/A
ZZ2	(14)	(226)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/04/2012	5,812.0000	Closing Purchase.	6,846	6,846	0	0	N/A
ZZ2	(10)	(162)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/04/2012	5,809.0000	Closing Purchase.	5,375	5,375	0	0	N/A
ZZ2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/05/2012	5,813.0000	Closing Purchase.	9,473	9,473	0	0	N/A
ZZ2	(16)	(259)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/05/2012	5,814.0000	Closing Purchase.	7,319	7,319	0	0	N/A
ZZ2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/05/2012	5,824.0000	Closing Purchase.	2,660	2,660	0	0	N/A
ZZ2	(4)	(65)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/05/2012	5,824.5000	Closing Purchase.	1,150	1,150	0	0	N/A
ZZ2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/05/2012	5,838.0000	Closing Purchase.	1,376	1,376	0	0	N/A
ZZ2	(3)	(49)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/05/2012	5,840.0000	Closing Purchase.	109	109	0	0	N/A
ZZ2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/05/2012	5,817.0000	Closing Purchase.	409	409	0	0	N/A
ZZ2	(19)	(308)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/05/2012	5,817.0000	Closing Purchase.	7,769	7,769	0	0	N/A
ZZ2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/05/2012	5,817.5000	Closing Purchase.	8,016	8,016	0	0	N/A
ZZ2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/05/2012	5,816.0000	Closing Purchase.	3,826	3,826	0	0	N/A
ZZ2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/05/2012	5,839.0000	Closing Purchase.	1,053	1,053	0	0	N/A
ZZ2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/05/2012	5,837.5000	Closing Purchase.	154	154	0	0	N/A
ZZ2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.09/19/2012	5,842.2500	.10/05/2012	5,838.0000	Closing Purchase.	619	619	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZZ2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/05/2012	5,838.5000	Closing Purchase.	547	547	0	0	N/A
ZZ2	(20)	(324)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/05/2012	5,838.0000	Closing Purchase.	1,376	1,376	0	0	N/A
ZZ2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/05/2012	5,834.5000	Closing Purchase.	627	627	0	0	N/A
ZZ2	(16)	(259)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/05/2012	5,817.0000	Closing Purchase.	6,542	6,542	0	0	N/A
ZZ2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/05/2012	5,825.0000	Closing Purchase.	1,676	1,676	0	0	N/A
ZZ2	(12)	(194)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/05/2012	5,839.0000	Closing Purchase.	632	632	0	0	N/A
ZZ2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/16/2012	5,809.0000	Closing Purchase.	3,212	3,212	0	0	N/A
ZZ2	(10)	(161)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/16/2012	5,831.0000	Closing Purchase.	1,811	1,811	0	0	N/A
ZZ2	(11)	(178)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/17/2012	5,878.0000	Closing Purchase.	(6,357)	(6,357)	0	0	N/A
ZZ2	(15)	(242)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/17/2012	5,845.0000	Closing Purchase.	(667)	(667)	0	0	N/A
ZZ2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/17/2012	5,851.0000	Closing Purchase.	(707)	(707)	0	0	N/A
ZZ2	(12)	(194)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/17/2012	5,875.5000	Closing Purchase.	(6,450)	(6,450)	0	0	N/A
ZZ2	(20)	(323)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/17/2012	5,851.5000	Closing Purchase.	(2,991)	(2,991)	0	0	N/A
ZZ2	(20)	(323)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/17/2012	5,850.0000	Closing Purchase.	(2,506)	(2,506)	0	0	N/A
ZZ2	(16)	(259)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/17/2012	5,845.5000	Closing Purchase.	(841)	(841)	0	0	N/A
ZZ2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/17/2012	5,873.5000	Closing Purchase.	(3,031)	(3,031)	0	0	N/A
ZZ2	(7)	(113)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/17/2012	5,877.0000	Closing Purchase.	(3,933)	(3,933)	0	0	N/A
ZZ2	(9)	(145)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/18/2012	5,882.5000	Closing Purchase.	(5,844)	(5,844)	0	0	N/A
ZZ2	(20)	(323)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/18/2012	5,880.5000	Closing Purchase.	(12,341)	(12,341)	0	0	N/A
ZZ2	(20)	(323)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/18/2012	5,881.0000	Closing Purchase.	(12,503)	(12,503)	0	0	N/A
ZZ2	(20)	(323)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/18/2012	5,886.0000	Closing Purchase.	(14,116)	(14,116)	0	0	N/A
ZZ2	(13)	(210)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/18/2012	5,893.0000	Closing Purchase.	(10,643)	(10,643)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZZ2	(12)	(194)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/25/2012	5,811.0000	Closing Purchase.	6,053	6,053	0	0	N/A
ZZ2	(12)	(194)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/25/2012	5,794.5000	Closing Purchase.	9,249	9,249	0	0	N/A
ZZ2	(7)	(113)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	10/25/2012	5,809.5000	Closing Purchase.	3,700	3,700	0	0	N/A
ZZ2	(6)	(96)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/02/2012	5,868.0000	Closing Purchase.	(2,478)	(2,478)	0	0	N/A
ZZ2	(14)	(224)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/07/2012	5,878.0000	Closing Purchase.	(8,002)	(8,002)	0	0	N/A
ZZ2	(3)	(48)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/13/2012	5,712.0000	Closing Purchase.	6,209	6,209	0	0	N/A
ZZ2	(8)	(127)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/13/2012	5,713.0000	Closing Purchase.	16,431	16,431	0	0	N/A
ZZ2	(11)	(175)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/20/2012	5,711.0000	Closing Purchase.	22,977	22,977	0	0	N/A
ZZ2	(11)	(175)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/20/2012	5,705.0000	Closing Purchase.	24,027	24,027	0	0	N/A
ZZ2	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/20/2012	5,717.5000	Closing Purchase.	39,707	39,707	0	0	N/A
ZZ2	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/20/2012	5,716.0000	Closing Purchase.	40,184	40,184	0	0	N/A
ZZ2	(20)	(318)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/20/2012	5,715.5000	Closing Purchase.	40,343	40,343	0	0	N/A
ZZ2	(6)	(95)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/20/2012	5,713.0000	Closing Purchase.	12,342	12,342	0	0	N/A
ZZ2	(8)	(127)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/21/2012	5,736.0000	Closing Purchase.	13,544	13,544	0	0	N/A
ZZ2	(3)	(48)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.5000	11/21/2012	5,736.0000	Closing Purchase.	5,091	5,091	0	0	N/A
ZZ2	(10)	(159)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/22/2012	5,774.5000	Closing Purchase.	10,804	10,804	0	0	N/A
ZZ2	(10)	(159)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/22/2012	5,775.5000	Closing Purchase.	10,645	10,645	0	0	N/A
ZZ2	(9)	(144)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.5000	11/22/2012	5,773.0000	Closing Purchase.	9,975	9,975	0	0	N/A
ZZ2	(11)	(176)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/26/2012	5,811.0000	Closing Purchase.	5,508	5,508	0	0	N/A
ZZ2	(20)	(320)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/26/2012	5,808.0000	Closing Purchase.	10,976	10,976	0	0	N/A
ZZ2	(12)	(192)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/26/2012	5,807.0000	Closing Purchase.	6,778	6,778	0	0	N/A
ZZ2	(8)	(128)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/26/2012	5,806.5000	Closing Purchase.	4,583	4,583	0	0	N/A
ZZ2	(16)	(256)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/26/2012	5,807.0000	Closing Purchase.	9,038	9,038	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZZ2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.5000	11/27/2012	5,813.0000	Closing Purchase.	473	473	0	0	N/A
ZZ2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/20/2012	5,817.0000	11/27/2012	5,813.0000	Closing Purchase.	128	128	0	0	N/A
ZZ2	(9)	(144)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/20/2012	5,817.0000	11/27/2012	5,813.5000	Closing Purchase.	505	505	0	0	N/A
ZZ2	(9)	(144)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/29/2012	5,854.0000	Closing Purchase.	(1,696)	(1,696)	0	0	N/A
ZZ2	(42)	(674)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/29/2012	5,854.0000	Closing Purchase.	(7,914)	(7,914)	0	0	N/A
ZZ2	(12)	(192)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	11/30/2012	5,872.0000	Closing Purchase.	(5,721)	(5,721)	0	0	N/A
ZZ2	(9)	(144)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/20/2012	5,817.0000	11/30/2012	5,875.0000	Closing Purchase.	(8,366)	(8,366)	0	0	N/A
ZZ2	(2)	(32)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/20/2012	5,820.0000	11/30/2012	5,875.0000	Closing Purchase.	(1,763)	(1,763)	0	0	N/A
ZZ2	(8)	(129)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/03/2012	5,886.5000	Closing Purchase.	(5,698)	(5,698)	0	0	N/A
ZZ2	(3)	(48)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/03/2012	5,888.5000	Closing Purchase.	(2,233)	(2,233)	0	0	N/A
ZZ2	(49)	(789)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/03/2012	5,891.5000	Closing Purchase.	(38,845)	(38,845)	0	0	N/A
ZZ2	(16)	(258)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/12/2012	5,940.0000	Closing Purchase.	(25,206)	(25,206)	0	0	N/A
ZZ2	(11)	(177)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/12/2012	5,940.0000	Closing Purchase.	(17,329)	(17,329)	0	0	N/A
ZZ2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/12/2012	5,938.0000	Closing Purchase.	(30,863)	(30,863)	0	0	N/A
ZZ2	(20)	(322)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/12/2012	5,940.0000	Closing Purchase.	(31,508)	(31,508)	0	0	N/A
ZZ2	(12)	(193)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/12/2012	5,939.5000	Closing Purchase.	(18,808)	(18,808)	0	0	N/A
ZZ2	(10)	(161)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/20/2012	5,821.0000	12/12/2012	5,940.0000	Closing Purchase.	(19,179)	(19,179)	0	0	N/A
ZZ2	(10)	(161)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/20/2012	5,821.0000	12/13/2012	5,933.5000	Closing Purchase.	(18,152)	(18,152)	0	0	N/A
ZZ2	(3)	(48)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/20/2012	5,820.0000	12/13/2012	5,933.5000	Closing Purchase.	(5,494)	(5,494)	0	0	N/A
ZZ2	(21)	(341)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/18/2012	5,931.5000	Closing Purchase.	(30,450)	(30,450)	0	0	N/A
ZZ2	(4)	(65)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/18/2012	5,933.0000	Closing Purchase.	(5,897)	(5,897)	0	0	N/A
ZZ2	(4)	(65)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/18/2012	5,928.0000	Closing Purchase.	(5,573)	(5,573)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZZ2	(16)	(260)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/18/2012	5,928.5000	Closing Purchase.	(22,420)	(22,420)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/18/2012	5,929.0000	Closing Purchase.	(28,188)	(28,188)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/18/2012	5,929.5000	Closing Purchase.	(28,350)	(28,350)	0	0	N/A
ZZ2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/18/2012	5,932.5000	Closing Purchase.	(1,466)	(1,466)	0	0	N/A
ZZ2	(19)	(309)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/18/2012	5,933.0000	Closing Purchase.	(28,013)	(28,013)	0	0	N/A
ZZ2	(7)	(114)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/18/2012	5,933.0000	Closing Purchase.	(10,321)	(10,321)	0	0	N/A
ZZ2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/20/2012	5,820.0000	12/18/2012	5,932.0000	Closing Purchase.	(1,820)	(1,820)	0	0	N/A
ZZ2	(6)	(97)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/24/2012	5,790.5000	12/18/2012	5,932.0000	Closing Purchase.	(13,793)	(13,793)	0	0	N/A
ZZ2	(8)	(130)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/25/2012	5,807.5000	12/18/2012	5,932.0000	Closing Purchase.	(16,182)	(16,182)	0	0	N/A
ZZ2	(7)	(114)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/26/2012	5,786.5000	12/18/2012	5,932.0000	Closing Purchase.	(16,547)	(16,547)	0	0	N/A
ZZ2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/19/2012	5,967.0000	Closing Purchase.	(2,030)	(2,030)	0	0	N/A
ZZ2	(200)	(3,254)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/19/2012	5,966.5000	Closing Purchase.	(404,297)	(404,297)	0	0	N/A
ZZ2	(47)	(765)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/19/2012	5,966.5000	Closing Purchase.	(95,010)	(95,010)	0	0	N/A
ZZ2	(12)	(195)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/26/2012	5,789.0000	12/19/2012	5,966.5000	Closing Purchase.	(34,654)	(34,654)	0	0	N/A
ZZ2	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/10/2012	5,772.0000	12/19/2012	5,966.5000	Closing Purchase.	(31,644)	(31,644)	0	0	N/A
ZZ2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/23/2012	5,766.5000	12/19/2012	5,966.5000	Closing Purchase.	(16,270)	(16,270)	0	0	N/A
ZZ2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/23/2012	5,778.0000	12/19/2012	5,966.5000	Closing Purchase.	(27,601)	(27,601)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/09/2012	5,749.5000	12/19/2012	5,966.5000	Closing Purchase.	(70,610)	(70,610)	0	0	N/A
ZZ2	(17)	(277)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/15/2012	5,695.5000	12/19/2012	5,966.5000	Closing Purchase.	(74,954)	(74,954)	0	0	N/A
ZZ2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/19/2012	5,969.5000	Closing Purchase.	(2,070)	(2,070)	0	0	N/A
ZZ2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/19/2012	5,969.5000	Closing Purchase.	(18,633)	(18,633)	0	0	N/A
ZZ2	(21)	(342)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,845.0000	12/19/2012	5,969.5000	Closing Purchase.	(42,537)	(42,537)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZZ2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/21/2012	5,853.5000	12/19/2012	5,969.5000	Closing Purchase.	(9,436)	(9,436)	0	0	N/A
ZZ2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/21/2012	5,852.0000	12/19/2012	5,969.5000	Closing Purchase.	(17,205)	(17,205)	0	0	N/A
ZZ2	(4)	(65)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/25/2012	5,807.0000	12/19/2012	5,969.5000	Closing Purchase.	(10,575)	(10,575)	0	0	N/A
ZZ2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/25/2012	5,806.5000	12/19/2012	5,969.5000	Closing Purchase.	(13,260)	(13,260)	0	0	N/A
ZZ2	(13)	(212)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/26/2012	5,790.0000	12/19/2012	5,969.5000	Closing Purchase.	(37,965)	(37,965)	0	0	N/A
ZZ2	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/27/2012	5,761.0000	12/19/2012	5,969.5000	Closing Purchase.	(33,922)	(33,922)	0	0	N/A
ZZ2	(11)	(179)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/28/2012	5,732.0000	12/19/2012	5,969.5000	Closing Purchase.	(42,504)	(42,504)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/03/2012	5,764.5000	12/19/2012	5,969.5000	Closing Purchase.	(66,705)	(66,705)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/03/2012	5,763.0000	12/19/2012	5,969.5000	Closing Purchase.	(67,193)	(67,193)	0	0	N/A
ZZ2	(19)	(309)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/08/2012	5,796.0000	12/19/2012	5,969.5000	Closing Purchase.	(53,632)	(53,632)	0	0	N/A
ZZ2	(6)	(98)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/08/2012	5,795.5000	12/19/2012	5,969.5000	Closing Purchase.	(16,985)	(16,985)	0	0	N/A
ZZ2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/08/2012	5,793.5000	12/19/2012	5,969.5000	Closing Purchase.	(2,863)	(2,863)	0	0	N/A
ZZ2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/08/2012	5,793.5000	12/19/2012	5,969.5000	Closing Purchase.	(25,771)	(25,771)	0	0	N/A
ZZ2	(17)	(277)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/09/2012	5,793.0000	12/19/2012	5,969.5000	Closing Purchase.	(48,817)	(48,817)	0	0	N/A
ZZ2	(21)	(342)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/11/2012	5,762.0000	12/19/2012	5,969.5000	Closing Purchase.	(70,894)	(70,894)	0	0	N/A
ZZ2	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/12/2012	5,787.0000	12/19/2012	5,970.0000	Closing Purchase.	(29,773)	(29,773)	0	0	N/A
ZZ2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/22/2012	5,850.5000	12/19/2012	5,970.0000	Closing Purchase.	(17,498)	(17,498)	0	0	N/A
ZZ2	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/23/2012	5,767.0000	12/19/2012	5,970.0000	Closing Purchase.	(33,027)	(33,027)	0	0	N/A
ZZ2	(9)	(146)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/23/2012	5,779.0000	12/19/2012	5,970.0000	Closing Purchase.	(27,967)	(27,967)	0	0	N/A
ZZ2	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/26/2012	5,751.0000	12/19/2012	5,970.0000	Closing Purchase.	(35,630)	(35,630)	0	0	N/A
ZZ2	(14)	(228)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/29/2012	5,762.0000	12/19/2012	5,970.0000	Closing Purchase.	(47,377)	(47,377)	0	0	N/A
ZZ2	(14)	(228)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/05/2012	5,810.0000	12/19/2012	5,970.0000	Closing Purchase.	(36,444)	(36,444)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/08/2012	5,799.0000	12/19/2012	5,970.0000	Closing Purchase.	(55,642)	(55,642)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/08/2012	5,799.0000	12/19/2012	5,970.0000	Closing Purchase.	(55,642)	(55,642)	0	0	N/A
ZZ2	(19)	(309)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/09/2012	5,748.0000	12/19/2012	5,970.0000	Closing Purchase.	(68,625)	(68,625)	0	0	N/A
ZZ2	(12)	(195)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/16/2012	5,638.0000	12/19/2012	5,970.0000	Closing Purchase.	(64,818)	(64,818)	0	0	N/A
ZZ2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/19/2012	5,967.5000	Closing Purchase.	(2,038)	(2,038)	0	0	N/A
ZZ2	(200)	(3,254)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/19/2012	5,967.0000	Closing Purchase.	(405,924)	(405,924)	0	0	N/A
ZZ2	(200)	(3,254)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/19/2012	5,967.0000	Closing Purchase.	(405,924)	(405,924)	0	0	N/A
ZZ2	(200)	(3,254)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/19/2012	5,967.0000	Closing Purchase.	(405,924)	(405,924)	0	0	N/A
ZZ2	(166)	(2,701)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,842.2500	12/19/2012	5,967.0000	Closing Purchase.	(336,917)	(336,917)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,844.5000	12/19/2012	5,967.0000	Closing Purchase.	(39,860)	(39,860)	0	0	N/A
ZZ2	(14)	(228)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,844.5000	12/19/2012	5,967.0000	Closing Purchase.	(27,902)	(27,902)	0	0	N/A
ZZ2	(7)	(114)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,844.5000	12/19/2012	5,967.0000	Closing Purchase.	(13,951)	(13,951)	0	0	N/A
ZZ2	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/25/2012	5,806.0000	12/19/2012	5,967.0000	Closing Purchase.	(26,194)	(26,194)	0	0	N/A
ZZ2	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/25/2012	5,802.0000	12/19/2012	5,967.0000	Closing Purchase.	(26,845)	(26,845)	0	0	N/A
ZZ2	(17)	(277)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/25/2012	5,802.5000	12/19/2012	5,967.0000	Closing Purchase.	(45,498)	(45,498)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/26/2012	5,788.0000	12/19/2012	5,967.0000	Closing Purchase.	(58,245)	(58,245)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/26/2012	5,786.5000	12/19/2012	5,967.0000	Closing Purchase.	(58,733)	(58,733)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/26/2012	5,784.5000	12/19/2012	5,967.0000	Closing Purchase.	(59,384)	(59,384)	0	0	N/A
ZZ2	(13)	(212)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/26/2012	5,779.0000	12/19/2012	5,967.0000	Closing Purchase.	(39,763)	(39,763)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/27/2012	5,750.0000	12/19/2012	5,967.0000	Closing Purchase.	(70,610)	(70,610)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/27/2012	5,752.5000	12/19/2012	5,967.0000	Closing Purchase.	(69,796)	(69,796)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/10/2012	5,765.0000	12/19/2012	5,967.0000	Closing Purchase.	(65,729)	(65,729)	0	0	N/A
ZZ2	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/10/2012	5,765.0000	12/19/2012	5,967.0000	Closing Purchase.	(32,864)	(32,864)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZZ2	(10)	(163)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/10/2012	5,759.0000	12/19/2012	5,967.0000	Closing Purchase.	(33,841)	(33,841)	0	0	N/A
ZZ2	(3)	(49)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/10/2012	5,760.0000	12/19/2012	5,967.0000	Closing Purchase.	(10,103)	(10,103)	0	0	N/A
ZZ2	(4)	(65)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/10/2012	5,760.0000	12/19/2012	5,967.0000	Closing Purchase.	(13,471)	(13,471)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/11/2012	5,760.5000	12/19/2012	5,967.0000	Closing Purchase.	(67,193)	(67,193)	0	0	N/A
ZZ2	(3)	(49)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/11/2012	5,760.0000	12/19/2012	5,967.0000	Closing Purchase.	(10,103)	(10,103)	0	0	N/A
ZZ2	(17)	(277)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/11/2012	5,759.0000	12/19/2012	5,967.0000	Closing Purchase.	(57,529)	(57,529)	0	0	N/A
ZZ2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/11/2012	5,758.5000	12/19/2012	5,967.0000	Closing Purchase.	(3,392)	(3,392)	0	0	N/A
ZZ2	(13)	(212)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/11/2012	5,755.5000	12/19/2012	5,967.0000	Closing Purchase.	(44,733)	(44,733)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/22/2012	5,846.5000	12/19/2012	5,967.0000	Closing Purchase.	(39,210)	(39,210)	0	0	N/A
ZZ2	(21)	(342)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/22/2012	5,847.0000	12/19/2012	5,967.0000	Closing Purchase.	(40,999)	(40,999)	0	0	N/A
ZZ2	(60)	(976)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/23/2012	5,764.5000	12/19/2012	5,967.0000	Closing Purchase.	(197,674)	(197,674)	0	0	N/A
ZZ2	(4)	(65)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/23/2012	5,787.5000	12/19/2012	5,967.0000	Closing Purchase.	(11,682)	(11,682)	0	0	N/A
ZZ2	(16)	(260)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/23/2012	5,787.0000	12/19/2012	5,967.0000	Closing Purchase.	(46,856)	(46,856)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/29/2012	5,758.0000	12/19/2012	5,967.0000	Closing Purchase.	(68,007)	(68,007)	0	0	N/A
ZZ2	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/29/2012	5,758.5000	12/19/2012	5,967.0000	Closing Purchase.	(3,392)	(3,392)	0	0	N/A
ZZ2	(19)	(309)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/29/2012	5,758.5000	12/19/2012	5,967.0000	Closing Purchase.	(64,452)	(64,452)	0	0	N/A
ZZ2	(3)	(49)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/29/2012	5,759.0000	12/19/2012	5,967.0000	Closing Purchase.	(10,152)	(10,152)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/08/2012	5,800.0000	12/19/2012	5,967.0000	Closing Purchase.	(54,340)	(54,340)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/08/2012	5,799.5000	12/19/2012	5,967.0000	Closing Purchase.	(54,503)	(54,503)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/08/2012	5,798.5000	12/19/2012	5,967.0000	Closing Purchase.	(54,828)	(54,828)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/08/2012	5,797.5000	12/19/2012	5,967.0000	Closing Purchase.	(55,154)	(55,154)	0	0	N/A
ZZ2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/08/2012	5,802.0000	12/19/2012	5,967.0000	Closing Purchase.	(13,422)	(13,422)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/09/2012	5,748.0000	12/19/2012	5,967.0000	Closing Purchase.	(71,260)	(71,260)	0	0	N/A
ZZ2	(12)	(195)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/09/2012	5,748.0000	12/19/2012	5,967.0000	Closing Purchase.	(42,756)	(42,756)	0	0	N/A
ZZ2	(8)	(130)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/09/2012	5,746.5000	12/19/2012	5,967.0000	Closing Purchase.	(28,699)	(28,699)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/09/2012	5,746.5000	12/19/2012	5,967.0000	Closing Purchase.	(71,749)	(71,749)	0	0	N/A
ZZ2	(12)	(195)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/09/2012	5,745.5000	12/19/2012	5,967.0000	Closing Purchase.	(43,244)	(43,244)	0	0	N/A
ZZ2	(16)	(260)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/13/2012	5,708.0000	12/19/2012	5,967.0000	Closing Purchase.	(67,421)	(67,421)	0	0	N/A
ZZ2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/13/2012	5,699.5000	12/19/2012	5,967.0000	Closing Purchase.	(21,760)	(21,760)	0	0	N/A
ZZ2	(11)	(179)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/13/2012	5,699.5000	12/19/2012	5,967.0000	Closing Purchase.	(47,873)	(47,873)	0	0	N/A
ZZ2	(16)	(260)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/13/2012	5,700.0000	12/19/2012	5,967.0000	Closing Purchase.	(69,503)	(69,503)	0	0	N/A
ZZ2	(16)	(260)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/16/2012	5,625.5000	12/19/2012	5,967.0000	Closing Purchase.	(88,897)	(88,897)	0	0	N/A
ZZ2	(16)	(260)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/16/2012	5,628.0000	12/19/2012	5,967.0000	Closing Purchase.	(88,246)	(88,246)	0	0	N/A
ZZ2	(17)	(277)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	11/16/2012	5,629.0000	12/19/2012	5,967.0000	Closing Purchase.	(93,485)	(93,485)	0	0	N/A
ZZ2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/26/2012	5,786.5000	12/19/2012	5,970.0000	Closing Purchase.	(14,927)	(14,927)	0	0	N/A
ZZ2	(11)	(179)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/27/2012	5,763.0000	12/19/2012	5,970.0000	Closing Purchase.	(37,046)	(37,046)	0	0	N/A
ZZ2	(5)	(81)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/09/2012	5,796.5000	12/19/2012	5,970.0000	Closing Purchase.	(14,114)	(14,114)	0	0	N/A
ZZ2	(15)	(244)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/09/2012	5,796.0000	12/19/2012	5,970.0000	Closing Purchase.	(42,463)	(42,463)	0	0	N/A
ZZ2	(11)	(179)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/10/2012	5,758.5000	12/19/2012	5,970.0000	Closing Purchase.	(37,851)	(37,851)	0	0	N/A
ZZ2	(11)	(179)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/11/2012	5,759.5000	12/19/2012	5,970.0000	Closing Purchase.	(37,672)	(37,672)	0	0	N/A
ZZ2	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/22/2012	5,852.0000	12/19/2012	5,970.0000	Closing Purchase.	(38,396)	(38,396)	0	0	N/A
ZZ2	(7)	(114)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/22/2012	5,850.0000	12/19/2012	5,970.0000	Closing Purchase.	(13,666)	(13,666)	0	0	N/A
ZZ2	(25)	(407)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/23/2012	5,764.0000	12/19/2012	5,970.0000	Closing Purchase.	(83,788)	(83,788)	0	0	N/A
ZZ2	(8)	(130)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	10/23/2012	5,787.5000	12/19/2012	5,970.0000	Closing Purchase.	(23,753)	(23,753)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ZZ2	(13)	(212)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.10/29/2012	5,762.0000	.12/19/2012	5,970.0000	Closing Purchase.	(43,993)	(43,993)	0	0	N/A
ZZ2	(16)	(260)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.11/05/2012	5,808.0000	.12/19/2012	5,970.0000	Closing Purchase.	(42,171)	(42,171)	0	0	N/A
ZZ2	(13)	(212)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.11/07/2012	5,850.0000	.12/19/2012	5,970.0000	Closing Purchase.	(25,380)	(25,380)	0	0	N/A
ZZ2	(16)	(260)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.11/08/2012	5,798.5000	.12/19/2012	5,970.0000	Closing Purchase.	(44,644)	(44,644)	0	0	N/A
ZZ2	(13)	(212)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.11/09/2012	5,748.5000	.12/19/2012	5,970.0000	Closing Purchase.	(46,848)	(46,848)	0	0	N/A
ZZ2	(11)	(179)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.11/09/2012	5,748.5000	.12/19/2012	5,970.0000	Closing Purchase.	(39,641)	(39,641)	0	0	N/A
ZZ2	(2)	(33)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.11/09/2012	5,748.5000	.12/19/2012	5,969.5000	Closing Purchase.	(7,191)	(7,191)	0	0	N/A
ZZ2	(21)	(342)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.11/28/2012	5,778.0000	.12/19/2012	5,969.5000	Closing Purchase.	(65,428)	(65,428)	0	0	N/A
ZZ2	(21)	(342)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.11/28/2012	5,780.0000	.12/19/2012	5,969.5000	Closing Purchase.	(64,744)	(64,744)	0	0	N/A
ZZ2	(25)	(407)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.12/05/2012	5,897.0000	.12/19/2012	5,969.5000	Closing Purchase.	(29,488)	(29,488)	0	0	N/A
ZZ2	(27)	(439)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.12/07/2012	5,900.0000	.12/19/2012	5,969.5000	Closing Purchase.	(30,530)	(30,530)	0	0	N/A
ZZ2	(11)	(179)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.12/10/2012	5,906.0000	.12/19/2012	5,969.5000	Closing Purchase.	(11,364)	(11,364)	0	0	N/A
ZZ2	(22)	(358)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.12/24/2012	LIF	.12/11/2012	5,919.0000	.12/19/2012	5,969.5000	Closing Purchase.	(18,075)	(18,075)	0	0	N/A
ZH3	(6)	(98)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	LIF	.12/19/2012	5,929.5000	.12/19/2012	5,937.0000	Closing Purchase.	(732)	(732)	0	0	N/A
ZH3	(17)	(277)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	LIF	.12/19/2012	5,929.5000	.12/19/2012	5,937.5000	Closing Purchase.	(2,213)	(2,213)	0	0	N/A
ZH3	(1)	(16)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	LIF	.12/19/2012	5,932.5000	.12/19/2012	5,939.0000	Closing Purchase.	(106)	(106)	0	0	N/A
ZH3	(17)	(277)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	LIF	.12/19/2012	5,932.5000	.12/19/2012	5,939.0000	Closing Purchase.	(1,798)	(1,798)	0	0	N/A
ZH3	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	LIF	.12/19/2012	5,930.5000	.12/19/2012	5,938.5000	Closing Purchase.	(2,603)	(2,603)	0	0	N/A
ZH3	(20)	(325)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	LIF	.12/19/2012	5,930.5000	.12/19/2012	5,938.5000	Closing Purchase.	(2,603)	(2,603)	0	0	N/A
ZH3	(18)	(293)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	LIF	.12/19/2012	5,930.5000	.12/19/2012	5,938.5000	Closing Purchase.	(2,343)	(2,343)	0	0	N/A
ZH3	(56)	(911)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	.03/18/2013	LIF	.12/19/2012	5,932.5000	.12/19/2012	5,938.0000	Closing Purchase.	(5,011)	(5,011)	0	0	N/A
JYH2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/22/2012	CME	.12/30/2011	128.9800	.01/05/2012	130.5000	Closing Purchase.	(19,000)	(19,000)	0	0	N/A
JYH2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/22/2012	CME	.12/30/2011	128.9800	.01/23/2012	129.9700	Closing Purchase.	(12,375)	(12,375)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
JYH2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/30/2011	128.9800	02/03/2012	131.3100	Closing Purchase.	(29,125)	(29,125)	0	0	N/A
JYH2	(20)	(25,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/15/2011	128.3700	02/06/2012	130.7400	Closing Purchase.	(59,250)	(59,250)	0	0	N/A
JYH2	(21)	(26,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/15/2011	128.3700	02/06/2012	130.7600	Closing Purchase.	(62,738)	(62,738)	0	0	N/A
JYH2	(20)	(25,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/30/2011	128.9800	02/06/2012	130.7000	Closing Purchase.	(43,000)	(43,000)	0	0	N/A
JYH2	(20)	(25,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/30/2011	128.9800	02/06/2012	130.7100	Closing Purchase.	(43,250)	(43,250)	0	0	N/A
JYH2	(15)	(18,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/30/2011	128.9800	02/06/2012	130.7200	Closing Purchase.	(32,625)	(32,625)	0	0	N/A
JYH2	(20)	(25,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/30/2011	128.9800	02/06/2012	130.7200	Closing Purchase.	(43,500)	(43,500)	0	0	N/A
JYH2	(20)	(25,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/30/2011	128.9800	02/06/2012	130.7300	Closing Purchase.	(43,750)	(43,750)	0	0	N/A
JYH2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/30/2011	128.9800	02/10/2012	128.8400	Closing Purchase.	875	875	0	0	N/A
JYH2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/30/2011	128.9800	02/17/2012	126.4600	Closing Purchase.	31,500	31,500	0	0	N/A
JYH2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/15/2011	128.3700	03/01/2012	123.2900	Closing Purchase.	63,500	63,500	0	0	N/A
JYH2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/15/2011	128.3700	03/02/2012	122.3500	Closing Purchase.	75,250	75,250	0	0	N/A
JYH2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/30/2011	128.9800	03/07/2012	123.1600	Closing Purchase.	72,750	72,750	0	0	N/A
JYH2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/30/2011	128.9800	03/08/2012	123.0300	Closing Purchase.	37,188	37,188	0	0	N/A
JYH2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/30/2011	128.9800	03/09/2012	122.2500	Closing Purchase.	42,063	42,063	0	0	N/A
JYH2	(32)	(40,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/15/2011	128.3700	03/13/2012	121.5600	Closing Purchase.	272,400	272,400	0	0	N/A
JYH2	(40)	(50,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/15/2011	128.3700	03/13/2012	121.5600	Closing Purchase.	340,500	340,500	0	0	N/A
JYH2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	02/01/2012	131.3100	03/13/2012	121.5600	Closing Purchase.	60,938	60,938	0	0	N/A
JYH2	(20)	(25,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	02/29/2012	123.0500	03/13/2012	121.5600	Closing Purchase.	37,250	37,250	0	0	N/A
JYH2	(113)	(141,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	12/30/2011	128.9800	03/13/2012	121.5600	Closing Purchase.	1,048,075	1,048,075	0	0	N/A
JYH2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	02/01/2012	131.3100	03/13/2012	121.5600	Closing Purchase.	121,875	121,875	0	0	N/A
JYH2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/22/2012	CME	02/29/2012	123.0500	03/13/2012	121.5600	Closing Purchase.	18,625	18,625	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
JYH2	(20)	(25,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/22/2012	CME	.03/06/2012	123.6100	.03/13/2012	121.5600	Closing Purchase.	51,250	51,250	0	0	N/A
JYH2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/22/2012	CME	.02/27/2012	123.0700	.03/13/2012	121.5600	Closing Purchase.	18,875	18,875	0	0	N/A
JYM2	(8)	(10,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.03/14/2012	120.6000	Closing Purchase.	10,650	10,650	0	0	N/A
JYM2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.03/19/2012	120.0800	Closing Purchase.	19,813	19,813	0	0	N/A
JYM2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.03/26/2012	120.8300	Closing Purchase.	10,438	10,438	0	0	N/A
JYM2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.03/26/2012	120.8300	Closing Purchase.	10,438	10,438	0	0	N/A
JYM2	(4)	(5,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.04/04/2012	121.3700	Closing Purchase.	1,475	1,475	0	0	N/A
JYM2	(6)	(7,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.04/04/2012	121.3800	Closing Purchase.	2,138	2,138	0	0	N/A
JYM2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.04/04/2012	120.7200	.04/04/2012	121.3800	Closing Purchase.	(8,250)	(8,250)	0	0	N/A
JYM2	(1)	(1,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.04/04/2012	121.1500	.04/04/2012	120.6700	Closing Purchase.	600	600	0	0	N/A
JYM2	(8)	(10,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.04/04/2012	121.1500	.04/04/2012	120.6800	Closing Purchase.	4,700	4,700	0	0	N/A
JYM2	(12)	(15,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.04/05/2012	121.4900	Closing Purchase.	2,625	2,625	0	0	N/A
JYM2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.04/10/2012	124.0100	Closing Purchase.	(29,313)	(29,313)	0	0	N/A
JYM2	(30)	(37,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.04/10/2012	124.0300	Closing Purchase.	(88,688)	(88,688)	0	0	N/A
JYM2	(20)	(25,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.04/11/2012	123.6800	Closing Purchase.	(50,375)	(50,375)	0	0	N/A
JYM2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.04/11/2012	123.6800	Closing Purchase.	(25,188)	(25,188)	0	0	N/A
JYM2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.04/13/2012	123.4700	Closing Purchase.	(11,281)	(11,281)	0	0	N/A
JYM2	(11)	(13,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.04/18/2012	122.9500	Closing Purchase.	(17,669)	(17,669)	0	0	N/A
JYM2	(15)	(18,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.05/07/2012	125.2200	Closing Purchase.	(66,656)	(66,656)	0	0	N/A
JYM2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/13/2012	121.6650	.06/06/2012	126.2200	Closing Purchase.	(56,938)	(56,938)	0	0	N/A
JYM2	(8)	(10,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/14/2012	120.5600	.06/07/2012	126.1500	Closing Purchase.	(55,900)	(55,900)	0	0	N/A
JYM2	(2)	(2,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.06/20/2012	CME	.03/28/2012	120.8400	.06/07/2012	126.1500	Closing Purchase.	(13,275)	(13,275)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
JYM2	(27)	(33,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	121.6650	06/12/2012	125.8600	Closing Purchase.	(141,581)	(141,581)	0	0	N/A
JYM2	(8)	(10,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/27/2012	120.6100	06/12/2012	125.8600	Closing Purchase.	(52,500)	(52,500)	0	0	N/A
JYM2	(11)	(13,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/05/2012	121.5100	06/12/2012	125.8600	Closing Purchase.	(59,813)	(59,813)	0	0	N/A
JYM2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/12/2012	123.7000	06/12/2012	125.8600	Closing Purchase.	(27,000)	(27,000)	0	0	N/A
JYM2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/13/2012	123.5000	06/12/2012	125.8600	Closing Purchase.	(14,750)	(14,750)	0	0	N/A
JYM2	(20)	(25,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/04/2012	125.2900	06/12/2012	125.8600	Closing Purchase.	(14,250)	(14,250)	0	0	N/A
JYM2	(62)	(77,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	121.6650	06/12/2012	125.8600	Closing Purchase.	(325,113)	(325,113)	0	0	N/A
JYM2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/22/2012	121.2600	06/12/2012	125.8600	Closing Purchase.	(57,500)	(57,500)	0	0	N/A
JYM2	(7)	(8,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/27/2012	120.3500	06/12/2012	125.8600	Closing Purchase.	(48,213)	(48,213)	0	0	N/A
JYM2	(3)	(3,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/27/2012	120.3400	06/12/2012	125.8600	Closing Purchase.	(20,700)	(20,700)	0	0	N/A
JYM2	(18)	(22,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/04/2012	121.1500	06/12/2012	125.8600	Closing Purchase.	(105,975)	(105,975)	0	0	N/A
JYM2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/19/2012	122.6400	06/12/2012	125.8600	Closing Purchase.	(40,250)	(40,250)	0	0	N/A
JYM2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/14/2012	125.2700	06/12/2012	125.8600	Closing Purchase.	(7,375)	(7,375)	0	0	N/A
JYM2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/17/2012	126.1300	06/12/2012	125.8600	Closing Purchase.	3,375	3,375	0	0	N/A
JYM2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	06/01/2012	128.0200	06/12/2012	125.8600	Closing Purchase.	27,000	27,000	0	0	N/A
JYM2	(8)	(10,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/28/2012	120.8400	06/12/2012	125.8600	Closing Purchase.	(50,200)	(50,200)	0	0	N/A
JYM2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	04/24/2012	123.3200	06/12/2012	125.8600	Closing Purchase.	(15,875)	(15,875)	0	0	N/A
JYM2	(15)	(18,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	05/07/2012	125.2300	06/12/2012	125.8600	Closing Purchase.	(11,813)	(11,813)	0	0	N/A
JYU2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	06/25/2012	124.5100	Closing Purchase.	18,688	18,688	0	0	N/A
JYU2	(11)	(13,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	07/04/2012	125.4000	Closing Purchase.	8,319	8,319	0	0	N/A
JYU2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	07/17/2012	126.8100	Closing Purchase.	(10,063)	(10,063)	0	0	N/A
JYU2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	07/26/2012	127.9400	Closing Purchase.	(24,188)	(24,188)	0	0	N/A
JYU2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	07/27/2012	127.8600	Closing Purchase.	(23,188)	(23,188)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
JYU2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	07/27/2012	127.5500	Closing Purchase.	(9,656)	(9,656)	0	0	N/A
JYU2	(15)	(18,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	08/03/2012	127.3500	Closing Purchase.	(25,219)	(25,219)	0	0	N/A
JYU2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	08/06/2012	127.5200	Closing Purchase.	(18,938)	(18,938)	0	0	N/A
JYU2	(9)	(11,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	08/06/2012	127.5400	Closing Purchase.	(17,269)	(17,269)	0	0	N/A
JYU2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	08/16/2012	126.3900	Closing Purchase.	(2,406)	(2,406)	0	0	N/A
JYU2	(13)	(16,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	08/22/2012	127.3400	Closing Purchase.	(21,694)	(21,694)	0	0	N/A
JYU2	(20)	(25,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	08/22/2012	127.3400	Closing Purchase.	(33,375)	(33,375)	0	0	N/A
JYU2	(3)	(3,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	08/23/2012	127.3400	Closing Purchase.	(5,006)	(5,006)	0	0	N/A
JYU2	(2)	(2,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/13/2012	126.1500	08/23/2012	127.3400	Closing Purchase.	(2,975)	(2,975)	0	0	N/A
JYU2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	08/30/2012	127.1900	Closing Purchase.	(7,406)	(7,406)	0	0	N/A
JYU2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	09/06/2012	126.7900	Closing Purchase.	(9,813)	(9,813)	0	0	N/A
JYU2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	09/07/2012	127.7600	Closing Purchase.	(10,969)	(10,969)	0	0	N/A
JYU2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	09/10/2012	127.8400	Closing Purchase.	(22,938)	(22,938)	0	0	N/A
JYU2	(27)	(33,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	09/13/2012	128.4400	Closing Purchase.	(82,181)	(82,181)	0	0	N/A
JYU2	(17)	(21,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	09/13/2012	128.5700	Closing Purchase.	(54,506)	(54,506)	0	0	N/A
JYU2	(23)	(28,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	126.2200	09/13/2012	128.5700	Closing Purchase.	(67,563)	(67,563)	0	0	N/A
JYU2	(2)	(2,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	126.2200	09/13/2012	128.4400	Closing Purchase.	(5,550)	(5,550)	0	0	N/A
JYU2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/18/2012	126.5600	09/13/2012	128.4400	Closing Purchase.	(23,500)	(23,500)	0	0	N/A
JYU2	(15)	(18,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	08/03/2012	127.3600	09/13/2012	128.4400	Closing Purchase.	(20,250)	(20,250)	0	0	N/A
JYU2	(6)	(7,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	08/21/2012	125.9500	09/13/2012	128.4400	Closing Purchase.	(18,675)	(18,675)	0	0	N/A
JYU2	(35)	(43,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	09/13/2012	128.5900	Closing Purchase.	(113,094)	(113,094)	0	0	N/A
JYU2	(9)	(11,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	126.0050	09/13/2012	128.4400	Closing Purchase.	(27,394)	(27,394)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
JYU2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/21/2012	124.6400	09/13/2012	128.4400	Closing Purchase.	(47,500)	(47,500)	0	0	N/A
JYU2	(65)	(81,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/12/2012	126.2200	09/13/2012	128.4400	Closing Purchase.	(180,375)	(180,375)	0	0	N/A
JYU2	(11)	(13,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/13/2012	126.2400	09/13/2012	128.4400	Closing Purchase.	(30,250)	(30,250)	0	0	N/A
JYU2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/23/2012	128.1300	09/13/2012	128.4400	Closing Purchase.	(3,875)	(3,875)	0	0	N/A
JYU2	(1)	(1,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/24/2012	127.9300	09/13/2012	128.4400	Closing Purchase.	(638)	(638)	0	0	N/A
JYU2	(9)	(11,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/24/2012	127.9200	09/13/2012	128.4400	Closing Purchase.	(5,850)	(5,850)	0	0	N/A
JYU2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	09/07/2012	127.7600	09/13/2012	128.4400	Closing Purchase.	(8,500)	(8,500)	0	0	N/A
JYU2	(16)	(20,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/13/2012	126.1500	09/13/2012	128.4400	Closing Purchase.	(45,800)	(45,800)	0	0	N/A
JYU2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/20/2012	126.6500	09/13/2012	128.4400	Closing Purchase.	(22,375)	(22,375)	0	0	N/A
JYU2	(15)	(18,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	07/23/2012	127.5700	09/13/2012	128.4400	Closing Purchase.	(16,313)	(16,313)	0	0	N/A
JYU2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	08/03/2012	127.3300	09/13/2012	128.4400	Closing Purchase.	(13,875)	(13,875)	0	0	N/A
JYZ2	(8)	(10,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/14/2012	127.6700	09/14/2012	129.0100	Closing Purchase.	(13,400)	(13,400)	0	0	N/A
JYZ2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	128.5500	09/14/2012	127.6700	Closing Purchase.	11,000	11,000	0	0	N/A
JYZ2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	128.5500	09/17/2012	127.1100	Closing Purchase.	18,000	18,000	0	0	N/A
JYZ2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	128.5500	09/19/2012	126.4500	Closing Purchase.	13,125	13,125	0	0	N/A
JYZ2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	128.5500	10/04/2012	127.5500	Closing Purchase.	6,250	6,250	0	0	N/A
JYZ2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	128.5500	10/17/2012	126.9000	Closing Purchase.	20,625	20,625	0	0	N/A
JYZ2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	128.5500	11/23/2012	121.4500	Closing Purchase.	44,375	44,375	0	0	N/A
JYZ2	(95)	(118,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	128.5500	12/11/2012	121.4600	Closing Purchase.	841,938	841,938	0	0	N/A
JYZ2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/25/2012	128.6900	12/11/2012	121.4600	Closing Purchase.	45,188	45,188	0	0	N/A
JYZ2	(3)	(3,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/26/2012	128.7300	12/11/2012	121.4600	Closing Purchase.	27,263	27,263	0	0	N/A
JYZ2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/26/2012	128.7200	12/11/2012	121.4600	Closing Purchase.	45,375	45,375	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
JYZ2	(41)	(51,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	128.5500	.12/11/2012	121.4600	Closing Purchase.	363,363	363,363	0	0	N/A
JYZ2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/21/2012	127.7100	.12/11/2012	121.4600	Closing Purchase.	78,125	78,125	0	0	N/A
JYZ2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.11/07/2012	124.9100	.12/11/2012	121.4600	Closing Purchase.	43,125	43,125	0	0	N/A
JYZ2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.11/08/2012	125.9700	.12/11/2012	121.4600	Closing Purchase.	28,188	28,188	0	0	N/A
JYZ2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.12/04/2012	122.2000	.12/11/2012	121.4600	Closing Purchase.	4,625	4,625	0	0	N/A
JYZ2	(27)	(33,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	128.5500	.12/12/2012	121.2200	Closing Purchase.	247,388	247,388	0	0	N/A
JYZ2	(28)	(35,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/13/2012	128.5500	.12/12/2012	121.2200	Closing Purchase.	256,550	256,550	0	0	N/A
JYZ2	(2)	(2,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/14/2012	127.6700	.12/12/2012	121.2200	Closing Purchase.	16,125	16,125	0	0	N/A
JYZ2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.11/07/2012	125.1100	.12/12/2012	121.2200	Closing Purchase.	48,625	48,625	0	0	N/A
JYZ2	(2)	(2,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.09/26/2012	128.7200	.12/12/2012	121.2200	Closing Purchase.	18,750	18,750	0	0	N/A
JYZ2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.10/19/2012	126.1200	.12/12/2012	121.2200	Closing Purchase.	61,250	61,250	0	0	N/A
JYZ2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.11/05/2012	124.3500	.12/12/2012	121.2200	Closing Purchase.	39,125	39,125	0	0	N/A
JYZ2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.11/08/2012	125.9700	.12/12/2012	121.2200	Closing Purchase.	59,375	59,375	0	0	N/A
JYZ2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.11/16/2012	122.8600	.12/12/2012	121.2200	Closing Purchase.	10,250	10,250	0	0	N/A
JYZ2	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.12/04/2012	122.2000	.12/12/2012	121.2200	Closing Purchase.	6,125	6,125	0	0	N/A
JYZ2	(2)	(2,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.12/06/2012	121.4000	.12/12/2012	121.2200	Closing Purchase.	450	450	0	0	N/A
JYZ2	(8)	(10,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.12/06/2012	121.3900	.12/12/2012	121.2200	Closing Purchase.	1,700	1,700	0	0	N/A
JYZ2	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.12/19/2012	CME	.12/10/2012	121.4000	.12/12/2012	121.2200	Closing Purchase.	2,250	2,250	0	0	N/A
JYH3	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2013	CME	.12/11/2012	121.5650	.12/13/2012	120.2600	Closing Purchase.	16,313	16,313	0	0	N/A
JYH3	(5)	(6,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2013	CME	.12/11/2012	121.5650	.12/17/2012	119.4200	Closing Purchase.	13,406	13,406	0	0	N/A
JYH3	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2013	CME	.12/11/2012	121.5650	.12/18/2012	119.2200	Closing Purchase.	29,313	29,313	0	0	N/A
JYH3	(10)	(12,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	.03/21/2013	CME	.12/11/2012	121.5650	.12/18/2012	118.8300	Closing Purchase.	34,188	34,188	0	0	N/A
NQH2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.01/03/2012	2,321.0000	Closing Purchase.	(12,100)	(12,100)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQH2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.01/04/2012	2,327.0000	Closing Purchase.	(21,750)	(21,750)	0	0	N/A
NQH2	(100)	(2,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.01/04/2012	2,327.0000	Closing Purchase.	(99,500)	(99,500)	0	0	N/A
NQH2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.01/20/2012	2,430.0000	Closing Purchase.	(55,700)	(55,700)	0	0	N/A
NQH2	(150)	(3,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.01/20/2012	2,429.2500	Closing Purchase.	(456,000)	(456,000)	0	0	N/A
NQH2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.01/24/2012	2,462.0000	Closing Purchase.	(36,950)	(36,950)	0	0	N/A
NQH2	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.01/24/2012	2,461.7500	Closing Purchase.	(55,350)	(55,350)	0	0	N/A
NQH2	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.01/24/2012	2,462.0000	Closing Purchase.	(55,425)	(55,425)	0	0	N/A
NQH2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.02/02/2012	2,491.0000	Closing Purchase.	(120,150)	(120,150)	0	0	N/A
NQH2	(3)	(60)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.02/06/2012	2,522.0000	Closing Purchase.	(13,875)	(13,875)	0	0	N/A
NQH2	(86)	(1,720)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.02/06/2012	2,523.5000	Closing Purchase.	(400,330)	(400,330)	0	0	N/A
NQH2	(21)	(420)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.02/06/2012	2,525.5000	Closing Purchase.	(98,595)	(98,595)	0	0	N/A
NQH2	(13)	(260)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.02/06/2012	2,525.7500	Closing Purchase.	(61,100)	(61,100)	0	0	N/A
NQH2	(150)	(3,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/12/2011	2,318.7000	.02/06/2012	2,524.5000	Closing Purchase.	(617,400)	(617,400)	0	0	N/A
NQH2	(100)	(2,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.02/06/2012	2,522.0000	Closing Purchase.	(489,500)	(489,500)	0	0	N/A
NQH2	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.02/06/2012	2,526.0000	Closing Purchase.	(1,243,750)	(1,243,750)	0	0	N/A
NQH2	(60)	(1,200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.02/06/2012	2,525.0000	Closing Purchase.	(297,300)	(297,300)	0	0	N/A
NQH2	(149)	(2,980)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.02/06/2012	2,525.2500	Closing Purchase.	(739,040)	(739,040)	0	0	N/A
NQH2	(100)	(2,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.02/06/2012	2,525.5000	Closing Purchase.	(496,500)	(496,500)	0	0	N/A
NQH2	(41)	(820)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.02/06/2012	2,525.5000	Closing Purchase.	(203,565)	(203,565)	0	0	N/A
NQH2	(17)	(340)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.02/15/2012	2,558.0000	Closing Purchase.	(90,865)	(90,865)	0	0	N/A
NQH2	(3)	(60)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.02/15/2012	2,558.0000	Closing Purchase.	(16,035)	(16,035)	0	0	N/A
NQH2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.02/15/2012	2,558.0000	Closing Purchase.	(224,600)	(224,600)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQH2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.02/15/2012	2,554.5000	Closing Purchase.	(221,800)	(221,800)	0	0	N/A
NQH2	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.02/16/2012	2,593.0000	Closing Purchase.	(90,675)	(90,675)	0	0	N/A
NQH2	(100)	(2,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.02/16/2012	2,593.0000	Closing Purchase.	(631,500)	(631,500)	0	0	N/A
NQH2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.02/21/2012	2,590.0000	Closing Purchase.	(187,650)	(187,650)	0	0	N/A
NQH2	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.02/23/2012	2,601.0000	Closing Purchase.	(55,845)	(55,845)	0	0	N/A
NQH2	(80)	(1,600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.02/24/2012	2,607.5000	Closing Purchase.	(528,400)	(528,400)	0	0	N/A
NQH2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.02/28/2012	2,632.7500	Closing Purchase.	(68,400)	(68,400)	0	0	N/A
NQH2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/12/2011	2,318.7000	.03/02/2012	2,644.0000	Closing Purchase.	(260,240)	(260,240)	0	0	N/A
NQM2	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/08/2012	2,634.2500	Closing Purchase.	(15,275)	(15,275)	0	0	N/A
NQM2	(46)	(920)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/08/2012	2,633.0000	Closing Purchase.	(26,956)	(26,956)	0	0	N/A
NQM2	(24)	(480)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/08/2012	2,634.2500	Closing Purchase.	(14,664)	(14,664)	0	0	N/A
NQH2	(75)	(1,500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/13/2011	2,290.7500	.03/08/2012	2,608.7500	Closing Purchase.	(477,000)	(477,000)	0	0	N/A
NQH2	(7)	(140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	2,230.0000	.03/08/2012	2,608.7500	Closing Purchase.	(53,025)	(53,025)	0	0	N/A
NQH2	(3)	(60)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	2,229.0000	.03/08/2012	2,608.7500	Closing Purchase.	(22,785)	(22,785)	0	0	N/A
NQH2	(165)	(3,300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/15/2011	2,227.7500	.03/08/2012	2,608.7500	Closing Purchase.	(1,257,300)	(1,257,300)	0	0	N/A
NQH2	(83)	(1,660)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/15/2011	2,227.7500	.03/08/2012	2,608.7500	Closing Purchase.	(632,460)	(632,460)	0	0	N/A
NQH2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/15/2011	2,223.5000	.03/08/2012	2,608.7500	Closing Purchase.	(154,100)	(154,100)	0	0	N/A
NQH2	(35)	(700)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.03/06/2012	2,590.5000	.03/08/2012	2,608.7500	Closing Purchase.	(12,775)	(12,775)	0	0	N/A
NQH2	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/12/2011	2,318.7000	.03/08/2012	2,608.7500	Closing Purchase.	(1,450,250)	(1,450,250)	0	0	N/A
NQH2	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/12/2011	2,318.7000	.03/08/2012	2,608.7500	Closing Purchase.	(1,450,250)	(1,450,250)	0	0	N/A
NQH2	(94)	(1,880)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/12/2011	2,318.7000	.03/08/2012	2,608.7500	Closing Purchase.	(545,294)	(545,294)	0	0	N/A
NQH2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	2,230.0000	.03/08/2012	2,608.7500	Closing Purchase.	(151,500)	(151,500)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQH2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/15/2011	2,223.5000	.03/08/2012	2,608.7500	Closing Purchase.	(231,150)	(231,150)	0	0	N/A
NQH2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/20/2011	2,271.0000	.03/08/2012	2,608.7500	Closing Purchase.	(135,100)	(135,100)	0	0	N/A
NQH2	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.01/05/2012	2,340.7500	.03/08/2012	2,608.7500	Closing Purchase.	(5,360)	(5,360)	0	0	N/A
NQH2	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.01/05/2012	2,340.2500	.03/08/2012	2,608.7500	Closing Purchase.	(5,370)	(5,370)	0	0	N/A
NQH2	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.01/05/2012	2,340.0000	.03/08/2012	2,608.7500	Closing Purchase.	(96,750)	(96,750)	0	0	N/A
NQH2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.02/01/2012	2,477.0000	.03/08/2012	2,608.7500	Closing Purchase.	(79,050)	(79,050)	0	0	N/A
NQH2	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.02/29/2012	2,634.0000	.03/08/2012	2,608.7500	Closing Purchase.	12,625	12,625	0	0	N/A
NQH2	(11)	(220)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.03/06/2012	2,590.5000	.03/08/2012	2,608.7500	Closing Purchase.	(4,015)	(4,015)	0	0	N/A
NQH2	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.03/06/2012	2,590.5000	.03/08/2012	2,608.7500	Closing Purchase.	(3,285)	(3,285)	0	0	N/A
NQH2	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.03/08/2012	2,608.7500	Closing Purchase.	(1,657,500)	(1,657,500)	0	0	N/A
NQH2	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.03/08/2012	2,608.7500	Closing Purchase.	(1,657,500)	(1,657,500)	0	0	N/A
NQH2	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.03/08/2012	2,608.7500	Closing Purchase.	(1,657,500)	(1,657,500)	0	0	N/A
NQH2	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.03/08/2012	2,608.7500	Closing Purchase.	(1,657,500)	(1,657,500)	0	0	N/A
NQH2	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.03/08/2012	2,608.7500	Closing Purchase.	(1,657,500)	(1,657,500)	0	0	N/A
NQH2	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.03/08/2012	2,608.7500	Closing Purchase.	(1,657,500)	(1,657,500)	0	0	N/A
NQH2	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.03/08/2012	2,608.7500	Closing Purchase.	(1,657,500)	(1,657,500)	0	0	N/A
NQH2	(8)	(160)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.03/08/2012	2,608.7500	Closing Purchase.	(53,040)	(53,040)	0	0	N/A
NQH2	(132)	(2,640)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	2,277.2500	.03/08/2012	2,608.7500	Closing Purchase.	(875,160)	(875,160)	0	0	N/A
NQH2	(100)	(2,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.03/06/2012	2,590.5000	.03/08/2012	2,608.7500	Closing Purchase.	(36,500)	(36,500)	0	0	N/A
NQH2	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.03/07/2012	2,613.5000	.03/08/2012	2,608.7500	Closing Purchase.	1,710	1,710	0	0	N/A
NQH2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.02/27/2012	2,609.5000	.03/08/2012	2,608.7500	Closing Purchase.	150	150	0	0	N/A
NQH2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.03/01/2012	2,643.0000	.03/08/2012	2,608.7500	Closing Purchase.	6,850	6,850	0	0	N/A
NQM2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/13/2012	2,694.0000	Closing Purchase.	(36,120)	(36,120)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQM2	(125)	(2,500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/13/2012	2,694.0000	Closing Purchase.	(225,750)	(225,750)	0	0	N/A
NQM2	(49)	(980)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/14/2012	2,702.7500	Closing Purchase.	(97,069)	(97,069)	0	0	N/A
NQM2	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/14/2012	2,703.0000	Closing Purchase.	(1,986)	(1,986)	0	0	N/A
NQM2	(55)	(1,100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/14/2012	2,703.0000	Closing Purchase.	(109,230)	(109,230)	0	0	N/A
NQM2	(45)	(900)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/14/2012	2,703.0000	Closing Purchase.	(89,370)	(89,370)	0	0	N/A
NQM2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/19/2012	2,727.5000	Closing Purchase.	(74,280)	(74,280)	0	0	N/A
NQM2	(100)	(2,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/19/2012	2,727.5000	Closing Purchase.	(247,600)	(247,600)	0	0	N/A
NQM2	(11)	(220)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/20/2012	2,737.5000	Closing Purchase.	(29,436)	(29,436)	0	0	N/A
NQM2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/20/2012	2,737.5000	Closing Purchase.	(53,520)	(53,520)	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/26/2012	2,776.0000	Closing Purchase.	(34,460)	(34,460)	0	0	N/A
NQM2	(50)	(1,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/26/2012	2,776.0000	Closing Purchase.	(172,300)	(172,300)	0	0	N/A
NQM2	(100)	(2,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/26/2012	2,776.0000	Closing Purchase.	(344,600)	(344,600)	0	0	N/A
NQM2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.03/29/2012	2,759.0000	Closing Purchase.	(93,180)	(93,180)	0	0	N/A
NQM2	(2)	(40)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.04/03/2012	2,772.2500	Closing Purchase.	(6,742)	(6,742)	0	0	N/A
NQM2	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.04/03/2012	2,772.5000	Closing Purchase.	(60,768)	(60,768)	0	0	N/A
NQM2	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.04/03/2012	2,770.0000	Closing Purchase.	(83,150)	(83,150)	0	0	N/A
NQM2	(14)	(280)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.04/05/2012	2,759.0000	Closing Purchase.	(43,484)	(43,484)	0	0	N/A
NQM2	(6)	(120)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.04/05/2012	2,759.0000	Closing Purchase.	(18,636)	(18,636)	0	0	N/A
NQM2	(3)	(60)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.04/05/2012	2,759.5000	Closing Purchase.	(9,348)	(9,348)	0	0	N/A
NQM2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.04/10/2012	2,686.7500	Closing Purchase.	(66,440)	(66,440)	0	0	N/A
NQM2	(230)	(4,600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.04/10/2012	2,686.7500	Closing Purchase.	(382,030)	(382,030)	0	0	N/A
NQM2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	2,603.7000	.04/10/2012	2,686.7500	Closing Purchase.	(8,305)	(8,305)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQM2	(165)	(3,300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/10/2012	2,686.7500	Closing Purchase.	(274,065)	(274,065)	0	0	N/A
NQM2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/10/2012	2,686.7500	Closing Purchase.	(33,220)	(33,220)	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/27/2012	2,778.0000	04/10/2012	2,686.7500	Closing Purchase.	18,250	18,250	0	0	N/A
NQM2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/11/2012	2,705.5000	Closing Purchase.	(40,720)	(40,720)	0	0	N/A
NQM2	(6)	(120)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/12/2012	2,728.2500	Closing Purchase.	(14,946)	(14,946)	0	0	N/A
NQM2	(4)	(80)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/12/2012	2,728.5000	Closing Purchase.	(9,984)	(9,984)	0	0	N/A
NQM2	(8)	(160)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/12/2012	2,728.2500	Closing Purchase.	(19,928)	(19,928)	0	0	N/A
NQM2	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/12/2012	2,728.7500	Closing Purchase.	(2,501)	(2,501)	0	0	N/A
NQM2	(8)	(160)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/12/2012	2,729.0000	Closing Purchase.	(20,048)	(20,048)	0	0	N/A
NQM2	(4)	(80)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/12/2012	2,729.2500	Closing Purchase.	(10,044)	(10,044)	0	0	N/A
NQM2	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/12/2012	2,729.5000	Closing Purchase.	(45,288)	(45,288)	0	0	N/A
NQM2	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/12/2012	2,729.7500	Closing Purchase.	(22,689)	(22,689)	0	0	N/A
NQM2	(19)	(380)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/12/2012	2,730.0000	Closing Purchase.	(47,994)	(47,994)	0	0	N/A
NQM2	(11)	(220)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/12/2012	2,730.2500	Closing Purchase.	(27,841)	(27,841)	0	0	N/A
NQM2	(7)	(140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/12/2012	2,730.7500	Closing Purchase.	(17,787)	(17,787)	0	0	N/A
NQM2	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/12/2012	2,730.7500	Closing Purchase.	(2,541)	(2,541)	0	0	N/A
NQM2	(64)	(1,280)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/12/2012	2,731.0000	Closing Purchase.	(162,944)	(162,944)	0	0	N/A
NQM2	(11)	(220)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/16/2012	2,665.2500	Closing Purchase.	(13,541)	(13,541)	0	0	N/A
NQM2	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/16/2012	2,665.2500	Closing Purchase.	(11,079)	(11,079)	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/16/2012	2,665.5000	Closing Purchase.	(12,360)	(12,360)	0	0	N/A
NQM2	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/17/2012	2,715.0000	Closing Purchase.	(33,390)	(33,390)	0	0	N/A
NQM2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/17/2012	2,715.0000	Closing Purchase.	(44,520)	(44,520)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/25/2012	2,705.0000	Closing Purchase.	(20,260)	(20,260)	0	0	N/A
NQM2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/25/2012	2,706.0000	Closing Purchase.	(61,380)	(61,380)	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/26/2012	2,719.0000	Closing Purchase.	(23,060)	(23,060)	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/27/2012	2,736.0000	Closing Purchase.	(26,460)	(26,460)	0	0	N/A
NQM2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/27/2012	2,736.0000	Closing Purchase.	(52,920)	(52,920)	0	0	N/A
NQM2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/30/2012	2,718.2500	Closing Purchase.	(45,820)	(45,820)	0	0	N/A
NQM2	(8)	(160)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/30/2012	2,717.5000	Closing Purchase.	(18,208)	(18,208)	0	0	N/A
NQM2	(12)	(240)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	04/30/2012	2,717.7500	Closing Purchase.	(27,372)	(27,372)	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	05/07/2012	2,642.5000	Closing Purchase.	(7,760)	(7,760)	0	0	N/A
NQM2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	05/22/2012	2,546.0000	Closing Purchase.	34,620	34,620	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/05/2012	2,485.2500	Closing Purchase.	23,690	23,690	0	0	N/A
NQM2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/06/2012	2,548.0000	Closing Purchase.	44,560	44,560	0	0	N/A
NQM2	(85)	(1,700)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/06/2012	2,548.0000	Closing Purchase.	94,690	94,690	0	0	N/A
NQM2	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/06/2012	2,548.0000	Closing Purchase.	16,710	16,710	0	0	N/A
NQM2	(80)	(1,600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/11/2012	2,562.5000	Closing Purchase.	65,920	65,920	0	0	N/A
NQM2	(138)	(2,760)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/11/2012	2,562.5000	Closing Purchase.	113,712	113,712	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	2,732.2500	06/11/2012	2,562.5000	Closing Purchase.	33,950	33,950	0	0	N/A
NQM2	(8)	(160)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	2,739.5000	06/11/2012	2,562.5000	Closing Purchase.	28,320	28,320	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/13/2012	2,697.0000	06/11/2012	2,562.5000	Closing Purchase.	26,900	26,900	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/23/2012	2,652.5000	06/11/2012	2,562.5000	Closing Purchase.	18,000	18,000	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/30/2012	2,718.5000	06/11/2012	2,562.5000	Closing Purchase.	31,200	31,200	0	0	N/A
NQM2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/04/2012	2,641.0000	06/11/2012	2,562.5000	Closing Purchase.	31,400	31,400	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/08/2012	2,612.0000	06/11/2012	2,562.5000	Closing Purchase.	9,900	9,900	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/15/2012	2,582.0000	06/11/2012	2,562.5000	Closing Purchase.	3,900	3,900	0	0	N/A
NQM2	(7)	(140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/16/2012	2,560.0000	06/11/2012	2,562.5000	Closing Purchase.	(350)	(350)	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/17/2012	2,506.5000	06/11/2012	2,562.5000	Closing Purchase.	(11,200)	(11,200)	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/18/2012	2,472.0000	06/11/2012	2,562.5000	Closing Purchase.	(18,100)	(18,100)	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/31/2012	2,527.2500	06/11/2012	2,562.5000	Closing Purchase.	(7,050)	(7,050)	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	06/01/2012	2,465.0000	06/11/2012	2,562.5000	Closing Purchase.	(19,500)	(19,500)	0	0	N/A
NQM2	(131)	(2,620)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/11/2012	2,562.5000	Closing Purchase.	107,944	107,944	0	0	N/A
NQM2	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/11/2012	2,562.5000	Closing Purchase.	7,416	7,416	0	0	N/A
NQM2	(70)	(1,400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/22/2012	2,731.0000	06/11/2012	2,562.5000	Closing Purchase.	235,900	235,900	0	0	N/A
NQM2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/27/2012	2,778.0000	06/11/2012	2,562.5000	Closing Purchase.	129,300	129,300	0	0	N/A
NQM2	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/02/2012	2,778.5000	06/11/2012	2,562.5000	Closing Purchase.	4,320	4,320	0	0	N/A
NQM2	(64)	(1,280)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/02/2012	2,778.2500	06/11/2012	2,562.5000	Closing Purchase.	276,160	276,160	0	0	N/A
NQM2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	2,732.2500	06/11/2012	2,562.5000	Closing Purchase.	101,850	101,850	0	0	N/A
NQM2	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	2,739.7500	06/11/2012	2,562.5000	Closing Purchase.	88,625	88,625	0	0	N/A
NQM2	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	2,742.7500	06/11/2012	2,562.5000	Closing Purchase.	54,075	54,075	0	0	N/A
NQM2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	2,743.5000	06/11/2012	2,562.5000	Closing Purchase.	18,100	18,100	0	0	N/A
NQM2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/12/2012	2,739.5000	06/11/2012	2,562.5000	Closing Purchase.	106,200	106,200	0	0	N/A
NQM2	(13)	(260)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/27/2012	2,738.0000	06/11/2012	2,562.5000	Closing Purchase.	45,630	45,630	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/01/2012	2,727.0000	06/11/2012	2,562.5000	Closing Purchase.	32,900	32,900	0	0	N/A
NQM2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/07/2012	2,642.5000	06/11/2012	2,562.5000	Closing Purchase.	16,000	16,000	0	0	N/A
NQM2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/08/2012	2,612.0000	06/11/2012	2,562.5000	Closing Purchase.	29,700	29,700	0	0	N/A
NQM2	(27)	(540)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/21/2012	2,543.0000	06/11/2012	2,562.5000	Closing Purchase.	(10,530)	(10,530)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQM2	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/21/2012	2,543.0000	06/11/2012	2,562.5000	Closing Purchase.	(7,020)	(7,020)	0	0	N/A
NQM2	(50)	(1,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	06/01/2012	2,460.0000	06/11/2012	2,562.5000	Closing Purchase.	(102,500)	(102,500)	0	0	N/A
NQM2	(235)	(4,700)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/11/2012	2,562.5000	Closing Purchase.	193,640	193,640	0	0	N/A
NQM2	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/11/2012	2,562.5000	Closing Purchase.	206,000	206,000	0	0	N/A
NQM2	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/11/2012	2,562.5000	Closing Purchase.	12,360	12,360	0	0	N/A
NQM2	(235)	(4,700)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/11/2012	2,562.5000	Closing Purchase.	193,640	193,640	0	0	N/A
NQM2	(8)	(160)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/11/2012	2,562.5000	Closing Purchase.	6,592	6,592	0	0	N/A
NQM2	(250)	(5,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,603.7000	06/11/2012	2,562.5000	Closing Purchase.	206,000	206,000	0	0	N/A
NQM2	(7)	(140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/22/2012	2,731.0000	06/11/2012	2,562.5000	Closing Purchase.	23,590	23,590	0	0	N/A
NQM2	(63)	(1,260)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/22/2012	2,731.0000	06/11/2012	2,562.5000	Closing Purchase.	212,310	212,310	0	0	N/A
NQM2	(50)	(1,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/27/2012	2,778.0000	06/11/2012	2,562.5000	Closing Purchase.	215,500	215,500	0	0	N/A
NQM2	(60)	(1,200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/29/2012	2,759.0000	06/11/2012	2,562.5000	Closing Purchase.	235,800	235,800	0	0	N/A
NQM2	(2)	(40)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	2,732.0000	06/11/2012	2,562.5000	Closing Purchase.	6,780	6,780	0	0	N/A
NQM2	(28)	(560)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	2,731.7500	06/11/2012	2,562.5000	Closing Purchase.	94,780	94,780	0	0	N/A
NQM2	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	2,742.5000	06/11/2012	2,562.5000	Closing Purchase.	54,000	54,000	0	0	N/A
NQM2	(70)	(1,400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/16/2012	2,665.5000	06/11/2012	2,562.5000	Closing Purchase.	144,200	144,200	0	0	N/A
NQM2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/23/2012	2,652.5000	06/11/2012	2,562.5000	Closing Purchase.	72,000	72,000	0	0	N/A
NQM2	(100)	(2,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/04/2012	2,641.0000	06/11/2012	2,562.5000	Closing Purchase.	157,000	157,000	0	0	N/A
NQM2	(60)	(1,200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/08/2012	2,612.0000	06/11/2012	2,562.5000	Closing Purchase.	59,400	59,400	0	0	N/A
NQM2	(12)	(240)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/14/2012	2,588.5000	06/11/2012	2,562.5000	Closing Purchase.	6,240	6,240	0	0	N/A
NQM2	(48)	(960)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/14/2012	2,588.5000	06/11/2012	2,562.5000	Closing Purchase.	24,960	24,960	0	0	N/A
NQM2	(26)	(520)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/15/2012	2,582.0000	06/11/2012	2,562.5000	Closing Purchase.	10,140	10,140	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQM2	(8)	(160)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.05/15/2012	2,581.0000	.06/11/2012	2,562.5000	Closing Purchase.	2,960	2,960	0	0	N/A
NQM2	(16)	(320)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.05/15/2012	2,580.0000	.06/11/2012	2,562.5000	Closing Purchase.	5,600	5,600	0	0	N/A
NQM2	(125)	(2,500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.05/17/2012	2,506.5000	.06/11/2012	2,562.5000	Closing Purchase.	(140,000)	(140,000)	0	0	N/A
NQM2	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.05/30/2012	2,540.2500	.06/11/2012	2,562.5000	Closing Purchase.	(4,005)	(4,005)	0	0	N/A
NQM2	(41)	(820)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.05/30/2012	2,540.0000	.06/11/2012	2,562.5000	Closing Purchase.	(18,450)	(18,450)	0	0	N/A
NQM2	(100)	(2,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.06/01/2012	2,465.0000	.06/11/2012	2,562.5000	Closing Purchase.	(195,000)	(195,000)	0	0	N/A
NQM2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/27/2012	2,778.0000	.06/11/2012	2,562.5000	Closing Purchase.	21,550	21,550	0	0	N/A
NQU2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.06/13/2012	2,523.5000	Closing Purchase.	20,220	20,220	0	0	N/A
NQU2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.06/15/2012	2,557.5000	Closing Purchase.	(60)	(60)	0	0	N/A
NQU2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.06/19/2012	2,615.5000	Closing Purchase.	(11,660)	(11,660)	0	0	N/A
NQU2	(45)	(900)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.06/20/2012	2,618.0000	Closing Purchase.	(54,720)	(54,720)	0	0	N/A
NQU2	(4)	(80)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.06/29/2012	2,612.0000	Closing Purchase.	(4,384)	(4,384)	0	0	N/A
NQU2	(11)	(220)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.06/29/2012	2,613.0000	Closing Purchase.	(12,276)	(12,276)	0	0	N/A
NQU2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/02/2012	2,618.0000	Closing Purchase.	(12,160)	(12,160)	0	0	N/A
NQU2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/02/2012	2,617.7500	Closing Purchase.	(12,110)	(12,110)	0	0	N/A
NQU2	(60)	(1,200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/02/2012	2,618.0000	Closing Purchase.	(72,960)	(72,960)	0	0	N/A
NQU2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/03/2012	2,640.7500	Closing Purchase.	(16,710)	(16,710)	0	0	N/A
NQU2	(50)	(1,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/03/2012	2,640.7500	Closing Purchase.	(83,550)	(83,550)	0	0	N/A
NQU2	(75)	(1,500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/12/2012	2,525.0000	Closing Purchase.	48,300	48,300	0	0	N/A
NQU2	(34)	(680)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/12/2012	2,524.7500	Closing Purchase.	22,066	22,066	0	0	N/A
NQU2	(26)	(520)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/12/2012	2,525.0000	Closing Purchase.	16,744	16,744	0	0	N/A
NQU2	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/13/2012	2,577.7500	Closing Purchase.	(6,165)	(6,165)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQU2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/13/2012	2,577.7500	Closing Purchase.	(4,110)	(4,110)	0	0	N/A
NQU2	(80)	(1,600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/13/2012	2,577.7500	Closing Purchase.	(32,880)	(32,880)	0	0	N/A
NQU2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/18/2012	2,618.0000	Closing Purchase.	(12,160)	(12,160)	0	0	N/A
NQU2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/18/2012	2,618.0000	Closing Purchase.	(24,320)	(24,320)	0	0	N/A
NQU2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/18/2012	2,620.0000	Closing Purchase.	(25,120)	(25,120)	0	0	N/A
NQU2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/20/2012	2,619.5000	Closing Purchase.	(24,920)	(24,920)	0	0	N/A
NQU2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/26/2012	2,574.0000	Closing Purchase.	(3,360)	(3,360)	0	0	N/A
NQU2	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/27/2012	2,644.5000	Closing Purchase.	(26,190)	(26,190)	0	0	N/A
NQU2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.07/30/2012	2,632.7500	Closing Purchase.	(60,440)	(60,440)	0	0	N/A
NQU2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/03/2012	2,674.5000	Closing Purchase.	(11,730)	(11,730)	0	0	N/A
NQU2	(75)	(1,500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/03/2012	2,674.7500	Closing Purchase.	(176,325)	(176,325)	0	0	N/A
NQU2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/06/2012	2,695.2500	Closing Purchase.	(13,805)	(13,805)	0	0	N/A
NQU2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/06/2012	2,695.2500	Closing Purchase.	(82,830)	(82,830)	0	0	N/A
NQU2	(50)	(1,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/07/2012	2,710.2500	Closing Purchase.	(153,050)	(153,050)	0	0	N/A
NQU2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/08/2012	2,711.0000	Closing Purchase.	(30,760)	(30,760)	0	0	N/A
NQU2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/09/2012	2,716.0000	Closing Purchase.	(95,280)	(95,280)	0	0	N/A
NQU2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/14/2012	2,723.7500	Closing Purchase.	(16,655)	(16,655)	0	0	N/A
NQU2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/15/2012	2,735.0000	Closing Purchase.	(142,240)	(142,240)	0	0	N/A
NQU2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/16/2012	2,765.5000	Closing Purchase.	(20,830)	(20,830)	0	0	N/A
NQU2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/16/2012	2,765.5000	Closing Purchase.	(124,980)	(124,980)	0	0	N/A
NQU2	(11)	(220)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/20/2012	2,781.0000	Closing Purchase.	(49,236)	(49,236)	0	0	N/A
NQU2	(6)	(120)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/21/2012	2,789.2500	Closing Purchase.	(27,846)	(27,846)	0	0	N/A
NQU2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	2,557.2000	.08/21/2012	2,801.5000	Closing Purchase.	(195,440)	(195,440)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQU2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	08/31/2012	2,772.0000	Closing Purchase.	(171,840)	(171,840)	0	0	N/A
NQU2	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/05/2012	2,767.2500	Closing Purchase.	(105,025)	(105,025)	0	0	N/A
NQU2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/06/2012	2,827.0000	Closing Purchase.	(161,880)	(161,880)	0	0	N/A
NQU2	(130)	(2,600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/06/2012	2,827.0000	Closing Purchase.	(701,480)	(701,480)	0	0	N/A
NQU2	(70)	(1,400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/07/2012	2,823.0000	Closing Purchase.	(372,120)	(372,120)	0	0	N/A
NQU2	(139)	(2,780)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/12/2012	2,782.2500	Closing Purchase.	(625,639)	(625,639)	0	0	N/A
NQU2	(21)	(420)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/12/2012	2,782.2500	Closing Purchase.	(94,521)	(94,521)	0	0	N/A
NQU2	(47)	(940)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/12/2012	2,775.2500	Closing Purchase.	(204,967)	(204,967)	0	0	N/A
NQU2	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/21/2012	2,554.5000	09/12/2012	2,775.2500	Closing Purchase.	(79,470)	(79,470)	0	0	N/A
NQU2	(12)	(240)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/21/2012	2,554.5000	09/12/2012	2,795.0000	Closing Purchase.	(57,720)	(57,720)	0	0	N/A
NQU2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/03/2012	2,674.5000	09/12/2012	2,795.0000	Closing Purchase.	(72,300)	(72,300)	0	0	N/A
NQU2	(33)	(660)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	2,773.0000	09/12/2012	2,795.0000	Closing Purchase.	(14,520)	(14,520)	0	0	N/A
NQU2	(200)	(4,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/12/2012	2,782.2500	Closing Purchase.	(900,200)	(900,200)	0	0	N/A
NQU2	(69)	(1,380)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/12/2012	2,775.2500	Closing Purchase.	(300,909)	(300,909)	0	0	N/A
NQU2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/12/2012	2,795.0000	Closing Purchase.	(95,120)	(95,120)	0	0	N/A
NQU2	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/12/2012	2,796.2500	Closing Purchase.	(4,781)	(4,781)	0	0	N/A
NQU2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/12/2012	2,796.2500	Closing Purchase.	(23,905)	(23,905)	0	0	N/A
NQU2	(33)	(660)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/12/2012	2,796.5000	Closing Purchase.	(157,938)	(157,938)	0	0	N/A
NQU2	(57)	(1,140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/12/2012	2,796.7500	Closing Purchase.	(273,087)	(273,087)	0	0	N/A
NQU2	(45)	(900)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/12/2012	2,797.0000	Closing Purchase.	(215,820)	(215,820)	0	0	N/A
NQU2	(17)	(340)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	2,773.0000	09/13/2012	2,829.5000	Closing Purchase.	(19,210)	(19,210)	0	0	N/A
NQU2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	2,770.0000	09/13/2012	2,829.5000	Closing Purchase.	(11,900)	(11,900)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQU2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	2,775.0000	09/13/2012	2,829.5000	Closing Purchase.	(21,800)	(21,800)	0	0	N/A
NQU2	(18)	(360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	2,780.0000	09/13/2012	2,829.5000	Closing Purchase.	(17,820)	(17,820)	0	0	N/A
NQU2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/13/2012	2,829.0000	Closing Purchase.	(108,720)	(108,720)	0	0	N/A
NQU2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/14/2012	2,857.0000	Closing Purchase.	(59,960)	(59,960)	0	0	N/A
NQU2	(22)	(440)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	2,780.0000	09/14/2012	2,856.0000	Closing Purchase.	(33,440)	(33,440)	0	0	N/A
NQU2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/29/2012	2,782.0000	09/14/2012	2,856.0000	Closing Purchase.	(29,600)	(29,600)	0	0	N/A
NQU2	(28)	(560)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/30/2012	2,754.0000	09/14/2012	2,856.0000	Closing Purchase.	(57,120)	(57,120)	0	0	N/A
NQU2	(120)	(2,400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/14/2012	2,856.0000	Closing Purchase.	(717,120)	(717,120)	0	0	N/A
NQU2	(152)	(3,040)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/17/2012	2,856.5000	Closing Purchase.	(909,872)	(909,872)	0	0	N/A
NQU2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/25/2012	2,526.5000	09/17/2012	2,856.5000	Closing Purchase.	(132,000)	(132,000)	0	0	N/A
NQU2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/23/2012	2,582.7500	09/17/2012	2,856.5000	Closing Purchase.	(109,500)	(109,500)	0	0	N/A
NQU2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	2,773.0000	09/17/2012	2,856.5000	Closing Purchase.	(66,800)	(66,800)	0	0	N/A
NQU2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/30/2012	2,754.0000	09/17/2012	2,856.5000	Closing Purchase.	(20,500)	(20,500)	0	0	N/A
NQU2	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	09/12/2012	2,788.5000	09/17/2012	2,856.5000	Closing Purchase.	(34,000)	(34,000)	0	0	N/A
NQU2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	09/12/2012	2,781.2500	09/17/2012	2,856.5000	Closing Purchase.	(30,100)	(30,100)	0	0	N/A
NQU2	(12)	(240)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/30/2012	2,754.0000	09/17/2012	2,856.5000	Closing Purchase.	(24,600)	(24,600)	0	0	N/A
NQU2	(45)	(900)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	09/04/2012	2,777.0000	09/17/2012	2,856.5000	Closing Purchase.	(71,550)	(71,550)	0	0	N/A
NQU2	(70)	(1,400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	09/07/2012	2,823.0000	09/17/2012	2,856.5000	Closing Purchase.	(46,900)	(46,900)	0	0	N/A
NQU2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	09/10/2012	2,792.2500	09/17/2012	2,856.5000	Closing Purchase.	(25,700)	(25,700)	0	0	N/A
NQU2	(220)	(4,400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/17/2012	2,856.5000	Closing Purchase.	(1,316,920)	(1,316,920)	0	0	N/A
NQU2	(280)	(5,600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/17/2012	2,856.5000	Closing Purchase.	(1,676,080)	(1,676,080)	0	0	N/A
NQU2	(93)	(1,860)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/17/2012	2,856.5000	Closing Purchase.	(556,698)	(556,698)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQU2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/26/2012	2,547.0000	09/17/2012	2,856.5000	Closing Purchase.	(30,950)	(30,950)	0	0	N/A
NQU2	(65)	(1,300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/26/2012	2,549.5000	09/17/2012	2,856.5000	Closing Purchase.	(399,100)	(399,100)	0	0	N/A
NQU2	(50)	(1,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/24/2012	2,555.0000	09/17/2012	2,856.5000	Closing Purchase.	(301,500)	(301,500)	0	0	N/A
NQU2	(100)	(2,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	2,773.0000	09/17/2012	2,856.5000	Closing Purchase.	(167,000)	(167,000)	0	0	N/A
NQU2	(75)	(1,500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	2,770.0000	09/17/2012	2,856.5000	Closing Purchase.	(129,750)	(129,750)	0	0	N/A
NQU2	(100)	(2,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	2,775.0000	09/17/2012	2,856.5000	Closing Purchase.	(163,000)	(163,000)	0	0	N/A
NQU2	(12)	(240)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	2,780.0000	09/17/2012	2,856.5000	Closing Purchase.	(18,360)	(18,360)	0	0	N/A
NQU2	(88)	(1,760)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	2,780.0000	09/17/2012	2,856.5000	Closing Purchase.	(134,640)	(134,640)	0	0	N/A
NQU2	(80)	(1,600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/28/2012	2,782.0000	09/17/2012	2,856.5000	Closing Purchase.	(119,200)	(119,200)	0	0	N/A
NQU2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,557.2000	09/17/2012	2,856.5000	Closing Purchase.	(29,930)	(29,930)	0	0	N/A
NQU2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/23/2012	2,582.5000	09/17/2012	2,856.5000	Closing Purchase.	(54,800)	(54,800)	0	0	N/A
NQU2	(7)	(140)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/23/2012	2,760.0000	09/17/2012	2,856.5000	Closing Purchase.	(13,510)	(13,510)	0	0	N/A
NQZ2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.0000	09/19/2012	2,862.5000	Closing Purchase.	(5,000)	(5,000)	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.0000	09/21/2012	2,854.2500	Closing Purchase.	(850)	(850)	0	0	N/A
NQZ2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.0000	09/21/2012	2,854.5000	Closing Purchase.	(2,700)	(2,700)	0	0	N/A
NQZ2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.0000	10/04/2012	2,822.0000	Closing Purchase.	11,200	11,200	0	0	N/A
NQZ2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	10/04/2012	2,822.0000	Closing Purchase.	17,310	17,310	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.0000	10/05/2012	2,806.0000	Closing Purchase.	8,800	8,800	0	0	N/A
NQZ2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	10/05/2012	2,806.0000	Closing Purchase.	35,880	35,880	0	0	N/A
NQZ2	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.0000	10/16/2012	2,772.0000	Closing Purchase.	23,400	23,400	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	10/17/2012	2,768.0000	Closing Purchase.	16,570	16,570	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.0000	10/17/2012	2,768.0000	Closing Purchase.	16,400	16,400	0	0	N/A
NQZ2	(50)	(1,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	10/17/2012	2,768.0000	Closing Purchase.	82,850	82,850	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQZ2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/06/2012	2,675.5000	Closing Purchase.	17,535	17,535	0	0	N/A
NQZ2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.0000	11/06/2012	2,675.5000	Closing Purchase.	17,450	17,450	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/19/2012	2,590.7500	Closing Purchase.	52,020	52,020	0	0	N/A
NQZ2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/19/2012	2,591.0000	Closing Purchase.	207,880	207,880	0	0	N/A
NQZ2	(6)	(120)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/20/2012	2,583.7500	Closing Purchase.	32,052	32,052	0	0	N/A
NQZ2	(4)	(80)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/20/2012	2,584.0000	Closing Purchase.	21,348	21,348	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/20/2012	2,584.0000	Closing Purchase.	53,370	53,370	0	0	N/A
NQZ2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/20/2012	2,583.5000	Closing Purchase.	160,410	160,410	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/21/2012	2,599.0000	Closing Purchase.	50,370	50,370	0	0	N/A
NQZ2	(3)	(60)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/23/2012	2,637.0000	Closing Purchase.	12,831	12,831	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/23/2012	2,637.7500	Closing Purchase.	42,620	42,620	0	0	N/A
NQZ2	(2)	(40)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/23/2012	2,638.0000	Closing Purchase.	8,514	8,514	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/23/2012	2,636.5000	Closing Purchase.	42,870	42,870	0	0	N/A
NQZ2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/23/2012	2,635.2500	Closing Purchase.	21,560	21,560	0	0	N/A
NQZ2	(80)	(1,600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/23/2012	2,637.0000	Closing Purchase.	342,160	342,160	0	0	N/A
NQZ2	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/23/2012	2,637.7500	Closing Purchase.	63,930	63,930	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	11/29/2012	2,679.0000	Closing Purchase.	34,370	34,370	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	12/10/2012	2,648.5000	Closing Purchase.	40,470	40,470	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	12/11/2012	2,685.0000	Closing Purchase.	33,170	33,170	0	0	N/A
NQZ2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	12/11/2012	2,686.0000	Closing Purchase.	16,485	16,485	0	0	N/A
NQZ2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	12/11/2012	2,685.5000	Closing Purchase.	66,140	66,140	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	12/12/2012	2,671.0000	Closing Purchase.	35,970	35,970	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQZ2	(50)	(1,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	12/12/2012	2,671.0000	Closing Purchase.	179,850	179,850	0	0	N/A
NQH3	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	12/17/2012	2,659.7500	Closing Purchase.	(10,920)	(10,920)	0	0	N/A
NQZ2	(165)	(3,300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	12/17/2012	2,627.7500	Closing Purchase.	736,230	736,230	0	0	N/A
NQZ2	(72)	(1,440)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	12/17/2012	2,627.7500	Closing Purchase.	321,264	321,264	0	0	N/A
NQZ2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/18/2012	2,852.2500	12/17/2012	2,627.7500	Closing Purchase.	89,800	89,800	0	0	N/A
NQZ2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/20/2012	2,854.2500	12/17/2012	2,627.7500	Closing Purchase.	135,900	135,900	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/24/2012	2,840.2500	12/17/2012	2,627.7500	Closing Purchase.	42,500	42,500	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/25/2012	2,802.0000	12/17/2012	2,627.7500	Closing Purchase.	34,850	34,850	0	0	N/A
NQZ2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/25/2012	2,805.0000	12/17/2012	2,627.7500	Closing Purchase.	17,725	17,725	0	0	N/A
NQZ2	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/26/2012	2,776.2500	12/17/2012	2,627.7500	Closing Purchase.	26,730	26,730	0	0	N/A
NQZ2	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/26/2012	2,776.0000	12/17/2012	2,627.7500	Closing Purchase.	2,965	2,965	0	0	N/A
NQZ2	(12)	(240)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/10/2012	2,724.0000	12/17/2012	2,627.7500	Closing Purchase.	23,100	23,100	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/11/2012	2,714.0000	12/17/2012	2,627.7500	Closing Purchase.	17,250	17,250	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/12/2012	2,716.2500	12/17/2012	2,627.7500	Closing Purchase.	17,700	17,700	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/19/2012	2,677.0000	12/17/2012	2,627.7500	Closing Purchase.	9,850	9,850	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/23/2012	2,665.0000	12/17/2012	2,627.7500	Closing Purchase.	7,450	7,450	0	0	N/A
NQZ2	(11)	(220)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/23/2012	2,658.5000	12/17/2012	2,627.7500	Closing Purchase.	6,765	6,765	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/26/2012	2,659.2500	12/17/2012	2,627.7500	Closing Purchase.	6,300	6,300	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/05/2012	2,663.5000	12/17/2012	2,627.7500	Closing Purchase.	7,150	7,150	0	0	N/A
NQZ2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/07/2012	2,625.2500	12/17/2012	2,627.7500	Closing Purchase.	(1,500)	(1,500)	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/08/2012	2,572.5000	12/17/2012	2,627.7500	Closing Purchase.	(11,050)	(11,050)	0	0	N/A
NQZ2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/13/2012	2,563.0000	12/17/2012	2,627.7500	Closing Purchase.	(6,475)	(6,475)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/14/2012	2,531.0000	.12/17/2012	2,627.7500	Closing Purchase.	(19,350)	(19,350)	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/16/2012	2,538.0000	.12/17/2012	2,627.7500	Closing Purchase.	(17,950)	(17,950)	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/28/2012	2,641.7500	.12/17/2012	2,627.7500	Closing Purchase.	2,800	2,800	0	0	N/A
NQZ2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/17/2012	2,850.8500	.12/17/2012	2,647.0000	Closing Purchase.	122,310	122,310	0	0	N/A
NQZ2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/17/2012	2,850.8500	.12/17/2012	2,664.5000	Closing Purchase.	149,080	149,080	0	0	N/A
NQZ2	(22)	(440)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/17/2012	2,850.8500	.12/17/2012	2,627.7500	Closing Purchase.	98,164	98,164	0	0	N/A
NQZ2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/25/2012	2,805.2500	.12/17/2012	2,627.7500	Closing Purchase.	17,750	17,750	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.10/24/2012	2,651.0000	.12/17/2012	2,627.7500	Closing Purchase.	4,650	4,650	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/12/2012	2,581.5000	.12/17/2012	2,627.7500	Closing Purchase.	(9,250)	(9,250)	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.12/07/2012	2,637.0000	.12/17/2012	2,627.7500	Closing Purchase.	1,850	1,850	0	0	N/A
NQH3	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/18/2012	2,662.1500	.12/18/2012	2,704.0000	Closing Purchase.	(12,555)	(12,555)	0	0	N/A
NQH3	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/17/2012	2,623.3500	.12/18/2012	2,704.0000	Closing Purchase.	(24,195)	(24,195)	0	0	N/A
NQH3	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/18/2012	2,662.1500	.12/18/2012	2,704.0000	Closing Purchase.	(33,480)	(33,480)	0	0	N/A
NQH3	(1)	(20)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/17/2012	2,623.3500	.12/18/2012	2,702.7500	Closing Purchase.	(1,588)	(1,588)	0	0	N/A
NQH3	(9)	(180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/17/2012	2,623.3500	.12/18/2012	2,703.0000	Closing Purchase.	(14,337)	(14,337)	0	0	N/A
NQZ2	(67)	(1,340)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/17/2012	2,850.8500	.12/18/2012	2,666.5000	Closing Purchase.	247,029	247,029	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/25/2012	2,800.5000	.12/18/2012	2,666.5000	Closing Purchase.	26,800	26,800	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/26/2012	2,777.2500	.12/18/2012	2,666.5000	Closing Purchase.	22,150	22,150	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.10/10/2012	2,724.0000	.12/18/2012	2,666.5000	Closing Purchase.	11,500	11,500	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.10/19/2012	2,672.5000	.12/18/2012	2,666.5000	Closing Purchase.	1,200	1,200	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.10/23/2012	2,665.2500	.12/18/2012	2,666.5000	Closing Purchase.	(250)	(250)	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.10/23/2012	2,659.0000	.12/18/2012	2,666.5000	Closing Purchase.	(1,500)	(1,500)	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/08/2012	2,572.5000	.12/18/2012	2,666.5000	Closing Purchase.	(18,800)	(18,800)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/12/2012	2,581.0000	12/18/2012	2,666.5000	Closing Purchase.	(17,100)	(17,100)	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/14/2012	2,531.0000	12/18/2012	2,666.5000	Closing Purchase.	(27,100)	(27,100)	0	0	N/A
NQZ2	(5)	(100)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/15/2012	2,522.0000	12/18/2012	2,666.5000	Closing Purchase.	(14,450)	(14,450)	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/16/2012	2,538.0000	12/18/2012	2,666.5000	Closing Purchase.	(25,700)	(25,700)	0	0	N/A
NQZ2	(75)	(1,500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	12/18/2012	2,666.5000	Closing Purchase.	276,525	276,525	0	0	N/A
NQZ2	(425)	(8,500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	12/18/2012	2,666.5000	Closing Purchase.	1,566,975	1,566,975	0	0	N/A
NQZ2	(75)	(1,500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	12/18/2012	2,666.5000	Closing Purchase.	276,525	276,525	0	0	N/A
NQZ2	(168)	(3,360)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,850.8500	12/18/2012	2,666.5000	Closing Purchase.	619,416	619,416	0	0	N/A
NQZ2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/19/2012	2,856.0000	12/18/2012	2,666.5000	Closing Purchase.	75,800	75,800	0	0	N/A
NQZ2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/20/2012	2,854.5000	12/18/2012	2,666.5000	Closing Purchase.	150,400	150,400	0	0	N/A
NQZ2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/25/2012	2,802.5000	12/18/2012	2,666.5000	Closing Purchase.	108,800	108,800	0	0	N/A
NQZ2	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/25/2012	2,804.0000	12/18/2012	2,666.5000	Closing Purchase.	68,750	68,750	0	0	N/A
NQZ2	(50)	(1,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/26/2012	2,777.2500	12/18/2012	2,666.5000	Closing Purchase.	110,750	110,750	0	0	N/A
NQZ2	(20)	(400)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/09/2012	2,737.0000	12/18/2012	2,666.5000	Closing Purchase.	28,200	28,200	0	0	N/A
NQZ2	(10)	(200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/10/2012	2,724.0000	12/18/2012	2,666.5000	Closing Purchase.	11,500	11,500	0	0	N/A
NQZ2	(30)	(600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/10/2012	2,723.2500	12/18/2012	2,666.5000	Closing Purchase.	34,050	34,050	0	0	N/A
NQZ2	(22)	(440)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/12/2012	2,715.5000	12/18/2012	2,666.5000	Closing Purchase.	21,560	21,560	0	0	N/A
NQZ2	(8)	(160)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/12/2012	2,715.5000	12/18/2012	2,666.5000	Closing Purchase.	7,840	7,840	0	0	N/A
NQZ2	(80)	(1,600)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/23/2012	2,658.0000	12/18/2012	2,666.5000	Closing Purchase.	(13,600)	(13,600)	0	0	N/A
NQZ2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/23/2012	2,661.0000	12/18/2012	2,666.5000	Closing Purchase.	(4,400)	(4,400)	0	0	N/A
NQZ2	(40)	(800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/05/2012	2,663.5000	12/18/2012	2,666.5000	Closing Purchase.	(2,400)	(2,400)	0	0	N/A
NQZ2	(90)	(1,800)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/07/2012	2,625.2500	12/18/2012	2,666.5000	Closing Purchase.	(74,250)	(74,250)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NQZ2	(15)	(300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/08/2012	2,571.7500	12/18/2012	2,666.5000	Closing Purchase.	(28,425)	(28,425)	0	0	N/A
NQZ2	(35)	(700)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/08/2012	2,571.5000	12/18/2012	2,666.5000	Closing Purchase.	(66,500)	(66,500)	0	0	N/A
NQZ2	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/13/2012	2,560.5000	12/18/2012	2,666.5000	Closing Purchase.	(53,000)	(53,000)	0	0	N/A
NQZ2	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/14/2012	2,531.5000	12/18/2012	2,666.5000	Closing Purchase.	(67,500)	(67,500)	0	0	N/A
NQZ2	(25)	(500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/14/2012	2,531.0000	12/18/2012	2,666.5000	Closing Purchase.	(67,750)	(67,750)	0	0	N/A
NQZ2	(50)	(1,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/16/2012	2,538.0000	12/18/2012	2,666.5000	Closing Purchase.	(128,500)	(128,500)	0	0	N/A
NKH2	(21)	(272)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/30/2011	8,440.0000	01/05/2012	8,570.0000	Closing Purchase.	(35,404)	(35,404)	0	0	N/A
NKH2	(10)	(130)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/07/2011	8,650.0000	01/23/2012	8,760.0000	Closing Purchase.	(14,284)	(14,284)	0	0	N/A
NKH2	(10)	(130)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/30/2011	8,440.0000	01/23/2012	8,760.0000	Closing Purchase.	(41,553)	(41,553)	0	0	N/A
NKH2	(10)	(128)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/30/2011	8,440.0000	01/25/2012	8,820.0000	Closing Purchase.	(48,578)	(48,578)	0	0	N/A
NKH2	(25)	(325)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/07/2011	8,650.0000	02/07/2012	8,940.0000	Closing Purchase.	(94,303)	(94,303)	0	0	N/A
NKH2	(33)	(429)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/07/2011	8,650.0000	02/07/2012	8,940.0000	Closing Purchase.	(124,480)	(124,480)	0	0	N/A
NKH2	(145)	(1,886)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/30/2011	8,440.0000	02/07/2012	8,940.0000	Closing Purchase.	(943,028)	(943,028)	0	0	N/A
NKH2	(5)	(65)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/30/2011	8,440.0000	02/13/2012	9,000.0000	Closing Purchase.	(36,171)	(36,171)	0	0	N/A
NKH2	(15)	(189)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/30/2011	8,440.0000	02/20/2012	9,400.0000	Closing Purchase.	(181,200)	(181,200)	0	0	N/A
NKH2	(5)	(62)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/30/2011	8,440.0000	02/23/2012	9,550.0000	Closing Purchase.	(69,206)	(69,206)	0	0	N/A
NKH2	(5)	(62)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/07/2011	8,650.0000	02/29/2012	9,670.0000	Closing Purchase.	(63,010)	(63,010)	0	0	N/A
NKH2	(20)	(246)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/07/2011	8,650.0000	03/05/2012	9,810.0000	Closing Purchase.	(284,977)	(284,977)	0	0	N/A
NKH2	(20)	(247)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/07/2011	8,650.0000	03/07/2012	9,660.0000	Closing Purchase.	(249,892)	(249,892)	0	0	N/A
NKH2	(47)	(581)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/07/2011	8,650.0000	03/07/2012	9,660.0000	Closing Purchase.	(587,246)	(587,246)	0	0	N/A
NKH2	(96)	(1,188)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	12/30/2011	8,440.0000	03/07/2012	9,660.0000	Closing Purchase.	(1,448,877)	(1,448,877)	0	0	N/A
NKH2	(8)	(99)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/09/2012	OSE	02/28/2012	9,690.0000	03/07/2012	9,660.0000	Closing Purchase.	2,969	2,969	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NKH2	(15)	(184)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.03/09/2012	OSE	.12/07/2011	8,650.0000	.03/08/2012	9,570.0000	Closing Purchase.	(169,533)	(169,533)	0	0	N/A
NKH2	(5)	(61)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.03/09/2012	OSE	.12/16/2011	8,420.0000	.03/08/2012	9,570.0000	Closing Purchase.	(70,639)	(70,639)	0	0	N/A
NKH2	(11)	(135)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.03/09/2012	OSE	.12/07/2011	8,650.0000	.03/08/2012	9,590.0000	Closing Purchase.	(127,027)	(127,027)	0	0	N/A
NKH2	(10)	(123)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.03/09/2012	OSE	.12/16/2011	8,420.0000	.03/08/2012	9,590.0000	Closing Purchase.	(143,735)	(143,735)	0	0	N/A
NKH2	(25)	(307)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.03/09/2012	OSE	.03/02/2012	9,690.0000	.03/08/2012	9,590.0000	Closing Purchase.	30,713	30,713	0	0	N/A
NKH2	(96)	(1,179)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.03/09/2012	OSE	.12/30/2011	8,440.0000	.03/08/2012	9,580.0000	Closing Purchase.	(1,344,471)	(1,344,471)	0	0	N/A
NKH2	(7)	(86)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.03/09/2012	OSE	.02/28/2012	9,690.0000	.03/08/2012	9,600.0000	Closing Purchase.	7,740	7,740	0	0	N/A
NKM2	(25)	(304)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/07/2012	9,585.0000	.03/09/2012	9,610.0000	Closing Purchase.	(7,589)	(7,589)	0	0	N/A
NKM2	(5)	(61)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/07/2012	9,585.0000	.03/12/2012	9,890.0000	Closing Purchase.	(18,548)	(18,548)	0	0	N/A
NKM2	(5)	(60)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/07/2012	9,585.0000	.03/15/2012	10,020.0000	Closing Purchase.	(26,114)	(26,114)	0	0	N/A
NKM2	(15)	(180)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/07/2012	9,585.0000	.03/15/2012	10,010.0000	Closing Purchase.	(76,540)	(76,540)	0	0	N/A
NKM2	(10)	(120)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/07/2012	9,585.0000	.03/16/2012	10,060.0000	Closing Purchase.	(56,995)	(56,995)	0	0	N/A
NKM2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/07/2012	9,585.0000	.03/22/2012	10,030.0000	Closing Purchase.	(53,943)	(53,943)	0	0	N/A
NKM2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/07/2012	9,585.0000	.03/28/2012	10,100.0000	Closing Purchase.	(62,131)	(62,131)	0	0	N/A
NKM2	(24)	(297)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/07/2012	9,585.0000	.04/12/2012	9,410.0000	Closing Purchase.	51,916	51,916	0	0	N/A
NKM2	(21)	(260)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/07/2012	9,585.0000	.04/12/2012	9,410.0000	Closing Purchase.	45,426	45,426	0	0	N/A
NKM2	(6)	(74)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/08/2012	9,500.0000	.04/12/2012	9,410.0000	Closing Purchase.	6,675	6,675	0	0	N/A
NKM2	(8)	(99)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/07/2012	9,585.0000	.04/12/2012	9,430.0000	Closing Purchase.	15,328	15,328	0	0	N/A
NKM2	(3)	(37)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/08/2012	9,525.0000	.04/12/2012	9,430.0000	Closing Purchase.	3,523	3,523	0	0	N/A
NKM2	(10)	(124)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/07/2012	9,585.0000	.04/16/2012	9,650.0000	Closing Purchase.	(8,087)	(8,087)	0	0	N/A
NKM2	(10)	(124)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/08/2012	9,500.0000	.04/16/2012	9,660.0000	Closing Purchase.	(19,905)	(19,905)	0	0	N/A
NKM2	(10)	(125)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/07/2012	9,585.0000	.05/02/2012	9,430.0000	Closing Purchase.	19,332	19,332	0	0	N/A
NKM2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.06/08/2012	OSE	.03/07/2012	9,585.0000	.06/06/2012	8,330.0000	Closing Purchase.	158,700	158,700	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NKM2	(20)	(253)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	03/08/2012	9,495.0000	06/06/2012	8,330.0000	Closing Purchase.	294,638	294,638	0	0	N/A
NKM2	(5)	(63)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	05/25/2012	8,550.0000	06/06/2012	8,330.0000	Closing Purchase.	13,910	13,910	0	0	N/A
NKM2	(8)	(101)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	03/07/2012	9,585.0000	06/06/2012	8,330.0000	Closing Purchase.	126,960	126,960	0	0	N/A
NKM2	(46)	(582)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	03/08/2012	9,515.0000	06/06/2012	8,330.0000	Closing Purchase.	689,302	689,302	0	0	N/A
NKM2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	05/03/2012	9,390.0000	06/06/2012	8,330.0000	Closing Purchase.	134,041	134,041	0	0	N/A
NKM2	(11)	(139)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	05/17/2012	8,760.0000	06/06/2012	8,330.0000	Closing Purchase.	59,813	59,813	0	0	N/A
NKM2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	06/05/2012	8,260.0000	06/06/2012	8,330.0000	Closing Purchase.	(8,852)	(8,852)	0	0	N/A
NKM2	(96)	(1,214)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	03/08/2012	9,505.0000	06/06/2012	8,330.0000	Closing Purchase.	1,426,403	1,426,403	0	0	N/A
NKM2	(24)	(303)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	03/08/2012	9,500.0000	06/06/2012	8,330.0000	Closing Purchase.	355,083	355,083	0	0	N/A
NKM2	(15)	(190)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	03/26/2012	9,940.0000	06/06/2012	8,330.0000	Closing Purchase.	305,387	305,387	0	0	N/A
NKM2	(5)	(63)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	03/29/2012	10,150.0000	06/06/2012	8,330.0000	Closing Purchase.	115,073	115,073	0	0	N/A
NKM2	(11)	(139)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	04/06/2012	9,760.0000	06/06/2012	8,330.0000	Closing Purchase.	198,912	198,912	0	0	N/A
NKM2	(15)	(190)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	05/08/2012	9,130.0000	06/06/2012	8,330.0000	Closing Purchase.	151,745	151,745	0	0	N/A
NKM2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	05/15/2012	8,980.0000	06/06/2012	8,330.0000	Closing Purchase.	82,195	82,195	0	0	N/A
NKM2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	05/16/2012	8,890.0000	06/06/2012	8,330.0000	Closing Purchase.	70,814	70,814	0	0	N/A
NKM2	(15)	(190)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	05/21/2012	8,680.0000	06/06/2012	8,330.0000	Closing Purchase.	66,388	66,388	0	0	N/A
NKM2	(12)	(152)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	05/31/2012	8,520.0000	06/06/2012	8,330.0000	Closing Purchase.	28,832	28,832	0	0	N/A
NKM2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	06/05/2012	8,270.0000	06/06/2012	8,330.0000	Closing Purchase.	(7,587)	(7,587)	0	0	N/A
NKM2	(4)	(51)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	03/08/2012	9,525.0000	06/06/2012	8,330.0000	Closing Purchase.	60,445	60,445	0	0	N/A
NKM2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	03/15/2012	10,010.0000	06/06/2012	8,330.0000	Closing Purchase.	212,443	212,443	0	0	N/A
NKM2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	03/29/2012	10,150.0000	06/06/2012	8,330.0000	Closing Purchase.	230,147	230,147	0	0	N/A
NKM2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	04/18/2012	9,470.0000	06/06/2012	8,330.0000	Closing Purchase.	144,158	144,158	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
NKM2	(20)	(253)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	05/08/2012	9,110.0000	06/06/2012	8,330.0000	Closing Purchase.	197,269	197,269	0	0	N/A
NKU2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,323.0000	06/08/2012	8,610.0000	Closing Purchase.	(36,048)	(36,048)	0	0	N/A
NKU2	(20)	(251)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,321.0000	06/08/2012	8,630.0000	Closing Purchase.	(77,624)	(77,624)	0	0	N/A
NKU2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,322.0000	06/08/2012	8,610.0000	Closing Purchase.	(36,174)	(36,174)	0	0	N/A
NKU2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,321.0000	06/14/2012	8,580.0000	Closing Purchase.	(32,675)	(32,675)	0	0	N/A
NKU2	(10)	(125)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,321.0000	06/21/2012	8,710.0000	Closing Purchase.	(48,458)	(48,458)	0	0	N/A
NKU2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,321.0000	06/26/2012	8,800.0000	Closing Purchase.	(60,278)	(60,278)	0	0	N/A
NKU2	(12)	(151)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,322.0000	06/26/2012	8,800.0000	Closing Purchase.	(72,183)	(72,183)	0	0	N/A
NKU2	(13)	(163)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,321.0000	07/03/2012	9,030.0000	Closing Purchase.	(115,400)	(115,400)	0	0	N/A
NKU2	(14)	(175)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,321.0000	07/05/2012	9,100.0000	Closing Purchase.	(136,410)	(136,410)	0	0	N/A
NKU2	(14)	(175)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,322.0000	07/05/2012	9,110.0000	Closing Purchase.	(137,986)	(137,986)	0	0	N/A
NKU2	(15)	(192)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,322.0000	07/30/2012	8,540.0000	Closing Purchase.	(41,821)	(41,821)	0	0	N/A
NKU2	(10)	(128)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,321.0000	07/31/2012	8,620.0000	Closing Purchase.	(38,284)	(38,284)	0	0	N/A
NKU2	(17)	(216)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,321.0000	08/07/2012	8,710.0000	Closing Purchase.	(84,071)	(84,071)	0	0	N/A
NKU2	(3)	(38)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,322.0000	08/10/2012	8,950.0000	Closing Purchase.	(24,095)	(24,095)	0	0	N/A
NKU2	(8)	(102)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/15/2012	8,520.0000	08/10/2012	8,950.0000	Closing Purchase.	(43,995)	(43,995)	0	0	N/A
NKU2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,321.0000	08/16/2012	8,950.0000	Closing Purchase.	(79,354)	(79,354)	0	0	N/A
NKU2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,321.0000	08/17/2012	9,000.0000	Closing Purchase.	(85,387)	(85,387)	0	0	N/A
NKU2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,321.0000	08/21/2012	9,210.0000	Closing Purchase.	(112,007)	(112,007)	0	0	N/A
NKU2	(9)	(114)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,323.0000	08/24/2012	9,070.0000	Closing Purchase.	(85,480)	(85,480)	0	0	N/A
NKU2	(1)	(13)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,322.0000	08/24/2012	9,070.0000	Closing Purchase.	(9,510)	(9,510)	0	0	N/A
NKU2	(30)	(381)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,323.0000	08/24/2012	9,070.0000	Closing Purchase.	(284,933)	(284,933)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NKU2	(22)	(280)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,321.0000	08/24/2012	9,080.0000	Closing Purchase.	(212,308)	(212,308)	0	0	N/A
NKU2	(3)	(38)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,322.0000	08/24/2012	9,080.0000	Closing Purchase.	(28,913)	(28,913)	0	0	N/A
NKU2	(10)	(127)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/15/2012	8,520.0000	08/24/2012	9,070.0000	Closing Purchase.	(69,930)	(69,930)	0	0	N/A
NKU2	(11)	(141)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,322.0000	09/03/2012	8,870.0000	Closing Purchase.	(77,025)	(77,025)	0	0	N/A
NKZ2	(12)	(154)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/11/2012	8,784.0000	09/11/2012	8,800.0000	Closing Purchase.	(2,468)	(2,468)	0	0	N/A
NKU2	(25)	(321)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,323.0000	09/11/2012	8,850.0000	Closing Purchase.	(169,344)	(169,344)	0	0	N/A
NKU2	(11)	(141)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	07/16/2012	8,720.0000	09/11/2012	8,850.0000	Closing Purchase.	(18,380)	(18,380)	0	0	N/A
NKU2	(11)	(141)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,323.0000	09/11/2012	8,840.0000	Closing Purchase.	(73,098)	(73,098)	0	0	N/A
NKU2	(34)	(437)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,323.0000	09/11/2012	8,850.0000	Closing Purchase.	(230,308)	(230,308)	0	0	N/A
NKU2	(23)	(296)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	07/16/2012	8,700.0000	09/11/2012	8,850.0000	Closing Purchase.	(44,344)	(44,344)	0	0	N/A
NKU2	(23)	(296)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	07/16/2012	8,730.0000	09/11/2012	8,850.0000	Closing Purchase.	(35,476)	(35,476)	0	0	N/A
NKU2	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	07/26/2012	8,380.0000	09/11/2012	8,850.0000	Closing Purchase.	(60,411)	(60,411)	0	0	N/A
NKU2	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	09/04/2012	8,810.0000	09/11/2012	8,850.0000	Closing Purchase.	(5,141)	(5,141)	0	0	N/A
NKU2	(13)	(167)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,322.0000	09/11/2012	8,840.0000	Closing Purchase.	(86,555)	(86,555)	0	0	N/A
NKU2	(40)	(514)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,322.0000	09/11/2012	8,850.0000	Closing Purchase.	(271,465)	(271,465)	0	0	N/A
NKU2	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/13/2012	8,460.0000	09/11/2012	8,850.0000	Closing Purchase.	(50,129)	(50,129)	0	0	N/A
NKU2	(27)	(347)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/25/2012	8,740.0000	09/11/2012	8,850.0000	Closing Purchase.	(38,175)	(38,175)	0	0	N/A
NKU2	(11)	(141)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	07/05/2012	9,050.0000	09/11/2012	8,850.0000	Closing Purchase.	28,278	28,278	0	0	N/A
NKU2	(12)	(154)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	07/12/2012	8,800.0000	09/11/2012	8,850.0000	Closing Purchase.	(7,712)	(7,712)	0	0	N/A
NKU2	(50)	(643)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	07/16/2012	8,730.0000	09/11/2012	8,850.0000	Closing Purchase.	(77,121)	(77,121)	0	0	N/A
NKU2	(46)	(591)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	07/16/2012	8,730.0000	09/11/2012	8,850.0000	Closing Purchase.	(70,951)	(70,951)	0	0	N/A
NKU2	(15)	(193)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	07/25/2012	8,470.0000	09/11/2012	8,850.0000	Closing Purchase.	(73,265)	(73,265)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
NKU2	(15)	(193)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.09/14/2012	OSE	.09/04/2012	8,850.0000	.09/11/2012	8,850.0000	Closing Purchase.	0	0	0	0	N/A
NKU2	(7)	(90)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.09/14/2012	OSE	.06/15/2012	8,520.0000	.09/11/2012	8,850.0000	Closing Purchase.	(29,692)	(29,692)	0	0	N/A
NKU2	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.09/14/2012	OSE	.06/21/2012	8,710.0000	.09/11/2012	8,850.0000	Closing Purchase.	(17,995)	(17,995)	0	0	N/A
NKU2	(13)	(167)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.09/14/2012	OSE	.07/10/2012	8,920.0000	.09/11/2012	8,850.0000	Closing Purchase.	11,697	11,697	0	0	N/A
NKU2	(5)	(64)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.09/14/2012	OSE	.07/19/2012	8,780.0000	.09/11/2012	8,850.0000	Closing Purchase.	(4,499)	(4,499)	0	0	N/A
NKU2	(5)	(64)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.09/14/2012	OSE	.07/25/2012	8,460.0000	.09/11/2012	8,850.0000	Closing Purchase.	(25,064)	(25,064)	0	0	N/A
NKU2	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.09/14/2012	OSE	.07/26/2012	8,370.0000	.09/11/2012	8,850.0000	Closing Purchase.	(61,697)	(61,697)	0	0	N/A
NKU2	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.09/14/2012	OSE	.08/01/2012	8,590.0000	.09/11/2012	8,850.0000	Closing Purchase.	(33,419)	(33,419)	0	0	N/A
NKU2	(5)	(64)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.09/14/2012	OSE	.08/06/2012	8,720.0000	.09/11/2012	8,850.0000	Closing Purchase.	(8,355)	(8,355)	0	0	N/A
NKU2	(10)	(129)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.09/14/2012	OSE	.08/31/2012	8,920.0000	.09/11/2012	8,850.0000	Closing Purchase.	8,997	8,997	0	0	N/A
NKZ2	(55)	(702)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.09/11/2012	8,784.0000	.09/14/2012	8,880.0000	Closing Purchase.	(67,411)	(67,411)	0	0	N/A
NKZ2	(48)	(613)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.09/11/2012	8,784.0000	.09/14/2012	8,870.0000	Closing Purchase.	(52,704)	(52,704)	0	0	N/A
NKZ2	(10)	(127)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.09/11/2012	8,784.0000	.09/18/2012	9,040.0000	Closing Purchase.	(32,566)	(32,566)	0	0	N/A
NKZ2	(10)	(127)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.09/11/2012	8,784.0000	.09/18/2012	9,070.0000	Closing Purchase.	(36,382)	(36,382)	0	0	N/A
NKZ2	(15)	(192)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.09/11/2012	8,784.0000	.09/19/2012	9,100.0000	Closing Purchase.	(60,560)	(60,560)	0	0	N/A
NKZ2	(10)	(128)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.09/11/2012	8,784.0000	.09/19/2012	9,090.0000	Closing Purchase.	(39,095)	(39,095)	0	0	N/A
NKZ2	(14)	(179)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.09/11/2012	8,784.0000	.10/09/2012	8,870.0000	Closing Purchase.	(15,399)	(15,399)	0	0	N/A
NKZ2	(11)	(141)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.09/11/2012	8,784.0000	.10/09/2012	8,870.0000	Closing Purchase.	(12,100)	(12,100)	0	0	N/A
NKZ2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.09/11/2012	8,784.0000	.10/18/2012	8,780.0000	Closing Purchase.	505	505	0	0	N/A
NKZ2	(10)	(126)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.09/11/2012	8,784.0000	.10/18/2012	8,780.0000	Closing Purchase.	505	505	0	0	N/A
NKZ2	(11)	(136)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.09/11/2012	8,784.0000	.11/15/2012	8,670.0000	Closing Purchase.	15,462	15,462	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.09/11/2012	8,784.0000	.11/21/2012	9,170.0000	Closing Purchase.	(46,853)	(46,853)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.09/11/2012	8,784.0000	.11/22/2012	9,200.0000	Closing Purchase.	(50,397)	(50,397)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
NKZ2	(10)	(122)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/11/2012	8,784.0000	11/27/2012	9,450.0000	Closing Purchase.	(80,997)	(80,997)	0	0	N/A
NKZ2	(10)	(122)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/11/2012	8,784.0000	11/27/2012	9,450.0000	Closing Purchase.	(80,997)	(80,997)	0	0	N/A
NKZ2	(36)	(437)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/11/2012	8,784.0000	12/11/2012	9,540.0000	Closing Purchase.	(330,331)	(330,331)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	11/14/2012	8,710.0000	12/11/2012	9,540.0000	Closing Purchase.	(100,740)	(100,740)	0	0	N/A
NKZ2	(25)	(303)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/11/2012	8,784.0000	12/11/2012	9,540.0000	Closing Purchase.	(229,397)	(229,397)	0	0	N/A
NKZ2	(5)	(61)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/24/2012	9,050.0000	12/11/2012	9,540.0000	Closing Purchase.	(29,737)	(29,737)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/27/2012	8,940.0000	12/11/2012	9,540.0000	Closing Purchase.	(72,824)	(72,824)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	11/09/2012	8,880.0000	12/11/2012	9,540.0000	Closing Purchase.	(80,107)	(80,107)	0	0	N/A
NKZ2	(99)	(1,202)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/11/2012	8,784.0000	12/11/2012	9,540.0000	Closing Purchase.	(908,412)	(908,412)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/21/2012	9,020.0000	12/11/2012	9,540.0000	Closing Purchase.	(63,114)	(63,114)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/27/2012	8,940.0000	12/11/2012	9,540.0000	Closing Purchase.	(72,824)	(72,824)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	10/02/2012	8,820.0000	12/11/2012	9,540.0000	Closing Purchase.	(87,389)	(87,389)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	10/12/2012	8,560.0000	12/11/2012	9,540.0000	Closing Purchase.	(118,947)	(118,947)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	10/23/2012	8,900.0000	12/11/2012	9,540.0000	Closing Purchase.	(77,679)	(77,679)	0	0	N/A
NKZ2	(15)	(182)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	11/09/2012	8,870.0000	12/11/2012	9,540.0000	Closing Purchase.	(121,981)	(121,981)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	11/13/2012	8,730.0000	12/11/2012	9,540.0000	Closing Purchase.	(98,313)	(98,313)	0	0	N/A
NKZ2	(17)	(206)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	11/16/2012	8,720.0000	12/11/2012	9,540.0000	Closing Purchase.	(169,195)	(169,195)	0	0	N/A
NKZ2	(21)	(255)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/11/2012	8,784.0000	12/11/2012	9,540.0000	Closing Purchase.	(192,693)	(192,693)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/21/2012	9,120.0000	12/11/2012	9,540.0000	Closing Purchase.	(50,977)	(50,977)	0	0	N/A
NKZ2	(15)	(182)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/25/2012	9,010.0000	12/11/2012	9,540.0000	Closing Purchase.	(96,492)	(96,492)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	10/11/2012	8,630.0000	12/11/2012	9,540.0000	Closing Purchase.	(110,450)	(110,450)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	10/23/2012	8,990.0000	12/11/2012	9,540.0000	Closing Purchase.	(66,756)	(66,756)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
NKZ2	(12)	(146)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.11/09/2012	8,870.0000	.12/11/2012	9,540.0000	Closing Purchase.	(97,585)	(97,585)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.11/13/2012	8,730.0000	.12/11/2012	9,540.0000	Closing Purchase.	(98,313)	(98,313)	0	0	N/A
NKZ2	(10)	(121)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.11/29/2012	9,390.0000	.12/11/2012	9,540.0000	Closing Purchase.	(18,206)	(18,206)	0	0	N/A
NKZ2	(11)	(134)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.12/14/2012	OSE	.12/07/2012	9,540.0000	.12/11/2012	9,540.0000	Closing Purchase.	0	0	0	0	N/A
NKH3	(10)	(120)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.03/08/2013	OSE	.12/11/2012	9,527.0000	.12/14/2012	9,680.0000	Closing Purchase.	(18,323)	(18,323)	0	0	N/A
NKH3	(10)	(119)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.03/08/2013	OSE	.12/11/2012	9,527.0000	.12/17/2012	9,740.0000	Closing Purchase.	(25,430)	(25,430)	0	0	N/A
NKH3	(10)	(119)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.03/08/2013	OSE	.12/11/2012	9,527.0000	.12/19/2012	9,880.0000	Closing Purchase.	(41,894)	(41,894)	0	0	N/A
NKH3	(10)	(119)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.03/08/2013	OSE	.12/11/2012	9,527.0000	.12/19/2012	9,940.0000	Closing Purchase.	(49,015)	(49,015)	0	0	N/A
NKH3	(15)	(178)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	.03/08/2013	OSE	.12/11/2012	9,527.0000	.12/20/2012	10,050.0000	Closing Purchase.	(92,961)	(92,961)	0	0	N/A
TAH2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	NYF	.12/14/2011	714.5000	.01/03/2012	750.1000	Closing Purchase.	(53,400)	(53,400)	0	0	N/A
TAH2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	NYF	.12/14/2011	714.5000	.01/04/2012	745.2000	Closing Purchase.	(61,400)	(61,400)	0	0	N/A
TAH2	(21)	(2,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	NYF	.12/30/2011	741.6000	.01/04/2012	745.6000	Closing Purchase.	(8,400)	(8,400)	0	0	N/A
TAH2	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	NYF	.12/30/2011	741.6000	.01/04/2012	745.7000	Closing Purchase.	(1,640)	(1,640)	0	0	N/A
TAH2	(75)	(7,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	NYF	.12/30/2011	741.6000	.01/04/2012	745.8000	Closing Purchase.	(31,500)	(31,500)	0	0	N/A
TAH2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	NYF	.12/14/2011	714.5000	.01/20/2012	781.0000	Closing Purchase.	(133,000)	(133,000)	0	0	N/A
TAH2	(125)	(12,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	NYF	.12/30/2011	741.6000	.01/20/2012	780.8000	Closing Purchase.	(490,000)	(490,000)	0	0	N/A
TAH2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	NYF	.12/14/2011	714.5000	.02/02/2012	811.0000	Closing Purchase.	(193,000)	(193,000)	0	0	N/A
TAH2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	NYF	.12/14/2011	714.5000	.02/03/2012	828.2000	Closing Purchase.	(113,700)	(113,700)	0	0	N/A
TAH2	(60)	(6,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	NYF	.12/30/2011	741.6000	.02/03/2012	828.2000	Closing Purchase.	(519,600)	(519,600)	0	0	N/A
TAH2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	NYF	.12/14/2011	714.5000	.02/15/2012	813.3000	Closing Purchase.	(98,800)	(98,800)	0	0	N/A
TAH2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	NYF	.12/14/2011	714.5000	.02/16/2012	826.9000	Closing Purchase.	(112,400)	(112,400)	0	0	N/A
TAH2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	NYF	.12/14/2011	714.5000	.02/16/2012	827.3000	Closing Purchase.	(112,800)	(112,800)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAH2	(35)	(3,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	741.6000	02/16/2012	826.9000	Closing Purchase.	(298,550)	(298,550)	0	0	N/A
TAH2	(57)	(5,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	741.6000	02/16/2012	827.5000	Closing Purchase.	(489,630)	(489,630)	0	0	N/A
TAH2	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	741.6000	02/16/2012	827.4000	Closing Purchase.	(68,640)	(68,640)	0	0	N/A
TAH2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	741.6000	02/21/2012	822.7000	Closing Purchase.	(324,400)	(324,400)	0	0	N/A
TAH2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	02/24/2012	829.8000	Closing Purchase.	(115,300)	(115,300)	0	0	N/A
TAH2	(60)	(6,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	741.6000	02/24/2012	829.8000	Closing Purchase.	(529,200)	(529,200)	0	0	N/A
TAH2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	704.0000	03/02/2012	801.8000	Closing Purchase.	(97,800)	(97,800)	0	0	N/A
TAH2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	03/02/2012	801.8000	Closing Purchase.	(261,900)	(261,900)	0	0	N/A
TAH2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	03/08/2012	804.2000	Closing Purchase.	(269,100)	(269,100)	0	0	N/A
TAH2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	741.6000	03/09/2012	817.2000	Closing Purchase.	(151,200)	(151,200)	0	0	N/A
TAH2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	03/13/2012	830.9000	Closing Purchase.	(232,800)	(232,800)	0	0	N/A
TAH2	(18)	(1,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	03/13/2012	830.9000	Closing Purchase.	(209,520)	(209,520)	0	0	N/A
TAH2	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	03/13/2012	830.8000	Closing Purchase.	(23,260)	(23,260)	0	0	N/A
TAH2	(29)	(2,900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	741.6000	03/13/2012	831.0000	Closing Purchase.	(259,260)	(259,260)	0	0	N/A
TAH2	(121)	(12,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	741.6000	03/13/2012	831.1000	Closing Purchase.	(1,082,950)	(1,082,950)	0	0	N/A
TAH2	(60)	(6,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	03/14/2012	831.1000	Closing Purchase.	(699,600)	(699,600)	0	0	N/A
TAH2	(238)	(23,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	03/14/2012	831.1000	Closing Purchase.	(2,775,080)	(2,775,080)	0	0	N/A
TAH2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/19/2011	705.0000	03/14/2012	831.1000	Closing Purchase.	(252,200)	(252,200)	0	0	N/A
TAH2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/06/2012	825.7000	03/14/2012	831.1000	Closing Purchase.	(10,800)	(10,800)	0	0	N/A
TAH2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	03/06/2012	787.2000	03/14/2012	831.1000	Closing Purchase.	(175,600)	(175,600)	0	0	N/A
TAH2	(35)	(3,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	03/14/2012	831.1000	Closing Purchase.	(408,100)	(408,100)	0	0	N/A
TAH2	(250)	(25,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	03/14/2012	831.1000	Closing Purchase.	(2,915,000)	(2,915,000)	0	0	N/A
TAH2	(215)	(21,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	03/14/2012	831.1000	Closing Purchase.	(2,506,900)	(2,506,900)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAH2	(35)	(3,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	03/14/2012	831.1000	Closing Purchase.	(408,100)	(408,100)	0	0	N/A
TAH2	(168)	(16,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/14/2011	714.5000	03/14/2012	831.1000	Closing Purchase.	(1,958,880)	(1,958,880)	0	0	N/A
TAH2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/15/2011	712.5000	03/14/2012	831.1000	Closing Purchase.	(118,600)	(118,600)	0	0	N/A
TAH2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/15/2011	712.6000	03/14/2012	831.1000	Closing Purchase.	(118,500)	(118,500)	0	0	N/A
TAH2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/20/2011	731.2000	03/14/2012	831.1000	Closing Purchase.	(199,800)	(199,800)	0	0	N/A
TAH2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	01/05/2012	746.0000	03/14/2012	831.1000	Closing Purchase.	(170,200)	(170,200)	0	0	N/A
TAH2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	01/17/2012	763.2000	03/14/2012	831.1000	Closing Purchase.	(67,900)	(67,900)	0	0	N/A
TAH2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/01/2012	798.4000	03/14/2012	831.1000	Closing Purchase.	(130,800)	(130,800)	0	0	N/A
TAH2	(33)	(3,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/06/2012	825.4000	03/14/2012	831.1000	Closing Purchase.	(18,810)	(18,810)	0	0	N/A
TAH2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/14/2012	820.5000	03/14/2012	831.1000	Closing Purchase.	(21,200)	(21,200)	0	0	N/A
TAH2	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/14/2012	820.6000	03/14/2012	831.1000	Closing Purchase.	(8,400)	(8,400)	0	0	N/A
TAH2	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/14/2012	820.4000	03/14/2012	831.1000	Closing Purchase.	(2,140)	(2,140)	0	0	N/A
TAH2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/28/2012	822.3000	03/14/2012	831.1000	Closing Purchase.	(26,400)	(26,400)	0	0	N/A
TAH2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/28/2012	823.6000	03/14/2012	831.1000	Closing Purchase.	(18,750)	(18,750)	0	0	N/A
TAH2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/29/2012	820.0000	03/14/2012	831.1000	Closing Purchase.	(27,750)	(27,750)	0	0	N/A
TAH2	(36)	(3,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	03/06/2012	787.2000	03/14/2012	831.1000	Closing Purchase.	(158,040)	(158,040)	0	0	N/A
TAH2	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	03/06/2012	786.8000	03/14/2012	831.1000	Closing Purchase.	(17,720)	(17,720)	0	0	N/A
TAH2	(500)	(50,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	741.6000	03/14/2012	831.1000	Closing Purchase.	(4,475,000)	(4,475,000)	0	0	N/A
TAH2	(500)	(50,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	741.6000	03/14/2012	831.1000	Closing Purchase.	(4,475,000)	(4,475,000)	0	0	N/A
TAH2	(500)	(50,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	741.6000	03/14/2012	831.1000	Closing Purchase.	(4,475,000)	(4,475,000)	0	0	N/A
TAH2	(500)	(50,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	741.6000	03/14/2012	831.1000	Closing Purchase.	(4,475,000)	(4,475,000)	0	0	N/A
TAH2	(3)	(300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	12/30/2011	741.6000	03/14/2012	831.1000	Closing Purchase.	(26,850)	(26,850)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAH2	(73)	(7,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	03/06/2012	787.2000	03/14/2012	831.1000	Closing Purchase.	(320,470)	(320,470)	0	0	N/A
TAH2	(29)	(2,900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	03/06/2012	787.0000	03/14/2012	831.1000	Closing Purchase.	(127,890)	(127,890)	0	0	N/A
TAH2	(23)	(2,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	03/06/2012	786.8000	03/14/2012	831.1000	Closing Purchase.	(101,890)	(101,890)	0	0	N/A
TAH2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	03/07/2012	794.2000	03/14/2012	831.1000	Closing Purchase.	(184,500)	(184,500)	0	0	N/A
TAH2	(42)	(4,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/27/2012	825.8000	03/14/2012	831.1000	Closing Purchase.	(22,260)	(22,260)	0	0	N/A
TAH2	(44)	(4,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/27/2012	825.3000	03/14/2012	831.1000	Closing Purchase.	(25,520)	(25,520)	0	0	N/A
TAH2	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/27/2012	825.4000	03/14/2012	831.1000	Closing Purchase.	(1,140)	(1,140)	0	0	N/A
TAH2	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/27/2012	825.5000	03/14/2012	831.1000	Closing Purchase.	(5,040)	(5,040)	0	0	N/A
TAH2	(3)	(300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/27/2012	825.1000	03/14/2012	831.1000	Closing Purchase.	(1,800)	(1,800)	0	0	N/A
TAH2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	02/29/2012	820.4000	03/14/2012	831.1000	Closing Purchase.	(10,700)	(10,700)	0	0	N/A
TAH2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/16/2012	NYF	03/08/2012	804.2000	03/14/2012	831.1000	Closing Purchase.	(67,250)	(67,250)	0	0	N/A
TAM2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	03/14/2012	819.5000	Closing Purchase.	38,000	38,000	0	0	N/A
TAM2	(100)	(10,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	03/14/2012	819.6000	Closing Purchase.	75,000	75,000	0	0	N/A
TAM2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	03/15/2012	826.9000	Closing Purchase.	1,000	1,000	0	0	N/A
TAM2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	03/19/2012	832.7000	Closing Purchase.	(22,400)	(22,400)	0	0	N/A
TAM2	(7)	(700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	03/19/2012	832.6000	Closing Purchase.	(3,850)	(3,850)	0	0	N/A
TAM2	(93)	(9,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	03/19/2012	832.7000	Closing Purchase.	(52,080)	(52,080)	0	0	N/A
TAM2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	03/26/2012	845.0000	Closing Purchase.	(89,500)	(89,500)	0	0	N/A
TAM2	(95)	(9,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	03/26/2012	845.0000	Closing Purchase.	(170,050)	(170,050)	0	0	N/A
TAM2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	03/26/2012	844.9000	Closing Purchase.	(8,900)	(8,900)	0	0	N/A
TAM2	(14)	(1,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	04/03/2012	828.7000	Closing Purchase.	(2,240)	(2,240)	0	0	N/A
TAM2	(11)	(1,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	04/03/2012	828.8000	Closing Purchase.	(1,870)	(1,870)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	819.5000	04/03/2012	830.2000	Closing Purchase.	(10,700)	(10,700)	0	0	N/A
TAM2	(38)	(3,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	04/10/2012	781.9000	Closing Purchase.	171,570	171,570	0	0	N/A
TAM2	(27)	(2,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	04/10/2012	781.8000	Closing Purchase.	122,175	122,175	0	0	N/A
TAM2	(203)	(20,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	04/10/2012	781.9000	Closing Purchase.	917,560	917,560	0	0	N/A
TAM2	(27)	(2,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	04/10/2012	781.8000	Closing Purchase.	122,310	122,310	0	0	N/A
TAM2	(147)	(14,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	04/10/2012	781.9000	Closing Purchase.	664,440	664,440	0	0	N/A
TAM2	(3)	(300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	04/10/2012	781.8000	Closing Purchase.	13,590	13,590	0	0	N/A
TAM2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	04/10/2012	781.8000	Closing Purchase.	135,900	135,900	0	0	N/A
TAM2	(49)	(4,900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	04/10/2012	781.9000	Closing Purchase.	221,235	221,235	0	0	N/A
TAM2	(21)	(2,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	04/10/2012	781.8000	Closing Purchase.	95,025	95,025	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	04/11/2012	792.9000	Closing Purchase.	34,150	34,150	0	0	N/A
TAM2	(100)	(10,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	04/11/2012	792.9000	Closing Purchase.	342,000	342,000	0	0	N/A
TAM2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	04/12/2012	806.0000	Closing Purchase.	42,100	42,100	0	0	N/A
TAM2	(100)	(10,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	04/12/2012	806.0000	Closing Purchase.	211,000	211,000	0	0	N/A
TAM2	(12)	(1,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	04/12/2012	805.8000	Closing Purchase.	25,500	25,500	0	0	N/A
TAM2	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	04/12/2012	805.9000	Closing Purchase.	16,920	16,920	0	0	N/A
TAM2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	04/13/2012	795.0000	Closing Purchase.	64,200	64,200	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	04/17/2012	805.8000	Closing Purchase.	21,250	21,250	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	04/25/2012	809.0000	Closing Purchase.	18,050	18,050	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	04/25/2012	809.2000	Closing Purchase.	17,900	17,900	0	0	N/A
TAM2	(100)	(10,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	04/25/2012	809.0000	Closing Purchase.	181,000	181,000	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	04/27/2012	823.4000	Closing Purchase.	3,650	3,650	0	0	N/A
TAM2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	04/30/2012	816.6000	Closing Purchase.	21,000	21,000	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	05/07/2012	792.4000	Closing Purchase.	34,650	34,650	0	0	N/A
TAM2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	05/08/2012	791.7000	Closing Purchase.	17,675	17,675	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	05/09/2012	782.6000	Closing Purchase.	44,450	44,450	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	05/11/2012	788.0000	Closing Purchase.	39,050	39,050	0	0	N/A
TAM2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	05/16/2012	770.0000	Closing Purchase.	114,100	114,100	0	0	N/A
TAM2	(16)	(1,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/27/2012	837.5000	05/21/2012	761.8000	Closing Purchase.	121,120	121,120	0	0	N/A
TAM2	(14)	(1,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/27/2012	836.9000	05/21/2012	761.8000	Closing Purchase.	105,140	105,140	0	0	N/A
TAM2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	05/22/2012	759.4000	Closing Purchase.	203,100	203,100	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/27/2012	837.5000	05/23/2012	763.1000	Closing Purchase.	74,400	74,400	0	0	N/A
TAM2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	05/31/2012	761.1000	Closing Purchase.	132,000	132,000	0	0	N/A
TAM2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/27/2012	837.8000	06/01/2012	739.1000	Closing Purchase.	49,350	49,350	0	0	N/A
TAM2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/27/2012	837.8000	06/01/2012	739.2000	Closing Purchase.	197,200	197,200	0	0	N/A
TAM2	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/27/2012	837.8000	06/05/2012	745.6000	Closing Purchase.	36,880	36,880	0	0	N/A
TAM2	(21)	(2,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/27/2012	837.5000	06/05/2012	745.6000	Closing Purchase.	192,990	192,990	0	0	N/A
TAM2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	06/06/2012	765.0000	Closing Purchase.	124,200	124,200	0	0	N/A
TAM2	(100)	(10,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	06/06/2012	765.0000	Closing Purchase.	621,000	621,000	0	0	N/A
TAM2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	06/07/2012	759.8000	Closing Purchase.	33,650	33,650	0	0	N/A
TAM2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	06/07/2012	759.8000	Closing Purchase.	33,650	33,650	0	0	N/A
TAM2	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	06/08/2012	768.3000	Closing Purchase.	11,760	11,760	0	0	N/A
TAM2	(13)	(1,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	06/08/2012	768.4000	Closing Purchase.	76,310	76,310	0	0	N/A
TAM2	(243)	(24,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0500	06/11/2012	770.7000	Closing Purchase.	1,369,305	1,369,305	0	0	N/A
TAM2	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/04/2012	815.5000	06/11/2012	770.7000	Closing Purchase.	8,960	8,960	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAM2	(18)	(1,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/04/2012	815.6000	06/11/2012	770.7000	Closing Purchase.	80,820	80,820	0	0	N/A
TAM2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/04/2012	816.2000	06/11/2012	770.7000	Closing Purchase.	22,750	22,750	0	0	N/A
TAM2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/04/2012	817.1000	06/11/2012	770.7000	Closing Purchase.	23,200	23,200	0	0	N/A
TAM2	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/04/2012	817.3000	06/11/2012	770.7000	Closing Purchase.	9,320	9,320	0	0	N/A
TAM2	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/04/2012	817.6000	06/11/2012	770.7000	Closing Purchase.	18,760	18,760	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/13/2012	795.0000	06/11/2012	770.7000	Closing Purchase.	24,300	24,300	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/23/2012	789.5000	06/11/2012	770.7000	Closing Purchase.	18,800	18,800	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/30/2012	816.6000	06/11/2012	770.7000	Closing Purchase.	45,900	45,900	0	0	N/A
TAM2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/04/2012	790.6000	06/11/2012	770.7000	Closing Purchase.	39,800	39,800	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/08/2012	784.8000	06/11/2012	770.7000	Closing Purchase.	14,100	14,100	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/14/2012	783.5000	06/11/2012	770.7000	Closing Purchase.	12,800	12,800	0	0	N/A
TAM2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/15/2012	777.2000	06/11/2012	770.7000	Closing Purchase.	3,250	3,250	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/16/2012	770.2000	06/11/2012	770.7000	Closing Purchase.	(500)	(500)	0	0	N/A
TAM2	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/17/2012	753.0000	06/11/2012	770.7000	Closing Purchase.	(7,080)	(7,080)	0	0	N/A
TAM2	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/17/2012	751.8000	06/11/2012	770.7000	Closing Purchase.	(11,340)	(11,340)	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/18/2012	744.8000	06/11/2012	770.7000	Closing Purchase.	(25,900)	(25,900)	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/30/2012	762.3000	06/11/2012	770.7000	Closing Purchase.	(8,400)	(8,400)	0	0	N/A
TAM2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	06/01/2012	739.2000	06/11/2012	770.7000	Closing Purchase.	(63,000)	(63,000)	0	0	N/A
TAM2	(476)	(47,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	06/11/2012	770.7000	Closing Purchase.	2,684,640	2,684,640	0	0	N/A
TAM2	(24)	(2,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/22/2012	818.5000	06/11/2012	770.7000	Closing Purchase.	114,720	114,720	0	0	N/A
TAM2	(16)	(1,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/22/2012	818.5000	06/11/2012	770.7000	Closing Purchase.	76,480	76,480	0	0	N/A
TAM2	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/30/2012	827.2000	06/11/2012	770.7000	Closing Purchase.	45,200	45,200	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAM2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/02/2012	834.7000	06/11/2012	770.7000	Closing Purchase.	32,000	32,000	0	0	N/A
TAM2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/02/2012	834.6000	06/11/2012	770.7000	Closing Purchase.	159,750	159,750	0	0	N/A
TAM2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/02/2012	834.5000	06/11/2012	770.7000	Closing Purchase.	319,000	319,000	0	0	N/A
TAM2	(12)	(1,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/04/2012	815.8000	06/11/2012	770.7000	Closing Purchase.	54,120	54,120	0	0	N/A
TAM2	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/04/2012	815.7000	06/11/2012	770.7000	Closing Purchase.	36,000	36,000	0	0	N/A
TAM2	(3)	(300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/16/2012	795.5000	06/11/2012	770.7000	Closing Purchase.	7,440	7,440	0	0	N/A
TAM2	(21)	(2,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/16/2012	795.3000	06/11/2012	770.7000	Closing Purchase.	51,660	51,660	0	0	N/A
TAM2	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/16/2012	795.1000	06/11/2012	770.7000	Closing Purchase.	14,640	14,640	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/07/2012	792.4000	06/11/2012	770.7000	Closing Purchase.	21,700	21,700	0	0	N/A
TAM2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/08/2012	784.8000	06/11/2012	770.7000	Closing Purchase.	42,300	42,300	0	0	N/A
TAM2	(45)	(4,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/21/2012	761.8000	06/11/2012	770.7000	Closing Purchase.	(40,050)	(40,050)	0	0	N/A
TAM2	(17)	(1,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/30/2012	761.4000	06/11/2012	770.7000	Closing Purchase.	(15,810)	(15,810)	0	0	N/A
TAM2	(63)	(6,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/30/2012	761.1000	06/11/2012	770.7000	Closing Purchase.	(60,480)	(60,480)	0	0	N/A
TAM2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	06/11/2012	770.7000	Closing Purchase.	282,000	282,000	0	0	N/A
TAM2	(450)	(45,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	06/11/2012	770.7000	Closing Purchase.	2,538,000	2,538,000	0	0	N/A
TAM2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	06/11/2012	770.7000	Closing Purchase.	282,000	282,000	0	0	N/A
TAM2	(450)	(45,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	06/11/2012	770.7000	Closing Purchase.	2,538,000	2,538,000	0	0	N/A
TAM2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	06/11/2012	770.7000	Closing Purchase.	282,000	282,000	0	0	N/A
TAM2	(178)	(17,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.1000	06/11/2012	770.7000	Closing Purchase.	1,003,920	1,003,920	0	0	N/A
TAM2	(82)	(8,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/22/2012	818.5000	06/11/2012	770.7000	Closing Purchase.	391,960	391,960	0	0	N/A
TAM2	(18)	(1,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/22/2012	818.6000	06/11/2012	770.7000	Closing Purchase.	86,220	86,220	0	0	N/A
TAM2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/28/2012	830.6000	06/11/2012	770.7000	Closing Purchase.	149,750	149,750	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAM2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.03/28/2012	.830.5000	.06/11/2012	.770.7000	Closing Purchase.	.29,900	.29,900	.0	.0	N/A
TAM2	(100)	(10,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.03/29/2012	.829.4000	.06/11/2012	.770.7000	Closing Purchase.	.587,000	.587,000	.0	.0	N/A
TAM2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.04/04/2012	.815.6000	.06/11/2012	.770.7000	Closing Purchase.	.67,350	.67,350	.0	.0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.04/05/2012	.815.5000	.06/11/2012	.770.7000	Closing Purchase.	.44,800	.44,800	.0	.0	N/A
TAM2	(17)	(1,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.04/05/2012	.816.2000	.06/11/2012	.770.7000	Closing Purchase.	.77,350	.77,350	.0	.0	N/A
TAM2	(13)	(1,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.04/05/2012	.816.2000	.06/11/2012	.770.7000	Closing Purchase.	.59,150	.59,150	.0	.0	N/A
TAM2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.04/16/2012	.795.5000	.06/11/2012	.770.7000	Closing Purchase.	.12,400	.12,400	.0	.0	N/A
TAM2	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.04/16/2012	.795.2000	.06/11/2012	.770.7000	Closing Purchase.	.19,600	.19,600	.0	.0	N/A
TAM2	(87)	(8,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.04/16/2012	.795.0000	.06/11/2012	.770.7000	Closing Purchase.	.211,410	.211,410	.0	.0	N/A
TAM2	(60)	(6,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.04/23/2012	.789.5000	.06/11/2012	.770.7000	Closing Purchase.	.112,800	.112,800	.0	.0	N/A
TAM2	(100)	(10,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.05/04/2012	.790.6000	.06/11/2012	.770.7000	Closing Purchase.	.199,000	.199,000	.0	.0	N/A
TAM2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.05/08/2012	.784.8000	.06/11/2012	.770.7000	Closing Purchase.	.28,200	.28,200	.0	.0	N/A
TAM2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.05/08/2012	.785.1000	.06/11/2012	.770.7000	Closing Purchase.	.43,200	.43,200	.0	.0	N/A
TAM2	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.05/08/2012	.785.2000	.06/11/2012	.770.7000	Closing Purchase.	.5,800	.5,800	.0	.0	N/A
TAM2	(26)	(2,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.05/08/2012	.785.0000	.06/11/2012	.770.7000	Closing Purchase.	.37,180	.37,180	.0	.0	N/A
TAM2	(76)	(7,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.05/14/2012	.783.5000	.06/11/2012	.770.7000	Closing Purchase.	.97,280	.97,280	.0	.0	N/A
TAM2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.05/15/2012	.777.2000	.06/11/2012	.770.7000	Closing Purchase.	.13,000	.13,000	.0	.0	N/A
TAM2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.05/15/2012	.775.6000	.06/11/2012	.770.7000	Closing Purchase.	.14,700	.14,700	.0	.0	N/A
TAM2	(21)	(2,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.05/16/2012	.770.2000	.06/11/2012	.770.7000	Closing Purchase.	(1,050)	(1,050)	.0	.0	N/A
TAM2	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.05/16/2012	.770.2000	.06/11/2012	.770.7000	Closing Purchase.	(450)	(450)	.0	.0	N/A
TAM2	(32)	(3,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.05/17/2012	.752.8000	.06/11/2012	.770.7000	Closing Purchase.	(57,280)	(57,280)	.0	.0	N/A
TAM2	(118)	(11,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.05/17/2012	.751.8000	.06/11/2012	.770.7000	Closing Purchase.	(223,020)	(223,020)	.0	.0	N/A
TAM2	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	NYF	.05/30/2012	.762.5000	.06/11/2012	.770.7000	Closing Purchase.	(7,380)	(7,380)	.0	.0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAM2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/30/2012	762.4000	06/11/2012	770.7000	Closing Purchase.	(12,450)	(12,450)	0	0	N/A
TAM2	(46)	(4,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/30/2012	762.3000	06/11/2012	770.7000	Closing Purchase.	(38,640)	(38,640)	0	0	N/A
TAM2	(28)	(2,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	06/01/2012	739.2000	06/11/2012	770.7000	Closing Purchase.	(88,200)	(88,200)	0	0	N/A
TAM2	(12)	(1,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	06/01/2012	736.6000	06/11/2012	770.7000	Closing Purchase.	(40,920)	(40,920)	0	0	N/A
TAM2	(110)	(11,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	06/01/2012	736.5000	06/11/2012	770.7000	Closing Purchase.	(376,200)	(376,200)	0	0	N/A
TAM2	(7)	(700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/16/2012	795.5000	06/11/2012	770.7000	Closing Purchase.	17,360	17,360	0	0	N/A
TAM2	(3)	(300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/16/2012	795.2000	06/11/2012	770.7000	Closing Purchase.	7,350	7,350	0	0	N/A
TAM2	(60)	(6,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/16/2012	795.1000	06/11/2012	770.7000	Closing Purchase.	146,400	146,400	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/23/2012	789.5000	06/11/2012	770.7000	Closing Purchase.	18,800	18,800	0	0	N/A
TAM2	(13)	(1,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	04/30/2012	816.6000	06/11/2012	770.7000	Closing Purchase.	59,670	59,670	0	0	N/A
TAM2	(125)	(12,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/07/2012	790.2000	06/11/2012	770.7000	Closing Purchase.	243,750	243,750	0	0	N/A
TAM2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/14/2012	783.5000	06/11/2012	770.7000	Closing Purchase.	12,800	12,800	0	0	N/A
TAM2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/25/2012	764.3000	06/11/2012	770.7000	Closing Purchase.	(9,600)	(9,600)	0	0	N/A
TAM2	(35)	(3,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	05/30/2012	761.3000	06/11/2012	770.7000	Closing Purchase.	(32,900)	(32,900)	0	0	N/A
TAM2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	06/06/2012	765.0000	06/11/2012	770.7000	Closing Purchase.	(8,550)	(8,550)	0	0	N/A
TAU2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	06/13/2012	749.6000	Closing Purchase.	66,800	66,800	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	06/15/2012	766.5000	Closing Purchase.	(200)	(200)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	06/19/2012	782.0000	Closing Purchase.	(15,700)	(15,700)	0	0	N/A
TAU2	(70)	(7,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	06/19/2012	782.0000	Closing Purchase.	(109,900)	(109,900)	0	0	N/A
TAU2	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	06/20/2012	780.7000	Closing Purchase.	(5,760)	(5,760)	0	0	N/A
TAU2	(16)	(1,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	06/20/2012	780.8000	Closing Purchase.	(23,200)	(23,200)	0	0	N/A
TAU2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	06/25/2012	756.8000	Closing Purchase.	23,750	23,750	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAU2	(90)	(9,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	06/25/2012	755.4000	Closing Purchase.	98,100	98,100	0	0	N/A
TAU2	(45)	(4,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	06/28/2012	771.9000	Closing Purchase.	(25,200)	(25,200)	0	0	N/A
TAU2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	06/29/2012	796.5000	Closing Purchase.	(60,400)	(60,400)	0	0	N/A
TAU2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	06/29/2012	796.5000	Closing Purchase.	(60,400)	(60,400)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/02/2012	804.9000	Closing Purchase.	(38,600)	(38,600)	0	0	N/A
TAU2	(70)	(7,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/02/2012	804.7000	Closing Purchase.	(268,800)	(268,800)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/03/2012	813.8000	Closing Purchase.	(47,500)	(47,500)	0	0	N/A
TAU2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/03/2012	814.0000	Closing Purchase.	(238,500)	(238,500)	0	0	N/A
TAU2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/03/2012	814.9000	Closing Purchase.	(72,900)	(72,900)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/12/2012	778.5000	Closing Purchase.	(36,600)	(36,600)	0	0	N/A
TAU2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/13/2012	798.0000	Closing Purchase.	(79,250)	(79,250)	0	0	N/A
TAU2	(60)	(6,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/13/2012	798.0000	Closing Purchase.	(190,200)	(190,200)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/18/2012	801.4000	Closing Purchase.	(35,100)	(35,100)	0	0	N/A
TAU2	(17)	(1,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/19/2012	797.9000	Closing Purchase.	(53,720)	(53,720)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/25/2012	766.5000	Closing Purchase.	(200)	(200)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/26/2012	773.6000	Closing Purchase.	(7,300)	(7,300)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/26/2012	773.6000	Closing Purchase.	(21,900)	(21,900)	0	0	N/A
TAU2	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/27/2012	796.1000	Closing Purchase.	(23,840)	(23,840)	0	0	N/A
TAU2	(7)	(700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/27/2012	796.4000	Closing Purchase.	(21,070)	(21,070)	0	0	N/A
TAU2	(12)	(1,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/27/2012	793.2000	Closing Purchase.	(32,280)	(32,280)	0	0	N/A
TAU2	(13)	(1,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/27/2012	795.4000	Closing Purchase.	(37,830)	(37,830)	0	0	N/A
TAU2	(75)	(7,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	07/27/2012	796.1000	Closing Purchase.	(223,500)	(223,500)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAU2	(24)	(2,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.07/27/2012	.796.1000	Closing Purchase.	(71,520)	(71,520)	0	0	N/A
TAU2	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.07/27/2012	.796.4000	Closing Purchase.	(18,060)	(18,060)	0	0	N/A
TAU2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.07/30/2012	.787.4000	Closing Purchase.	(10,550)	(10,550)	0	0	N/A
TAU2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.07/30/2012	.789.1000	Closing Purchase.	(57,000)	(57,000)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/03/2012	.787.8000	Closing Purchase.	(64,500)	(64,500)	0	0	N/A
TAU2	(63)	(6,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/03/2012	.787.8000	Closing Purchase.	(135,450)	(135,450)	0	0	N/A
TAU2	(37)	(3,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/03/2012	.787.8000	Closing Purchase.	(79,550)	(79,550)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/03/2012	.787.8000	Closing Purchase.	(21,500)	(21,500)	0	0	N/A
TAU2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/06/2012	.794.0000	Closing Purchase.	(41,550)	(41,550)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/07/2012	.798.4000	Closing Purchase.	(96,300)	(96,300)	0	0	N/A
TAU2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/14/2012	.793.2000	Closing Purchase.	(53,800)	(53,800)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/16/2012	.809.6000	Closing Purchase.	(129,900)	(129,900)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/17/2012	.816.4000	Closing Purchase.	(50,100)	(50,100)	0	0	N/A
TAU2	(140)	(14,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/21/2012	.825.6000	Closing Purchase.	(830,200)	(830,200)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/22/2012	.810.0000	Closing Purchase.	(43,700)	(43,700)	0	0	N/A
TAU2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/22/2012	.810.0000	Closing Purchase.	(218,500)	(218,500)	0	0	N/A
TAU2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/22/2012	.808.0000	Closing Purchase.	(208,500)	(208,500)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/22/2012	.810.7000	Closing Purchase.	(133,200)	(133,200)	0	0	N/A
TAU2	(60)	(6,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/22/2012	.810.0000	Closing Purchase.	(262,200)	(262,200)	0	0	N/A
TAU2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/22/2012	.808.0000	Closing Purchase.	(208,500)	(208,500)	0	0	N/A
TAU2	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/22/2012	.810.7000	Closing Purchase.	(35,520)	(35,520)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/22/2012	.810.8000	Closing Purchase.	(133,500)	(133,500)	0	0	N/A
TAU2	(24)	(2,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	NYF	.06/11/2012	.766.3000	.08/22/2012	.810.9000	Closing Purchase.	(107,040)	(107,040)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAU2	(38)	(3,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	08/22/2012	811.0000	Closing Purchase.	(169,860)	(169,860)	0	0	N/A
TAU2	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	08/22/2012	810.0000	Closing Purchase.	(34,960)	(34,960)	0	0	N/A
TAU2	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/13/2012	749.6000	08/22/2012	810.0000	Closing Purchase.	(12,080)	(12,080)	0	0	N/A
TAU2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/06/2012	835.9000	Closing Purchase.	(139,200)	(139,200)	0	0	N/A
TAU2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/06/2012	835.9000	Closing Purchase.	(139,200)	(139,200)	0	0	N/A
TAU2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/13/2012	749.6000	09/06/2012	835.9000	Closing Purchase.	(215,750)	(215,750)	0	0	N/A
TAU2	(34)	(3,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/07/2012	842.3000	Closing Purchase.	(258,400)	(258,400)	0	0	N/A
TAU2	(16)	(1,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/07/2012	842.5000	Closing Purchase.	(121,920)	(121,920)	0	0	N/A
TAU2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/13/2012	749.6000	09/07/2012	842.5000	Closing Purchase.	(371,600)	(371,600)	0	0	N/A
TAU2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/13/2012	749.6000	09/07/2012	842.4000	Closing Purchase.	(46,400)	(46,400)	0	0	N/A
TAU2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/13/2012	749.6000	09/10/2012	838.9000	Closing Purchase.	(178,600)	(178,600)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/11/2012	840.4000	Closing Purchase.	(222,300)	(222,300)	0	0	N/A
TAU2	(85)	(8,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/12/2012	843.5000	Closing Purchase.	(656,200)	(656,200)	0	0	N/A
TAU2	(85)	(8,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/12/2012	842.2000	Closing Purchase.	(645,150)	(645,150)	0	0	N/A
TAU2	(85)	(8,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/12/2012	841.2000	Closing Purchase.	(636,650)	(636,650)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/12/2012	846.0000	Closing Purchase.	(79,700)	(79,700)	0	0	N/A
TAU2	(51)	(5,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/12/2012	846.0000	Closing Purchase.	(406,470)	(406,470)	0	0	N/A
TAU2	(19)	(1,900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/12/2012	846.2000	Closing Purchase.	(151,810)	(151,810)	0	0	N/A
TAU2	(3)	(300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/12/2012	843.5000	Closing Purchase.	(23,160)	(23,160)	0	0	N/A
TAU2	(97)	(9,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/12/2012	843.5000	Closing Purchase.	(748,840)	(748,840)	0	0	N/A
TAU2	(100)	(10,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/12/2012	842.2000	Closing Purchase.	(759,000)	(759,000)	0	0	N/A
TAU2	(100)	(10,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/12/2012	841.2000	Closing Purchase.	(749,000)	(749,000)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAU2	(55)	(5,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/12/2012	846.0000	Closing Purchase.	(438,350)	(438,350)	0	0	N/A
TAU2	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/12/2012	846.1000	Closing Purchase.	(7,980)	(7,980)	0	0	N/A
TAU2	(44)	(4,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/12/2012	846.2000	Closing Purchase.	(351,560)	(351,560)	0	0	N/A
TAU2	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/13/2012	749.6000	09/12/2012	845.9000	Closing Purchase.	(38,520)	(38,520)	0	0	N/A
TAU2	(16)	(1,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/13/2012	749.6000	09/12/2012	846.0000	Closing Purchase.	(154,240)	(154,240)	0	0	N/A
TAU2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/13/2012	856.4000	Closing Purchase.	(135,150)	(135,150)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/13/2012	856.0000	Closing Purchase.	(89,700)	(89,700)	0	0	N/A
TAU2	(13)	(1,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/13/2012	749.6000	09/13/2012	856.0000	Closing Purchase.	(138,320)	(138,320)	0	0	N/A
TAU2	(7)	(700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/19/2012	782.1000	09/13/2012	856.0000	Closing Purchase.	(51,730)	(51,730)	0	0	N/A
TAU2	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/14/2012	864.8000	Closing Purchase.	(88,650)	(88,650)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/14/2012	864.9000	Closing Purchase.	(295,800)	(295,800)	0	0	N/A
TAU2	(93)	(9,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/14/2012	864.0000	Closing Purchase.	(908,610)	(908,610)	0	0	N/A
TAU2	(27)	(2,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/14/2012	864.0000	Closing Purchase.	(263,790)	(263,790)	0	0	N/A
TAU2	(63)	(6,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/19/2012	782.1000	09/14/2012	864.0000	Closing Purchase.	(515,970)	(515,970)	0	0	N/A
TAU2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/21/2012	761.0000	09/14/2012	864.0000	Closing Purchase.	(206,000)	(206,000)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/27/2012	772.5000	09/14/2012	864.0000	Closing Purchase.	(91,500)	(91,500)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/06/2012	804.9000	09/14/2012	864.0000	Closing Purchase.	(59,100)	(59,100)	0	0	N/A
TAU2	(17)	(1,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/06/2012	804.9000	09/14/2012	864.0000	Closing Purchase.	(100,470)	(100,470)	0	0	N/A
TAU2	(195)	(19,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/19/2012	858.2000	Closing Purchase.	(1,792,050)	(1,792,050)	0	0	N/A
TAU2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/25/2012	757.0000	09/19/2012	858.2000	Closing Purchase.	(202,400)	(202,400)	0	0	N/A
TAU2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/23/2012	777.0000	09/19/2012	858.2000	Closing Purchase.	(203,000)	(203,000)	0	0	N/A
TAU2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	08/20/2012	814.9000	09/19/2012	858.2000	Closing Purchase.	(64,950)	(64,950)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAU2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	09/12/2012	843.5000	09/19/2012	858.2000	Closing Purchase.	(29,400)	(29,400)	0	0	N/A
TAU2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	09/12/2012	841.2000	09/19/2012	858.2000	Closing Purchase.	(34,000)	(34,000)	0	0	N/A
TAU2	(204)	(20,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/19/2012	858.2000	Closing Purchase.	(1,874,760)	(1,874,760)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/19/2012	782.1000	09/19/2012	858.2000	Closing Purchase.	(228,300)	(228,300)	0	0	N/A
TAU2	(473)	(47,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/19/2012	858.2000	Closing Purchase.	(4,346,870)	(4,346,870)	0	0	N/A
TAU2	(27)	(2,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/19/2012	858.2000	Closing Purchase.	(248,130)	(248,130)	0	0	N/A
TAU2	(352)	(35,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/11/2012	766.3000	09/19/2012	858.2000	Closing Purchase.	(3,234,880)	(3,234,880)	0	0	N/A
TAU2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/26/2012	764.8000	09/19/2012	858.2000	Closing Purchase.	(140,100)	(140,100)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/27/2012	764.8000	09/19/2012	858.2000	Closing Purchase.	(280,200)	(280,200)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/27/2012	764.9000	09/19/2012	858.2000	Closing Purchase.	(279,900)	(279,900)	0	0	N/A
TAU2	(73)	(7,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/24/2012	764.2000	09/19/2012	858.2000	Closing Purchase.	(686,200)	(686,200)	0	0	N/A
TAU2	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/24/2012	764.2000	09/19/2012	858.2000	Closing Purchase.	(18,800)	(18,800)	0	0	N/A
TAU2	(46)	(4,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/24/2012	765.0000	09/19/2012	858.2000	Closing Purchase.	(428,720)	(428,720)	0	0	N/A
TAU2	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/24/2012	765.1000	09/19/2012	858.2000	Closing Purchase.	(37,240)	(37,240)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	09/18/2012	858.3000	09/19/2012	858.2000	Closing Purchase.	300	300	0	0	N/A
TAU2	(3)	(300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/06/2012	804.9000	09/19/2012	858.2000	Closing Purchase.	(15,990)	(15,990)	0	0	N/A
TAU2	(24)	(2,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/09/2012	804.2000	09/19/2012	858.2000	Closing Purchase.	(129,600)	(129,600)	0	0	N/A
TAU2	(3)	(300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/09/2012	804.3000	09/19/2012	858.2000	Closing Purchase.	(16,170)	(16,170)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/16/2012	793.9000	09/19/2012	858.2000	Closing Purchase.	(64,300)	(64,300)	0	0	N/A
TAU2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/17/2012	796.2000	09/19/2012	858.2000	Closing Purchase.	(155,000)	(155,000)	0	0	N/A
TAU2	(60)	(6,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/20/2012	789.0000	09/19/2012	858.2000	Closing Purchase.	(415,200)	(415,200)	0	0	N/A
TAU2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/23/2012	777.1000	09/19/2012	858.2000	Closing Purchase.	(202,750)	(202,750)	0	0	N/A
TAU2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	07/31/2012	783.0000	09/19/2012	858.2000	Closing Purchase.	(300,800)	(300,800)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAU2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	08/10/2012	798.1000	09/19/2012	858.2000	Closing Purchase.	(120,200)	(120,200)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	08/21/2012	813.9000	09/19/2012	858.2000	Closing Purchase.	(132,900)	(132,900)	0	0	N/A
TAU2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	08/28/2012	813.2000	09/19/2012	858.2000	Closing Purchase.	(90,000)	(90,000)	0	0	N/A
TAU2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	08/30/2012	806.0000	09/19/2012	858.2000	Closing Purchase.	(208,800)	(208,800)	0	0	N/A
TAU2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	08/31/2012	810.6000	09/19/2012	858.2000	Closing Purchase.	(71,400)	(71,400)	0	0	N/A
TAU2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	09/11/2012	840.4000	09/19/2012	858.2000	Closing Purchase.	(53,400)	(53,400)	0	0	N/A
TAU2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	09/17/2012	859.4000	09/19/2012	858.2000	Closing Purchase.	1,200	1,200	0	0	N/A
TAU2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	09/18/2012	857.4000	09/19/2012	858.2000	Closing Purchase.	(4,000)	(4,000)	0	0	N/A
TAZ2	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	852.8000	09/27/2012	840.0000	Closing Purchase.	1,280	1,280	0	0	N/A
TAZ2	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	852.8000	09/27/2012	840.1000	Closing Purchase.	10,160	10,160	0	0	N/A
TAZ2	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	852.8000	09/27/2012	840.2000	Closing Purchase.	11,340	11,340	0	0	N/A
TAZ2	(23)	(2,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	852.8000	09/27/2012	840.4000	Closing Purchase.	28,520	28,520	0	0	N/A
TAZ2	(11)	(1,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	852.8000	09/27/2012	840.6000	Closing Purchase.	13,420	13,420	0	0	N/A
TAZ2	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	852.8000	09/27/2012	840.7000	Closing Purchase.	2,420	2,420	0	0	N/A
TAZ2	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	852.8000	09/27/2012	840.8000	Closing Purchase.	2,400	2,400	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.2000	10/01/2012	834.0000	Closing Purchase.	19,200	19,200	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	852.8000	10/02/2012	838.2000	Closing Purchase.	14,600	14,600	0	0	N/A
TAZ2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.2000	10/04/2012	842.5000	Closing Purchase.	5,350	5,350	0	0	N/A
TAZ2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/04/2012	842.5000	Closing Purchase.	17,100	17,100	0	0	N/A
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/04/2012	842.5000	Closing Purchase.	34,200	34,200	0	0	N/A
TAZ2	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	852.8000	10/04/2012	842.3000	Closing Purchase.	4,200	4,200	0	0	N/A
TAZ2	(26)	(2,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/04/2012	842.3000	Closing Purchase.	30,160	30,160	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/05/2012	839.4000	Closing Purchase.	14,500	14,500	0	0	N/A
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/05/2012	839.4000	Closing Purchase.	43,500	43,500	0	0	N/A
TAZ2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/05/2012	839.4000	Closing Purchase.	58,000	58,000	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/05/2012	839.0000	Closing Purchase.	14,900	14,900	0	0	N/A
TAZ2	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/16/2012	832.8000	Closing Purchase.	18,990	18,990	0	0	N/A
TAZ2	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/16/2012	833.1000	Closing Purchase.	2,080	2,080	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/16/2012	832.8000	Closing Purchase.	21,100	21,100	0	0	N/A
TAZ2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/16/2012	833.0000	Closing Purchase.	104,500	104,500	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/17/2012	840.4000	Closing Purchase.	13,500	13,500	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/17/2012	840.4000	Closing Purchase.	13,500	13,500	0	0	N/A
TAZ2	(60)	(6,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/17/2012	840.4000	Closing Purchase.	81,000	81,000	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/17/2012	840.4000	Closing Purchase.	13,500	13,500	0	0	N/A
TAZ2	(16)	(1,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/25/2012	815.7000	Closing Purchase.	61,120	61,120	0	0	N/A
TAZ2	(44)	(4,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	10/25/2012	815.4000	Closing Purchase.	169,400	169,400	0	0	N/A
TAZ2	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/09/2012	792.4000	Closing Purchase.	307,500	307,500	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/09/2012	794.2000	Closing Purchase.	59,700	59,700	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/12/2012	791.6000	Closing Purchase.	62,300	62,300	0	0	N/A
TAZ2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/19/2012	791.4000	Closing Purchase.	31,250	31,250	0	0	N/A
TAZ2	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/19/2012	791.0000	Closing Purchase.	6,290	6,290	0	0	N/A
TAZ2	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/19/2012	791.1000	Closing Purchase.	56,520	56,520	0	0	N/A
TAZ2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/19/2012	791.3000	Closing Purchase.	31,300	31,300	0	0	N/A
TAZ2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/19/2012	790.9000	Closing Purchase.	126,000	126,000	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/19/2012	791.0000	Closing Purchase.	188,700	188,700	0	0	N/A
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/20/2012	788.5000	Closing Purchase.	196,200	196,200	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/21/2012	796.2000	Closing Purchase.	57,700	57,700	0	0	N/A
TAZ2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/21/2012	796.3000	Closing Purchase.	28,800	28,800	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/21/2012	796.3000	Closing Purchase.	57,600	57,600	0	0	N/A
TAZ2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/21/2012	796.3000	Closing Purchase.	86,400	86,400	0	0	N/A
TAZ2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/23/2012	805.2000	Closing Purchase.	24,350	24,350	0	0	N/A
TAZ2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/23/2012	804.2000	Closing Purchase.	74,550	74,550	0	0	N/A
TAZ2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/23/2012	805.0000	Closing Purchase.	24,450	24,450	0	0	N/A
TAZ2	(70)	(7,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/23/2012	804.3000	Closing Purchase.	347,200	347,200	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/23/2012	805.3000	Closing Purchase.	48,600	48,600	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/23/2012	805.3000	Closing Purchase.	48,600	48,600	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	11/29/2012	822.5000	Closing Purchase.	31,400	31,400	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/11/2012	833.6000	Closing Purchase.	20,300	20,300	0	0	N/A
TAZ2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/11/2012	833.6000	Closing Purchase.	30,450	30,450	0	0	N/A
TAZ2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/11/2012	836.0000	Closing Purchase.	26,850	26,850	0	0	N/A
TAZ2	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/11/2012	836.3000	Closing Purchase.	1,760	1,760	0	0	N/A
TAZ2	(14)	(1,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/11/2012	836.4000	Closing Purchase.	24,500	24,500	0	0	N/A
TAZ2	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/12/2012	827.8000	Closing Purchase.	20,880	20,880	0	0	N/A
TAZ2	(2)	(200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/12/2012	829.0000	Closing Purchase.	4,980	4,980	0	0	N/A
TAZ2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/12/2012	827.8000	Closing Purchase.	52,200	52,200	0	0	N/A
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/12/2012	829.0000	Closing Purchase.	74,700	74,700	0	0	N/A
TAZ2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/12/2012	827.8000	Closing Purchase.	52,200	52,200	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/12/2012	829.0000	Closing Purchase.	74,700	74,700	0	0	N/A
TAZ2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/13/2012	823.5000	Closing Purchase.	60,800	60,800	0	0	N/A
TAZ2	(240)	(24,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/17/2012	826.0000	Closing Purchase.	669,600	669,600	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/26/2012	829.3000	12/17/2012	826.0000	Closing Purchase.	3,300	3,300	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/10/2012	824.4000	12/17/2012	826.0000	Closing Purchase.	(1,600)	(1,600)	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/23/2012	808.2000	12/17/2012	826.0000	Closing Purchase.	(17,800)	(17,800)	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/23/2012	811.8000	12/17/2012	826.0000	Closing Purchase.	(14,200)	(14,200)	0	0	N/A
TAZ2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/08/2012	791.0000	12/17/2012	826.0000	Closing Purchase.	(70,000)	(70,000)	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/14/2012	772.8000	12/17/2012	826.0000	Closing Purchase.	(53,200)	(53,200)	0	0	N/A
TAZ2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/15/2012	767.5000	12/17/2012	826.0000	Closing Purchase.	(29,250)	(29,250)	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/16/2012	771.8000	12/17/2012	826.0000	Closing Purchase.	(54,200)	(54,200)	0	0	N/A
TAZ2	(119)	(11,900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/17/2012	826.0000	Closing Purchase.	332,010	332,010	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/21/2012	853.2000	12/17/2012	826.0000	Closing Purchase.	27,200	27,200	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/25/2012	838.5000	12/17/2012	826.0000	Closing Purchase.	12,500	12,500	0	0	N/A
TAZ2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/26/2012	829.3000	12/17/2012	826.0000	Closing Purchase.	6,600	6,600	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/09/2012	825.4000	12/17/2012	826.0000	Closing Purchase.	(600)	(600)	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/10/2012	824.4000	12/17/2012	826.0000	Closing Purchase.	(1,600)	(1,600)	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/11/2012	827.4000	12/17/2012	826.0000	Closing Purchase.	1,400	1,400	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/19/2012	819.1000	12/17/2012	826.0000	Closing Purchase.	(6,900)	(6,900)	0	0	N/A
TAZ2	(11)	(1,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/23/2012	812.1000	12/17/2012	826.0000	Closing Purchase.	(15,290)	(15,290)	0	0	N/A
TAZ2	(1)	(100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/23/2012	812.0000	12/17/2012	826.0000	Closing Purchase.	(1,400)	(1,400)	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/26/2012	811.9000	12/17/2012	826.0000	Closing Purchase.	(14,100)	(14,100)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/05/2012	817.7000	12/17/2012	826.0000	Closing Purchase.	(8,300)	(8,300)	0	0	N/A
TAZ2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/07/2012	800.0000	12/17/2012	826.0000	Closing Purchase.	(65,000)	(65,000)	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/08/2012	790.8000	12/17/2012	826.0000	Closing Purchase.	(35,200)	(35,200)	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/14/2012	773.0000	12/17/2012	826.0000	Closing Purchase.	(53,000)	(53,000)	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/16/2012	771.8000	12/17/2012	826.0000	Closing Purchase.	(54,200)	(54,200)	0	0	N/A
TAZ2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/27/2012	810.7000	12/17/2012	826.0000	Closing Purchase.	(22,950)	(22,950)	0	0	N/A
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/17/2012	831.4000	Closing Purchase.	67,500	67,500	0	0	N/A
TAZ2	(140)	(14,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/17/2012	826.0000	Closing Purchase.	390,600	390,600	0	0	N/A
TAZ2	(360)	(36,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/17/2012	826.0000	Closing Purchase.	1,004,400	1,004,400	0	0	N/A
TAZ2	(140)	(14,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/17/2012	826.0000	Closing Purchase.	390,600	390,600	0	0	N/A
TAZ2	(82)	(8,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/17/2012	826.0000	Closing Purchase.	228,780	228,780	0	0	N/A
TAZ2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/20/2012	849.5000	12/17/2012	826.0000	Closing Purchase.	94,000	94,000	0	0	N/A
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/25/2012	838.5000	12/17/2012	826.0000	Closing Purchase.	37,500	37,500	0	0	N/A
TAZ2	(60)	(6,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/26/2012	829.2000	12/17/2012	826.0000	Closing Purchase.	19,200	19,200	0	0	N/A
TAZ2	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/09/2012	825.4000	12/17/2012	826.0000	Closing Purchase.	(1,200)	(1,200)	0	0	N/A
TAZ2	(14)	(1,400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/10/2012	824.4000	12/17/2012	826.0000	Closing Purchase.	(2,240)	(2,240)	0	0	N/A
TAZ2	(16)	(1,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/10/2012	823.4000	12/17/2012	826.0000	Closing Purchase.	(4,160)	(4,160)	0	0	N/A
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/12/2012	820.1000	12/17/2012	826.0000	Closing Purchase.	(17,700)	(17,700)	0	0	N/A
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/23/2012	812.5000	12/17/2012	826.0000	Closing Purchase.	(40,500)	(40,500)	0	0	N/A
TAZ2	(38)	(3,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/23/2012	807.3000	12/17/2012	826.0000	Closing Purchase.	(71,060)	(71,060)	0	0	N/A
TAZ2	(22)	(2,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/23/2012	807.3000	12/17/2012	826.0000	Closing Purchase.	(41,140)	(41,140)	0	0	N/A
TAZ2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/05/2012	817.7000	12/17/2012	826.0000	Closing Purchase.	(33,200)	(33,200)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAZ2	(58)	(5,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/07/2012	800.0000	12/17/2012	826.0000	Closing Purchase.	(150,800)	(150,800)	0	0	N/A
TAZ2	(22)	(2,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/07/2012	800.1000	12/17/2012	826.0000	Closing Purchase.	(56,980)	(56,980)	0	0	N/A
TAZ2	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/08/2012	790.7000	12/17/2012	826.0000	Closing Purchase.	(14,120)	(14,120)	0	0	N/A
TAZ2	(46)	(4,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/08/2012	790.6000	12/17/2012	826.0000	Closing Purchase.	(162,840)	(162,840)	0	0	N/A
TAZ2	(28)	(2,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/14/2012	773.0000	12/17/2012	826.0000	Closing Purchase.	(148,400)	(148,400)	0	0	N/A
TAZ2	(22)	(2,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/14/2012	772.8000	12/17/2012	826.0000	Closing Purchase.	(117,040)	(117,040)	0	0	N/A
TAZ2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/16/2012	771.8000	12/17/2012	826.0000	Closing Purchase.	(216,800)	(216,800)	0	0	N/A
TAZ2	(4)	(400)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	853.9000	12/17/2012	826.0000	Closing Purchase.	11,160	11,160	0	0	N/A
TAZ2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/20/2012	849.5000	12/17/2012	826.0000	Closing Purchase.	94,000	94,000	0	0	N/A
TAZ2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/24/2012	849.7000	12/17/2012	826.0000	Closing Purchase.	35,550	35,550	0	0	N/A
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/25/2012	838.5000	12/17/2012	826.0000	Closing Purchase.	37,500	37,500	0	0	N/A
TAZ2	(60)	(6,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/26/2012	830.5000	12/17/2012	826.0000	Closing Purchase.	27,000	27,000	0	0	N/A
TAZ2	(55)	(5,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/09/2012	825.4000	12/17/2012	826.0000	Closing Purchase.	(3,300)	(3,300)	0	0	N/A
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/10/2012	823.4000	12/17/2012	826.0000	Closing Purchase.	(7,800)	(7,800)	0	0	N/A
TAZ2	(40)	(4,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/19/2012	817.3000	12/17/2012	826.0000	Closing Purchase.	(34,800)	(34,800)	0	0	N/A
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/23/2012	807.9000	12/17/2012	826.0000	Closing Purchase.	(54,300)	(54,300)	0	0	N/A
TAZ2	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/23/2012	812.8000	12/17/2012	826.0000	Closing Purchase.	(7,920)	(7,920)	0	0	N/A
TAZ2	(17)	(1,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/23/2012	812.7000	12/17/2012	826.0000	Closing Purchase.	(22,610)	(22,610)	0	0	N/A
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/26/2012	811.9000	12/17/2012	826.0000	Closing Purchase.	(42,300)	(42,300)	0	0	N/A
TAZ2	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	10/31/2012	813.0000	12/17/2012	826.0000	Closing Purchase.	(39,000)	(39,000)	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/05/2012	815.8000	12/17/2012	826.0000	Closing Purchase.	(10,200)	(10,200)	0	0	N/A
TAZ2	(25)	(2,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/06/2012	821.9000	12/17/2012	826.0000	Closing Purchase.	(10,250)	(10,250)	0	0	N/A
TAZ2	(61)	(6,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/07/2012	800.0000	12/17/2012	826.0000	Closing Purchase.	(158,600)	(158,600)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAZ2	(9)	(900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/07/2012	800.1000	12/17/2012	826.0000	Closing Purchase.	(23,310)	(23,310)	0	0	N/A
TAZ2	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/08/2012	791.0000	12/17/2012	826.0000	Closing Purchase.	(28,000)	(28,000)	0	0	N/A
TAZ2	(6)	(600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/08/2012	791.0000	12/17/2012	826.0000	Closing Purchase.	(21,000)	(21,000)	0	0	N/A
TAZ2	(36)	(3,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/08/2012	790.9000	12/17/2012	826.0000	Closing Purchase.	(126,360)	(126,360)	0	0	N/A
TAZ2	(100)	(10,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/27/2012	811.2000	12/17/2012	826.0000	Closing Purchase.	(148,000)	(148,000)	0	0	N/A
TAZ2	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	11/28/2012	809.8000	12/17/2012	826.0000	Closing Purchase.	(24,300)	(24,300)	0	0	N/A
TAZ2	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	12/04/2012	821.2000	12/17/2012	826.0000	Closing Purchase.	(4,800)	(4,800)	0	0	N/A
TAZ2	(45)	(4,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	12/04/2012	821.1000	12/17/2012	826.0000	Closing Purchase.	(22,050)	(22,050)	0	0	N/A
TAZ2	(5)	(500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	12/04/2012	821.0000	12/17/2012	826.0000	Closing Purchase.	(2,500)	(2,500)	0	0	N/A
TAZ2	(19)	(1,900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	12/06/2012	821.3000	12/17/2012	826.0000	Closing Purchase.	(8,930)	(8,930)	0	0	N/A
TAZ2	(11)	(1,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	12/06/2012	821.4000	12/17/2012	826.0000	Closing Purchase.	(5,060)	(5,060)	0	0	N/A
TAZ2	(29)	(2,900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	12/06/2012	821.2000	12/17/2012	826.0000	Closing Purchase.	(13,920)	(13,920)	0	0	N/A
TAZ2	(41)	(4,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	12/06/2012	821.1000	12/17/2012	826.0000	Closing Purchase.	(20,090)	(20,090)	0	0	N/A
TAZ2	(60)	(6,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	12/10/2012	826.4000	12/17/2012	826.0000	Closing Purchase.	2,400	2,400	0	0	N/A
TAH3	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	12/17/2012	831.7000	Closing Purchase.	(13,575)	(13,575)	0	0	N/A
TAH3	(15)	(1,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	12/17/2012	831.7000	Closing Purchase.	(13,575)	(13,575)	0	0	N/A
TAH3	(30)	(3,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	12/17/2012	828.0000	Closing Purchase.	(16,050)	(16,050)	0	0	N/A
TAH3	(16)	(1,600)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	12/17/2012	832.3000	Closing Purchase.	(15,440)	(15,440)	0	0	N/A
TAH3	(8)	(800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	12/17/2012	832.8000	Closing Purchase.	(8,120)	(8,120)	0	0	N/A
TAH3	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	12/18/2012	844.8000	Closing Purchase.	(44,300)	(44,300)	0	0	N/A
TAH3	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	12/18/2012	844.9000	Closing Purchase.	(22,250)	(22,250)	0	0	N/A
TAH3	(10)	(1,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	12/18/2012	845.0000	Closing Purchase.	(22,350)	(22,350)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TAH3	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	NYF	.12/17/2012	822.6500	.12/18/2012	845.0000	Closing Purchase.	(111,750)	(111,750)	0	0	N/A
TAH3	(50)	(5,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	NYF	.12/17/2012	822.6500	.12/18/2012	844.9000	Closing Purchase.	(111,250)	(111,250)	0	0	N/A
TAH3	(80)	(8,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	NYF	.12/17/2012	822.6500	.12/18/2012	845.0000	Closing Purchase.	(178,800)	(178,800)	0	0	N/A
TAH3	(20)	(2,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	NYF	.12/17/2012	822.6500	.12/19/2012	845.8000	Closing Purchase.	(46,300)	(46,300)	0	0	N/A
TAH3	(12)	(1,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	NYF	.12/17/2012	822.6500	.12/31/2012	845.9000	Closing Purchase.	(27,900)	(27,900)	0	0	N/A
TAH3	(37)	(3,700)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	NYF	.12/17/2012	822.6500	.12/31/2012	846.0000	Closing Purchase.	(86,395)	(86,395)	0	0	N/A
TAH3	(21)	(2,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	NYF	.12/17/2012	822.6500	.12/31/2012	846.1000	Closing Purchase.	(49,245)	(49,245)	0	0	N/A
ESH2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.01/03/2012	1,274.5000	Closing Purchase.	(54,450)	(54,450)	0	0	N/A
ESH2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.01/04/2012	1,273.2500	Closing Purchase.	(79,800)	(79,800)	0	0	N/A
ESH2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	1,257.4000	.01/04/2012	1,273.2500	Closing Purchase.	(79,250)	(79,250)	0	0	N/A
ESH2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.01/20/2012	1,308.0000	Closing Purchase.	(131,925)	(131,925)	0	0	N/A
ESH2	(150)	(7,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	1,257.4000	.01/20/2012	1,308.0000	Closing Purchase.	(379,500)	(379,500)	0	0	N/A
ESH2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.02/02/2012	1,322.7500	Closing Purchase.	(128,375)	(128,375)	0	0	N/A
ESH2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.02/06/2012	1,339.0000	Closing Purchase.	(178,425)	(178,425)	0	0	N/A
ESH2	(250)	(12,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	1,257.4000	.02/06/2012	1,339.0000	Closing Purchase.	(1,020,000)	(1,020,000)	0	0	N/A
ESH2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,205.5000	.02/10/2012	1,341.0000	Closing Purchase.	(67,750)	(67,750)	0	0	N/A
ESH2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.02/15/2012	1,342.5000	Closing Purchase.	(91,838)	(91,838)	0	0	N/A
ESH2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	1,257.4000	.02/15/2012	1,342.5000	Closing Purchase.	(170,200)	(170,200)	0	0	N/A
ESH2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.02/16/2012	1,354.5000	Closing Purchase.	(168,063)	(168,063)	0	0	N/A
ESH2	(150)	(7,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	1,257.4000	.02/16/2012	1,354.5000	Closing Purchase.	(728,250)	(728,250)	0	0	N/A
ESH2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	1,257.4000	.02/17/2012	1,359.7500	Closing Purchase.	(255,875)	(255,875)	0	0	N/A
ESH2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.02/24/2012	1,366.5000	Closing Purchase.	(146,450)	(146,450)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESH2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	1,257.4000	.02/24/2012	1,366.5000	Closing Purchase.	(545,500)	(545,500)	0	0	N/A
ESH2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.03/01/2012	1,373.0000	Closing Purchase.	(191,188)	(191,188)	0	0	N/A
ESH2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.03/02/2012	1,368.7500	Closing Purchase.	(297,400)	(297,400)	0	0	N/A
ESH2	(45)	(2,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.03/08/2012	1,352.8000	Closing Purchase.	(298,688)	(298,688)	0	0	N/A
ESH2	(205)	(10,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.03/08/2012	1,352.8000	Closing Purchase.	(1,360,688)	(1,360,688)	0	0	N/A
ESH2	(250)	(12,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.03/08/2012	1,352.8000	Closing Purchase.	(1,659,375)	(1,659,375)	0	0	N/A
ESH2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/20/2011	1,231.5000	.03/08/2012	1,352.8000	Closing Purchase.	(121,300)	(121,300)	0	0	N/A
ESH2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.03/06/2012	1,342.5000	.03/08/2012	1,352.8000	Closing Purchase.	(25,750)	(25,750)	0	0	N/A
ESH2	(185)	(9,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.03/08/2012	1,352.8000	Closing Purchase.	(1,227,938)	(1,227,938)	0	0	N/A
ESH2	(250)	(12,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.03/08/2012	1,352.8000	Closing Purchase.	(1,659,375)	(1,659,375)	0	0	N/A
ESH2	(65)	(3,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.03/08/2012	1,352.8000	Closing Purchase.	(431,438)	(431,438)	0	0	N/A
ESH2	(185)	(9,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.03/08/2012	1,352.8000	Closing Purchase.	(1,227,938)	(1,227,938)	0	0	N/A
ESH2	(201)	(10,050)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/14/2011	1,220.0500	.03/08/2012	1,352.8000	Closing Purchase.	(1,334,138)	(1,334,138)	0	0	N/A
ESH2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/15/2011	1,211.0000	.03/08/2012	1,352.8000	Closing Purchase.	(212,700)	(212,700)	0	0	N/A
ESH2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/20/2011	1,231.5000	.03/08/2012	1,352.8000	Closing Purchase.	(181,950)	(181,950)	0	0	N/A
ESH2	(60)	(3,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.01/05/2012	1,276.5000	.03/08/2012	1,352.8000	Closing Purchase.	(228,900)	(228,900)	0	0	N/A
ESH2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.02/01/2012	1,321.7500	.03/08/2012	1,352.8000	Closing Purchase.	(62,100)	(62,100)	0	0	N/A
ESH2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.02/28/2012	1,371.2500	.03/08/2012	1,352.8000	Closing Purchase.	23,063	23,063	0	0	N/A
ESH2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.02/29/2012	1,371.0000	.03/08/2012	1,352.8000	Closing Purchase.	45,500	45,500	0	0	N/A
ESH2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.02/29/2012	1,365.5000	.03/08/2012	1,352.8000	Closing Purchase.	19,050	19,050	0	0	N/A
ESH2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.03/06/2012	1,342.5000	.03/08/2012	1,352.8000	Closing Purchase.	(25,750)	(25,750)	0	0	N/A
ESH2	(500)	(25,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	1,257.4000	.03/08/2012	1,352.8000	Closing Purchase.	(2,385,000)	(2,385,000)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESH2	(800)	(40,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	1,257.4000	.03/08/2012	1,352.8000	Closing Purchase.	(3,816,000)	(3,816,000)	0	0	N/A
ESH2	(800)	(40,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	1,257.4000	.03/08/2012	1,352.8000	Closing Purchase.	(3,816,000)	(3,816,000)	0	0	N/A
ESH2	(419)	(20,950)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.12/30/2011	1,257.4000	.03/08/2012	1,352.8000	Closing Purchase.	(1,998,630)	(1,998,630)	0	0	N/A
ESH2	(150)	(7,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.03/06/2012	1,342.5000	.03/08/2012	1,352.8000	Closing Purchase.	(77,250)	(77,250)	0	0	N/A
ESH2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.03/07/2012	1,352.0000	.03/08/2012	1,352.8000	Closing Purchase.	(2,000)	(2,000)	0	0	N/A
ESM2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/08/2012	1,360.2500	Closing Purchase.	(26,500)	(26,500)	0	0	N/A
ESM2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/08/2012	1,360.2500	Closing Purchase.	(33,125)	(33,125)	0	0	N/A
ESM2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/08/2012	1,360.2500	Closing Purchase.	(66,250)	(66,250)	0	0	N/A
ESH2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.02/27/2012	1,367.0000	.03/09/2012	1,366.4000	Closing Purchase.	3,000	3,000	0	0	N/A
ESH2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/16/2012	CME	.03/08/2012	1,365.2500	.03/09/2012	1,366.4000	Closing Purchase.	(1,725)	(1,725)	0	0	N/A
ESM2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/13/2012	1,391.2500	Closing Purchase.	(44,250)	(44,250)	0	0	N/A
ESM2	(150)	(7,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/13/2012	1,391.0000	Closing Purchase.	(330,000)	(330,000)	0	0	N/A
ESM2	(70)	(3,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/14/2012	1,388.5000	Closing Purchase.	(145,250)	(145,250)	0	0	N/A
ESM2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/14/2012	1,388.5000	Closing Purchase.	(207,500)	(207,500)	0	0	N/A
ESM2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/15/2012	1,396.0000	Closing Purchase.	(122,500)	(122,500)	0	0	N/A
ESM2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/19/2012	1,403.0000	Closing Purchase.	(56,000)	(56,000)	0	0	N/A
ESM2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/19/2012	1,403.0000	Closing Purchase.	(140,000)	(140,000)	0	0	N/A
ESM2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/19/2012	1,403.0000	Closing Purchase.	(280,000)	(280,000)	0	0	N/A
ESM2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/19/2012	1,403.0000	Closing Purchase.	(140,000)	(140,000)	0	0	N/A
ESM2	(60)	(3,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/26/2012	1,414.2500	Closing Purchase.	(201,750)	(201,750)	0	0	N/A
ESM2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/08/2012	1,347.0000	.03/26/2012	1,414.2500	Closing Purchase.	(336,250)	(336,250)	0	0	N/A
ESM2	(13)	(650)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/09/2012	1,360.6000	.04/03/2012	1,403.0000	Closing Purchase.	(27,560)	(27,560)	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.06/15/2012	CME	.03/09/2012	1,360.6000	.04/09/2012	1,377.7500	Closing Purchase.	(8,575)	(8,575)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESM2	(90)	(4,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/10/2012	1,358.0000	Closing Purchase.	(49,500)	(49,500)	0	0	N/A
ESM2	(270)	(13,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/10/2012	1,358.0000	Closing Purchase.	(148,500)	(148,500)	0	0	N/A
ESM2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/10/2012	1,358.0000	Closing Purchase.	(16,500)	(16,500)	0	0	N/A
ESM2	(200)	(10,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/10/2012	1,358.0000	Closing Purchase.	(110,000)	(110,000)	0	0	N/A
ESM2	(75)	(3,750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/09/2012	1,360.6000	04/10/2012	1,357.7500	Closing Purchase.	10,688	10,688	0	0	N/A
ESM2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/11/2012	1,364.0000	Closing Purchase.	(17,000)	(17,000)	0	0	N/A
ESM2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/11/2012	1,364.0000	Closing Purchase.	(85,000)	(85,000)	0	0	N/A
ESM2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/12/2012	1,385.7500	Closing Purchase.	(38,750)	(38,750)	0	0	N/A
ESM2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/12/2012	1,385.7500	Closing Purchase.	(193,750)	(193,750)	0	0	N/A
ESM2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/09/2012	1,360.6000	04/12/2012	1,385.7500	Closing Purchase.	(25,150)	(25,150)	0	0	N/A
ESM2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/13/2012	1,366.7500	Closing Purchase.	(19,750)	(19,750)	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/17/2012	1,384.5000	Closing Purchase.	(18,750)	(18,750)	0	0	N/A
ESM2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/17/2012	1,384.5000	Closing Purchase.	(56,250)	(56,250)	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/25/2012	1,387.2500	Closing Purchase.	(20,125)	(20,125)	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/25/2012	1,387.5000	Closing Purchase.	(20,250)	(20,250)	0	0	N/A
ESM2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/25/2012	1,387.2500	Closing Purchase.	(201,250)	(201,250)	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/26/2012	1,395.0000	Closing Purchase.	(24,000)	(24,000)	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/27/2012	1,399.5000	Closing Purchase.	(26,250)	(26,250)	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	04/30/2012	1,393.2500	Closing Purchase.	(23,125)	(23,125)	0	0	N/A
ESM2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	05/07/2012	1,367.5000	Closing Purchase.	(15,375)	(15,375)	0	0	N/A
ESM2	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/09/2012	1,360.6000	05/08/2012	1,360.0000	Closing Purchase.	150	150	0	0	N/A
ESM2	(7)	(350)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/09/2012	1,360.6000	05/11/2012	1,350.0000	Closing Purchase.	3,710	3,710	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESM2	(8)	(400)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/14/2012	1,388.7500	05/11/2012	1,350.0000	Closing Purchase.	15,500	15,500	0	0	N/A
ESM2	(2)	(100)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/14/2012	1,388.7500	05/16/2012	1,323.0000	Closing Purchase.	6,575	6,575	0	0	N/A
ESM2	(13)	(650)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/27/2012	1,406.5000	05/16/2012	1,323.0000	Closing Purchase.	54,275	54,275	0	0	N/A
ESM2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/27/2012	1,406.5000	05/21/2012	1,312.0000	Closing Purchase.	141,750	141,750	0	0	N/A
ESM2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	05/22/2012	1,318.7500	Closing Purchase.	28,250	28,250	0	0	N/A
ESM2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	05/22/2012	1,315.5000	Closing Purchase.	31,500	31,500	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/27/2012	1,406.5000	05/23/2012	1,315.0000	Closing Purchase.	45,750	45,750	0	0	N/A
ESM2	(27)	(1,350)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/27/2012	1,406.5000	06/01/2012	1,278.5000	Closing Purchase.	172,800	172,800	0	0	N/A
ESM2	(8)	(400)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	1,392.2500	06/01/2012	1,278.5000	Closing Purchase.	45,500	45,500	0	0	N/A
ESM2	(2)	(100)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	1,392.2500	06/05/2012	1,283.7500	Closing Purchase.	10,850	10,850	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/13/2012	1,366.7500	06/05/2012	1,283.7500	Closing Purchase.	41,500	41,500	0	0	N/A
ESM2	(13)	(650)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/16/2012	1,364.0000	06/05/2012	1,283.7500	Closing Purchase.	52,163	52,163	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	06/06/2012	1,315.0000	Closing Purchase.	16,000	16,000	0	0	N/A
ESM2	(120)	(6,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	06/06/2012	1,315.0000	Closing Purchase.	192,000	192,000	0	0	N/A
ESM2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	06/06/2012	1,315.0000	Closing Purchase.	48,000	48,000	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	06/07/2012	1,313.0000	Closing Purchase.	17,000	17,000	0	0	N/A
ESM2	(305)	(15,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	06/11/2012	1,328.7000	Closing Purchase.	279,075	279,075	0	0	N/A
ESM2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	1,392.5000	06/11/2012	1,328.7000	Closing Purchase.	95,700	95,700	0	0	N/A
ESM2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	1,393.7500	06/11/2012	1,328.7000	Closing Purchase.	81,313	81,313	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/13/2012	1,366.7500	06/11/2012	1,328.7000	Closing Purchase.	19,025	19,025	0	0	N/A
ESM2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/23/2012	1,362.7500	06/11/2012	1,328.7000	Closing Purchase.	34,050	34,050	0	0	N/A
ESM2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/03/2012	1,389.2500	06/11/2012	1,328.7000	Closing Purchase.	45,413	45,413	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESM2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/04/2012	1,367.5000	06/11/2012	1,328.7000	Closing Purchase.	48,500	48,500	0	0	N/A
ESM2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/14/2012	1,344.5000	06/11/2012	1,328.7000	Closing Purchase.	11,850	11,850	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/15/2012	1,328.2500	06/11/2012	1,328.7000	Closing Purchase.	(225)	(225)	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/16/2012	1,322.0000	06/11/2012	1,328.7000	Closing Purchase.	(3,350)	(3,350)	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/17/2012	1,301.5000	06/11/2012	1,328.7000	Closing Purchase.	(13,600)	(13,600)	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/18/2012	1,292.0000	06/11/2012	1,328.7000	Closing Purchase.	(18,350)	(18,350)	0	0	N/A
ESM2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/30/2012	1,313.7500	06/11/2012	1,328.7000	Closing Purchase.	(11,213)	(11,213)	0	0	N/A
ESM2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	06/01/2012	1,278.5000	06/11/2012	1,328.7000	Closing Purchase.	(62,750)	(62,750)	0	0	N/A
ESM2	(571)	(28,550)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	06/11/2012	1,328.7000	Closing Purchase.	522,465	522,465	0	0	N/A
ESM2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/22/2012	1,388.5000	06/11/2012	1,328.7000	Closing Purchase.	119,600	119,600	0	0	N/A
ESM2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/27/2012	1,406.0000	06/11/2012	1,328.7000	Closing Purchase.	77,300	77,300	0	0	N/A
ESM2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/29/2012	1,398.0000	06/11/2012	1,328.7000	Closing Purchase.	173,250	173,250	0	0	N/A
ESM2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	1,392.5000	06/11/2012	1,328.7000	Closing Purchase.	127,600	127,600	0	0	N/A
ESM2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/04/2012	1,393.7500	06/11/2012	1,328.7000	Closing Purchase.	97,575	97,575	0	0	N/A
ESM2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/17/2012	1,378.7500	06/11/2012	1,328.7000	Closing Purchase.	75,075	75,075	0	0	N/A
ESM2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/07/2012	1,367.5000	06/11/2012	1,328.7000	Closing Purchase.	29,100	29,100	0	0	N/A
ESM2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/08/2012	1,352.5000	06/11/2012	1,328.7000	Closing Purchase.	35,700	35,700	0	0	N/A
ESM2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/18/2012	1,292.0000	06/11/2012	1,328.7000	Closing Purchase.	(36,700)	(36,700)	0	0	N/A
ESM2	(35)	(1,750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/21/2012	1,312.0000	06/11/2012	1,328.7000	Closing Purchase.	(29,225)	(29,225)	0	0	N/A
ESM2	(60)	(3,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/30/2012	1,312.7500	06/11/2012	1,328.7000	Closing Purchase.	(47,850)	(47,850)	0	0	N/A
ESM2	(770)	(38,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	06/11/2012	1,328.7000	Closing Purchase.	704,550	704,550	0	0	N/A
ESM2	(230)	(11,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	06/11/2012	1,328.7000	Closing Purchase.	210,450	210,450	0	0	N/A
ESM2	(389)	(19,450)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,347.0000	06/11/2012	1,328.7000	Closing Purchase.	355,935	355,935	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESM2	(150)	(7,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/22/2012	1,388.5000	06/11/2012	1,328.7000	Closing Purchase.	448,500	448,500	0	0	N/A
ESM2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/29/2012	1,398.0000	06/11/2012	1,328.7000	Closing Purchase.	346,500	346,500	0	0	N/A
ESM2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/05/2012	1,393.7500	06/11/2012	1,328.7000	Closing Purchase.	162,625	162,625	0	0	N/A
ESM2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/16/2012	1,364.0000	06/11/2012	1,328.7000	Closing Purchase.	176,500	176,500	0	0	N/A
ESM2	(80)	(4,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/23/2012	1,362.7500	06/11/2012	1,328.7000	Closing Purchase.	136,200	136,200	0	0	N/A
ESM2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/04/2012	1,367.5000	06/11/2012	1,328.7000	Closing Purchase.	194,000	194,000	0	0	N/A
ESM2	(31)	(1,550)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/08/2012	1,352.5000	06/11/2012	1,328.7000	Closing Purchase.	36,890	36,890	0	0	N/A
ESM2	(49)	(2,450)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/08/2012	1,352.5000	06/11/2012	1,328.7000	Closing Purchase.	58,310	58,310	0	0	N/A
ESM2	(125)	(6,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/14/2012	1,344.5000	06/11/2012	1,328.7000	Closing Purchase.	98,750	98,750	0	0	N/A
ESM2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/16/2012	1,322.5000	06/11/2012	1,328.7000	Closing Purchase.	(9,300)	(9,300)	0	0	N/A
ESM2	(225)	(11,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/17/2012	1,301.0000	06/11/2012	1,328.7000	Closing Purchase.	(311,625)	(311,625)	0	0	N/A
ESM2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/31/2012	1,311.7500	06/11/2012	1,328.7000	Closing Purchase.	(42,375)	(42,375)	0	0	N/A
ESM2	(150)	(7,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	06/01/2012	1,278.5000	06/11/2012	1,328.7000	Closing Purchase.	(376,500)	(376,500)	0	0	N/A
ESM2	(37)	(1,850)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/16/2012	1,364.0000	06/11/2012	1,328.7000	Closing Purchase.	65,305	65,305	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/23/2012	1,362.7500	06/11/2012	1,328.7000	Closing Purchase.	17,025	17,025	0	0	N/A
ESM2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	04/30/2012	1,393.2500	06/11/2012	1,328.7000	Closing Purchase.	32,275	32,275	0	0	N/A
ESM2	(110)	(5,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/07/2012	1,365.2500	06/11/2012	1,328.7000	Closing Purchase.	201,025	201,025	0	0	N/A
ESM2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/14/2012	1,344.5000	06/11/2012	1,328.7000	Closing Purchase.	11,850	11,850	0	0	N/A
ESM2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/25/2012	1,315.5000	06/11/2012	1,328.7000	Closing Purchase.	(9,900)	(9,900)	0	0	N/A
ESM2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	05/30/2012	1,313.7500	06/11/2012	1,328.7000	Closing Purchase.	(29,900)	(29,900)	0	0	N/A
ESM2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	06/06/2012	1,315.0000	06/11/2012	1,328.7000	Closing Purchase.	(10,275)	(10,275)	0	0	N/A
ESU2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	06/13/2012	1,309.0000	Closing Purchase.	32,500	32,500	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESU2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.06/15/2012	1,332.0000	Closing Purchase.	(5,000)	(5,000)	0	0	N/A
ESU2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.06/19/2012	1,351.0000	Closing Purchase.	(14,500)	(14,500)	0	0	N/A
ESU2	(60)	(3,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.06/19/2012	1,351.7500	Closing Purchase.	(89,250)	(89,250)	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.06/20/2012	1,351.0000	Closing Purchase.	(29,000)	(29,000)	0	0	N/A
ESU2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.06/25/2012	1,309.5000	Closing Purchase.	62,500	62,500	0	0	N/A
ESU2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.06/28/2012	1,321.7500	Closing Purchase.	500	500	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.06/29/2012	1,357.5000	Closing Purchase.	(35,500)	(35,500)	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.06/29/2012	1,357.5000	Closing Purchase.	(35,500)	(35,500)	0	0	N/A
ESU2	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.06/29/2012	1,357.5000	Closing Purchase.	(8,875)	(8,875)	0	0	N/A
ESU2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.07/02/2012	1,359.0000	Closing Purchase.	(18,500)	(18,500)	0	0	N/A
ESU2	(60)	(3,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.07/02/2012	1,359.0000	Closing Purchase.	(111,000)	(111,000)	0	0	N/A
ESU2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.07/03/2012	1,368.5000	Closing Purchase.	(23,250)	(23,250)	0	0	N/A
ESU2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.07/03/2012	1,367.7500	Closing Purchase.	(22,875)	(22,875)	0	0	N/A
ESU2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.07/03/2012	1,368.5000	Closing Purchase.	(116,250)	(116,250)	0	0	N/A
ESU2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.07/13/2012	1,352.0000	Closing Purchase.	(37,500)	(37,500)	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.07/13/2012	1,352.0000	Closing Purchase.	(30,000)	(30,000)	0	0	N/A
ESU2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.07/18/2012	1,366.5000	Closing Purchase.	(33,375)	(33,375)	0	0	N/A
ESU2	(60)	(3,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.07/18/2012	1,366.5000	Closing Purchase.	(133,500)	(133,500)	0	0	N/A
ESU2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.07/26/2012	1,354.7500	Closing Purchase.	(16,375)	(16,375)	0	0	N/A
ESU2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.07/26/2012	1,354.7500	Closing Purchase.	(40,938)	(40,938)	0	0	N/A
ESU2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.07/27/2012	1,382.0000	Closing Purchase.	(75,000)	(75,000)	0	0	N/A
ESU2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.06/11/2012	1,322.0000	.07/27/2012	1,382.0000	Closing Purchase.	(300,000)	(300,000)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESU2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	07/27/2012	1,382.0000	Closing Purchase.	(120,000)	(120,000)	0	0	N/A
ESU2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	07/30/2012	1,377.7500	Closing Purchase.	(83,625)	(83,625)	0	0	N/A
ESU2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	08/03/2012	1,388.5000	Closing Purchase.	(133,000)	(133,000)	0	0	N/A
ESU2	(125)	(6,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	08/03/2012	1,388.5000	Closing Purchase.	(415,625)	(415,625)	0	0	N/A
ESU2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	08/03/2012	1,388.5000	Closing Purchase.	(33,250)	(33,250)	0	0	N/A
ESU2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	08/06/2012	1,394.0000	Closing Purchase.	(54,000)	(54,000)	0	0	N/A
ESU2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	08/07/2012	1,397.2500	Closing Purchase.	(188,125)	(188,125)	0	0	N/A
ESU2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	08/09/2012	1,400.5000	Closing Purchase.	(39,250)	(39,250)	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	08/14/2012	1,399.5000	Closing Purchase.	(77,500)	(77,500)	0	0	N/A
ESU2	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	08/16/2012	1,412.5000	Closing Purchase.	(22,625)	(22,625)	0	0	N/A
ESU2	(22)	(1,100)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	08/16/2012	1,412.5000	Closing Purchase.	(99,550)	(99,550)	0	0	N/A
ESU2	(8)	(400)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/13/2012	1,309.0000	08/16/2012	1,412.5000	Closing Purchase.	(41,400)	(41,400)	0	0	N/A
ESU2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	08/21/2012	1,423.0000	Closing Purchase.	(50,500)	(50,500)	0	0	N/A
ESU2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	08/21/2012	1,424.0000	Closing Purchase.	(255,000)	(255,000)	0	0	N/A
ESU2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	09/06/2012	1,431.0000	Closing Purchase.	(163,500)	(163,500)	0	0	N/A
ESU2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	09/06/2012	1,431.0000	Closing Purchase.	(218,000)	(218,000)	0	0	N/A
ESU2	(55)	(2,750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/13/2012	1,309.0000	09/06/2012	1,431.0000	Closing Purchase.	(335,500)	(335,500)	0	0	N/A
ESU2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	09/07/2012	1,438.5000	Closing Purchase.	(174,750)	(174,750)	0	0	N/A
ESU2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/13/2012	1,309.0000	09/07/2012	1,438.5000	Closing Purchase.	(259,000)	(259,000)	0	0	N/A
ESU2	(7)	(350)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/13/2012	1,309.0000	09/10/2012	1,430.0000	Closing Purchase.	(42,350)	(42,350)	0	0	N/A
ESU2	(13)	(650)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/19/2012	1,350.7500	09/10/2012	1,430.0000	Closing Purchase.	(51,513)	(51,513)	0	0	N/A
ESU2	(260)	(13,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	09/12/2012	1,436.5000	Closing Purchase.	(1,488,500)	(1,488,500)	0	0	N/A
ESU2	(250)	(12,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	09/12/2012	1,440.0000	Closing Purchase.	(1,475,000)	(1,475,000)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESU2	(300)	(15,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	09/12/2012	1,436.5000	Closing Purchase.	(1,717,500)	(1,717,500)	0	0	N/A
ESU2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	09/12/2012	1,440.0000	Closing Purchase.	(147,500)	(147,500)	0	0	N/A
ESU2	(225)	(11,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	09/12/2012	1,440.0000	Closing Purchase.	(1,327,500)	(1,327,500)	0	0	N/A
ESU2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/19/2012	1,350.7500	09/12/2012	1,440.0000	Closing Purchase.	(133,875)	(133,875)	0	0	N/A
ESU2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	09/13/2012	1,459.0000	Closing Purchase.	(205,500)	(205,500)	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/19/2012	1,350.7500	09/13/2012	1,458.7500	Closing Purchase.	(108,000)	(108,000)	0	0	N/A
ESU2	(7)	(350)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/19/2012	1,350.7500	09/13/2012	1,458.5000	Closing Purchase.	(37,713)	(37,713)	0	0	N/A
ESU2	(13)	(650)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/21/2012	1,318.0000	09/13/2012	1,458.5000	Closing Purchase.	(91,325)	(91,325)	0	0	N/A
ESU2	(285)	(14,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	09/14/2012	1,457.3000	Closing Purchase.	(1,928,025)	(1,928,025)	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/25/2012	1,305.5000	09/14/2012	1,457.3000	Closing Purchase.	(151,800)	(151,800)	0	0	N/A
ESU2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/23/2012	1,344.5000	09/14/2012	1,457.3000	Closing Purchase.	(141,000)	(141,000)	0	0	N/A
ESU2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	1,410.0000	09/14/2012	1,457.3000	Closing Purchase.	(35,475)	(35,475)	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/30/2012	1,396.5000	09/14/2012	1,457.3000	Closing Purchase.	(60,800)	(60,800)	0	0	N/A
ESU2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	09/12/2012	1,434.2500	09/14/2012	1,457.3000	Closing Purchase.	(34,575)	(34,575)	0	0	N/A
ESU2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	09/12/2012	1,435.2500	09/14/2012	1,457.3000	Closing Purchase.	(33,075)	(33,075)	0	0	N/A
ESU2	(316)	(15,800)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	09/14/2012	1,457.3000	Closing Purchase.	(2,137,740)	(2,137,740)	0	0	N/A
ESU2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/19/2012	1,350.7500	09/14/2012	1,457.3000	Closing Purchase.	(159,825)	(159,825)	0	0	N/A
ESU2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/28/2012	1,407.5000	09/14/2012	1,457.3000	Closing Purchase.	(99,600)	(99,600)	0	0	N/A
ESU2	(745)	(37,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	09/14/2012	1,457.3000	Closing Purchase.	(5,039,925)	(5,039,925)	0	0	N/A
ESU2	(629)	(31,450)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	1,322.0000	09/14/2012	1,457.3000	Closing Purchase.	(4,255,185)	(4,255,185)	0	0	N/A
ESU2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/27/2012	1,321.5000	09/14/2012	1,457.3000	Closing Purchase.	(679,000)	(679,000)	0	0	N/A
ESU2	(80)	(4,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/23/2012	1,344.5000	09/14/2012	1,457.3000	Closing Purchase.	(451,200)	(451,200)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESU2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/24/2012	1,331.5000	09/14/2012	1,457.3000	Closing Purchase.	(314,500)	(314,500)	0	0	N/A
ESU2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/15/2012	1,403.5000	09/14/2012	1,457.3000	Closing Purchase.	(107,600)	(107,600)	0	0	N/A
ESU2	(160)	(8,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	09/14/2012	1,457.3000	09/14/2012	1,466.0000	Closing Purchase.	(69,600)	(69,600)	0	0	N/A
ESU2	(7)	(350)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/21/2012	1,318.0000	09/14/2012	1,457.3000	Closing Purchase.	(48,755)	(48,755)	0	0	N/A
ESU2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/27/2012	1,327.0000	09/14/2012	1,457.3000	Closing Purchase.	(65,150)	(65,150)	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/05/2012	1,361.5000	09/14/2012	1,457.3000	Closing Purchase.	(95,800)	(95,800)	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/06/2012	1,350.2500	09/14/2012	1,457.3000	Closing Purchase.	(107,050)	(107,050)	0	0	N/A
ESU2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/09/2012	1,348.5000	09/14/2012	1,457.3000	Closing Purchase.	(136,000)	(136,000)	0	0	N/A
ESU2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/16/2012	1,351.5000	09/14/2012	1,457.3000	Closing Purchase.	(79,350)	(79,350)	0	0	N/A
ESU2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/17/2012	1,359.0000	09/14/2012	1,457.3000	Closing Purchase.	(73,725)	(73,725)	0	0	N/A
ESU2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/20/2012	1,357.7500	09/14/2012	1,457.3000	Closing Purchase.	(199,100)	(199,100)	0	0	N/A
ESU2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/23/2012	1,342.7500	09/14/2012	1,457.3000	Closing Purchase.	(171,825)	(171,825)	0	0	N/A
ESU2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	07/31/2012	1,371.7500	09/14/2012	1,457.3000	Closing Purchase.	(171,100)	(171,100)	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/10/2012	1,398.0000	09/14/2012	1,457.3000	Closing Purchase.	(59,300)	(59,300)	0	0	N/A
ESU2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/14/2012	1,401.0000	09/14/2012	1,457.3000	Closing Purchase.	(28,150)	(28,150)	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/21/2012	1,410.7500	09/14/2012	1,457.3000	Closing Purchase.	(46,550)	(46,550)	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/22/2012	1,410.0000	09/14/2012	1,457.3000	Closing Purchase.	(47,300)	(47,300)	0	0	N/A
ESU2	(35)	(1,750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/23/2012	1,400.0000	09/14/2012	1,457.3000	Closing Purchase.	(100,275)	(100,275)	0	0	N/A
ESU2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/28/2012	1,407.5000	09/14/2012	1,457.3000	Closing Purchase.	(49,800)	(49,800)	0	0	N/A
ESU2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/30/2012	1,396.5000	09/14/2012	1,457.3000	Closing Purchase.	(121,600)	(121,600)	0	0	N/A
ESU2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/31/2012	1,404.0000	09/14/2012	1,457.3000	Closing Purchase.	(39,975)	(39,975)	0	0	N/A
ESU2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	08/31/2012	1,408.0000	09/14/2012	1,457.3000	Closing Purchase.	(36,975)	(36,975)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESU2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.09/21/2012	CME	.09/11/2012	1,433.5000	.09/14/2012	1,457.3000	Closing Purchase.	(59,500)	(59,500)	0	0	N/A
ESZ2	(90)	(4,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.09/14/2012	1,459.2500	Closing Purchase.	(39,375)	(39,375)	0	0	N/A
ESZ2	(160)	(8,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.09/14/2012	1,450.5000	Closing Purchase.	0	0	0	0	N/A
ESZ2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.09/14/2012	1,458.7500	Closing Purchase.	(41,250)	(41,250)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.09/19/2012	1,456.7500	Closing Purchase.	(3,125)	(3,125)	0	0	N/A
ESZ2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.09/21/2012	1,451.5000	Closing Purchase.	(1,500)	(1,500)	0	0	N/A
ESZ2	(60)	(3,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.09/27/2012	1,441.0000	Closing Purchase.	28,500	28,500	0	0	N/A
ESZ2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.10/04/2012	1,456.0000	Closing Purchase.	(8,250)	(8,250)	0	0	N/A
ESZ2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.10/04/2012	1,456.0000	Closing Purchase.	(11,000)	(11,000)	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.10/04/2012	1,456.0000	Closing Purchase.	(13,750)	(13,750)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.10/05/2012	1,455.0000	Closing Purchase.	(2,250)	(2,250)	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.10/05/2012	1,455.0000	Closing Purchase.	(11,250)	(11,250)	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.10/05/2012	1,455.0000	Closing Purchase.	(11,250)	(11,250)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.10/16/2012	1,450.2500	Closing Purchase.	125	125	0	0	N/A
ESZ2	(70)	(3,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.10/16/2012	1,450.2500	Closing Purchase.	875	875	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.10/17/2012	1,455.5000	Closing Purchase.	(2,500)	(2,500)	0	0	N/A
ESZ2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.10/17/2012	1,455.5000	Closing Purchase.	(7,500)	(7,500)	0	0	N/A
ESZ2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.10/17/2012	1,455.5000	Closing Purchase.	(25,000)	(25,000)	0	0	N/A
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.10/17/2012	1,455.5000	Closing Purchase.	(5,000)	(5,000)	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.10/25/2012	1,409.0000	Closing Purchase.	103,750	103,750	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/06/2012	1,424.2500	Closing Purchase.	13,125	13,125	0	0	N/A
ESZ2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/09/2012	1,376.5000	Closing Purchase.	111,000	111,000	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/09/2012	1,378.5000	Closing Purchase.	36,000	36,000	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/19/2012	1,384.0000	Closing Purchase.	66,500	66,500	0	0	N/A
ESZ2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/19/2012	1,384.0000	Closing Purchase.	99,750	99,750	0	0	N/A
ESZ2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/19/2012	1,384.0000	Closing Purchase.	49,875	49,875	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/20/2012	1,382.5000	Closing Purchase.	34,000	34,000	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/20/2012	1,382.0000	Closing Purchase.	34,250	34,250	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/20/2012	1,382.5000	Closing Purchase.	170,000	170,000	0	0	N/A
ESZ2	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/20/2012	1,386.2500	Closing Purchase.	16,063	16,063	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/21/2012	1,388.5000	Closing Purchase.	31,000	31,000	0	0	N/A
ESZ2	(7)	(350)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/21/2012	1,388.5000	Closing Purchase.	21,700	21,700	0	0	N/A
ESZ2	(13)	(650)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/18/2012	1,453.5000	.11/21/2012	1,388.5000	Closing Purchase.	42,250	42,250	0	0	N/A
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/23/2012	1,406.0000	Closing Purchase.	44,500	44,500	0	0	N/A
ESZ2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/23/2012	1,405.0000	Closing Purchase.	56,875	56,875	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/23/2012	1,404.7500	Closing Purchase.	22,875	22,875	0	0	N/A
ESZ2	(80)	(4,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/23/2012	1,405.0000	Closing Purchase.	182,000	182,000	0	0	N/A
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/23/2012	1,405.2500	Closing Purchase.	45,250	45,250	0	0	N/A
ESZ2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/18/2012	1,453.5000	.11/23/2012	1,406.0000	Closing Purchase.	35,625	35,625	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/18/2012	1,453.5000	.11/23/2012	1,405.0000	Closing Purchase.	24,250	24,250	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.11/29/2012	1,415.5000	Closing Purchase.	17,500	17,500	0	0	N/A
ESZ2	(12)	(600)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/18/2012	1,453.5000	.11/29/2012	1,416.2500	Closing Purchase.	22,350	22,350	0	0	N/A
ESZ2	(8)	(400)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/19/2012	1,453.2500	.11/29/2012	1,416.2500	Closing Purchase.	14,800	14,800	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.12/03/2012	1,407.7500	Closing Purchase.	21,375	21,375	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.12/11/2012	1,430.5000	Closing Purchase.	10,000	10,000	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.12/11/2012	1,430.5000	Closing Purchase.	10,000	10,000	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.12/11/2012	1,430.5000	Closing Purchase.	50,000	50,000	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/19/2012	1,453.2500	.12/11/2012	1,430.5000	Closing Purchase.	11,375	11,375	0	0	N/A
ESH3	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/12/2012	1,425.3500	Closing Purchase.	0	0	0	0	N/A
ESH3	(70)	(3,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/12/2012	1,425.3500	Closing Purchase.	0	0	0	0	N/A
ESH3	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/12/2012	1,425.3500	Closing Purchase.	0	0	0	0	N/A
ESZ2	(365)	(18,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.12/12/2012	1,431.5000	Closing Purchase.	346,750	346,750	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/26/2012	1,427.0000	.12/12/2012	1,431.5000	Closing Purchase.	(2,250)	(2,250)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.10/19/2012	1,428.0000	.12/12/2012	1,431.5000	Closing Purchase.	(1,750)	(1,750)	0	0	N/A
ESZ2	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.10/23/2012	1,411.0000	.12/12/2012	1,431.5000	Closing Purchase.	(5,125)	(5,125)	0	0	N/A
ESZ2	(11)	(550)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.10/23/2012	1,407.5000	.12/12/2012	1,431.5000	Closing Purchase.	(13,200)	(13,200)	0	0	N/A
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/08/2012	1,373.5000	.12/12/2012	1,431.5000	Closing Purchase.	(58,000)	(58,000)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/12/2012	1,377.5000	.12/12/2012	1,431.5000	Closing Purchase.	(27,000)	(27,000)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/14/2012	1,353.5000	.12/12/2012	1,431.5000	Closing Purchase.	(39,000)	(39,000)	0	0	N/A
ESZ2	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/15/2012	1,351.5000	.12/12/2012	1,431.5000	Closing Purchase.	(20,000)	(20,000)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/16/2012	1,358.0000	.12/12/2012	1,431.5000	Closing Purchase.	(36,750)	(36,750)	0	0	N/A
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.12/12/2012	1,427.0000	Closing Purchase.	23,500	23,500	0	0	N/A
ESZ2	(51)	(2,550)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/14/2012	1,450.5000	.12/12/2012	1,431.5000	Closing Purchase.	48,450	48,450	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/17/2012	1,454.5000	.12/12/2012	1,431.5000	Closing Purchase.	57,500	57,500	0	0	N/A
ESZ2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/18/2012	1,453.5000	.12/12/2012	1,431.5000	Closing Purchase.	33,000	33,000	0	0	N/A
ESZ2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/20/2012	1,454.0000	.12/12/2012	1,431.5000	Closing Purchase.	45,000	45,000	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.09/24/2012	1,452.0000	.12/12/2012	1,431.5000	Closing Purchase.	10,250	10,250	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/25/2012	1,438.0000	12/12/2012	1,431.5000	Closing Purchase.	6,500	6,500	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/26/2012	1,427.0000	12/12/2012	1,431.5000	Closing Purchase.	(2,250)	(2,250)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/09/2012	1,436.2500	12/12/2012	1,431.5000	Closing Purchase.	2,375	2,375	0	0	N/A
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/10/2012	1,427.0000	12/12/2012	1,431.5000	Closing Purchase.	(4,500)	(4,500)	0	0	N/A
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/12/2012	1,423.2500	12/12/2012	1,431.5000	Closing Purchase.	(8,250)	(8,250)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/19/2012	1,430.0000	12/12/2012	1,431.5000	Closing Purchase.	(750)	(750)	0	0	N/A
ESZ2	(5)	(250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/23/2012	1,410.2500	12/12/2012	1,431.5000	Closing Purchase.	(5,313)	(5,313)	0	0	N/A
ESZ2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/23/2012	1,408.0000	12/12/2012	1,431.5000	Closing Purchase.	(17,625)	(17,625)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/26/2012	1,409.0000	12/12/2012	1,431.5000	Closing Purchase.	(11,250)	(11,250)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/31/2012	1,402.5000	12/12/2012	1,431.5000	Closing Purchase.	(14,500)	(14,500)	0	0	N/A
ESZ2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/05/2012	1,410.5000	12/12/2012	1,431.5000	Closing Purchase.	(15,750)	(15,750)	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/07/2012	1,398.0000	12/12/2012	1,431.5000	Closing Purchase.	(83,750)	(83,750)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/08/2012	1,374.5000	12/12/2012	1,431.5000	Closing Purchase.	(28,500)	(28,500)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/14/2012	1,353.5000	12/12/2012	1,431.5000	Closing Purchase.	(39,000)	(39,000)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/16/2012	1,357.5000	12/12/2012	1,431.5000	Closing Purchase.	(37,000)	(37,000)	0	0	N/A
ESZ2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/27/2012	1,404.7500	12/12/2012	1,431.5000	Closing Purchase.	(33,438)	(33,438)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/28/2012	1,398.2500	12/12/2012	1,431.5000	Closing Purchase.	(16,625)	(16,625)	0	0	N/A
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	12/12/2012	1,431.5000	12/12/2012	1,431.5000	Closing Purchase.	0	0	0	0	N/A
ESZ2	(1,000)	(50,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/14/2012	1,450.5000	12/12/2012	1,431.5000	Closing Purchase.	950,000	950,000	0	0	N/A
ESZ2	(64)	(3,200)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/14/2012	1,450.5000	12/12/2012	1,431.5000	Closing Purchase.	60,800	60,800	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/18/2012	1,453.5000	12/12/2012	1,431.5000	Closing Purchase.	55,000	55,000	0	0	N/A
ESZ2	(70)	(3,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/25/2012	1,438.0000	12/12/2012	1,431.5000	Closing Purchase.	22,750	22,750	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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 Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESZ2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/26/2012	1,427.0000	12/12/2012	1,431.5000	Closing Purchase.	(22,500)	(22,500)	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/10/2012	1,427.0000	12/12/2012	1,431.5000	Closing Purchase.	(11,250)	(11,250)	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/12/2012	1,423.2500	12/12/2012	1,431.5000	Closing Purchase.	(20,625)	(20,625)	0	0	N/A
ESZ2	(60)	(3,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/23/2012	1,409.0000	12/12/2012	1,431.5000	Closing Purchase.	(67,500)	(67,500)	0	0	N/A
ESZ2	(55)	(2,750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/23/2012	1,408.0000	12/12/2012	1,431.5000	Closing Purchase.	(64,625)	(64,625)	0	0	N/A
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/31/2012	1,402.5000	12/12/2012	1,431.5000	Closing Purchase.	(29,000)	(29,000)	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/05/2012	1,410.5000	12/12/2012	1,431.5000	Closing Purchase.	(52,500)	(52,500)	0	0	N/A
ESZ2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/07/2012	1,398.0000	12/12/2012	1,431.5000	Closing Purchase.	(167,500)	(167,500)	0	0	N/A
ESZ2	(70)	(3,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/08/2012	1,373.5000	12/12/2012	1,431.5000	Closing Purchase.	(203,000)	(203,000)	0	0	N/A
ESZ2	(15)	(750)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/13/2012	1,371.0000	12/12/2012	1,431.5000	Closing Purchase.	(45,375)	(45,375)	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/14/2012	1,353.5000	12/12/2012	1,431.5000	Closing Purchase.	(195,000)	(195,000)	0	0	N/A
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/15/2012	1,351.5000	12/12/2012	1,431.5000	Closing Purchase.	(80,000)	(80,000)	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	11/16/2012	1,357.5000	12/12/2012	1,431.5000	Closing Purchase.	(185,000)	(185,000)	0	0	N/A
ESZ2	(70)	(3,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	12/12/2012	1,431.5000	12/12/2012	1,427.0000	Closing Purchase.	15,750	15,750	0	0	N/A
ESZ2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/19/2012	1,453.2500	12/12/2012	1,427.0000	Closing Purchase.	52,500	52,500	0	0	N/A
ESZ2	(22)	(1,100)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/19/2012	1,453.2500	12/12/2012	1,431.5000	Closing Purchase.	23,925	23,925	0	0	N/A
ESZ2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/20/2012	1,454.0000	12/12/2012	1,431.5000	Closing Purchase.	45,042	45,042	0	0	N/A
ESZ2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/24/2012	1,452.0000	12/12/2012	1,431.5000	Closing Purchase.	30,750	30,750	0	0	N/A
ESZ2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/25/2012	1,438.0000	12/12/2012	1,431.5000	Closing Purchase.	9,750	9,750	0	0	N/A
ESZ2	(70)	(3,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/26/2012	1,427.0000	12/12/2012	1,431.5000	Closing Purchase.	(15,750)	(15,750)	0	0	N/A
ESZ2	(60)	(3,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/09/2012	1,436.2500	12/12/2012	1,431.5000	Closing Purchase.	14,250	14,250	0	0	N/A
ESZ2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/10/2012	1,427.0000	12/12/2012	1,431.5000	Closing Purchase.	(6,750)	(6,750)	0	0	N/A
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	10/12/2012	1,423.2500	12/12/2012	1,431.5000	Closing Purchase.	(8,250)	(8,250)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESZ2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.10/19/2012	1,426.0000	.12/12/2012	1,431.5000	Closing Purchase.	(11,000)	(11,000)	0	0	N/A
ESZ2	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.10/23/2012	1,409.5000	.12/12/2012	1,431.5000	Closing Purchase.	(55,000)	(55,000)	0	0	N/A
ESZ2	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.10/23/2012	1,407.5000	.12/12/2012	1,431.5000	Closing Purchase.	(24,000)	(24,000)	0	0	N/A
ESZ2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.10/26/2012	1,409.0000	.12/12/2012	1,431.5000	Closing Purchase.	(45,000)	(45,000)	0	0	N/A
ESZ2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.10/31/2012	1,402.5000	.12/12/2012	1,431.5000	Closing Purchase.	(43,500)	(43,500)	0	0	N/A
ESZ2	(10)	(500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/05/2012	1,410.2500	.12/12/2012	1,431.5000	Closing Purchase.	(10,625)	(10,625)	0	0	N/A
ESZ2	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/06/2012	1,418.7500	.12/12/2012	1,431.5000	Closing Purchase.	(19,125)	(19,125)	0	0	N/A
ESZ2	(70)	(3,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/07/2012	1,398.0000	.12/12/2012	1,431.5000	Closing Purchase.	(117,250)	(117,250)	0	0	N/A
ESZ2	(60)	(3,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/08/2012	1,374.5000	.12/12/2012	1,431.5000	Closing Purchase.	(171,000)	(171,000)	0	0	N/A
ESZ2	(100)	(5,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/27/2012	1,405.0000	.12/12/2012	1,431.5000	Closing Purchase.	(132,500)	(132,500)	0	0	N/A
ESZ2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/28/2012	1,398.2500	.12/12/2012	1,431.5000	Closing Purchase.	(41,563)	(41,563)	0	0	N/A
ESZ2	(25)	(1,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.11/28/2012	1,404.5000	.12/12/2012	1,431.5000	Closing Purchase.	(33,750)	(33,750)	0	0	N/A
ESZ2	(90)	(4,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.12/04/2012	1,407.7500	.12/12/2012	1,431.5000	Closing Purchase.	(106,875)	(106,875)	0	0	N/A
ESZ2	(110)	(5,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.12/06/2012	1,412.7500	.12/12/2012	1,431.5000	Closing Purchase.	(103,125)	(103,125)	0	0	N/A
ESZ2	(80)	(4,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.12/10/2012	1,419.5000	.12/12/2012	1,431.5000	Closing Purchase.	(48,000)	(48,000)	0	0	N/A
ESZ2	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.12/21/2012	CME	.12/12/2012	1,431.5000	.12/12/2012	1,431.5000	Closing Purchase.	0	0	0	0	N/A
ESH3	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/13/2012	1,413.7500	Closing Purchase.	17,400	17,400	0	0	N/A
ESH3	(27)	(1,350)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/17/2012	1,426.2500	Closing Purchase.	(1,215)	(1,215)	0	0	N/A
ESH3	(30)	(1,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/17/2012	1,418.5000	Closing Purchase.	10,275	10,275	0	0	N/A
ESH3	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/17/2012	1,426.2500	Closing Purchase.	(900)	(900)	0	0	N/A
ESH3	(40)	(2,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/17/2012	1,418.2500	Closing Purchase.	14,200	14,200	0	0	N/A
ESH3	(12)	(600)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/17/2012	1,426.7500	Closing Purchase.	(840)	(840)	0	0	N/A

SCHEDULE DB - PART B - SECTION 2

Futures 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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	Hedge Effectiveness at Inception and at Termination (a)
ESH3	(23)	(1,150)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/17/2012	1,426.7500	Closing Purchase.	(1,610)	(1,610)	0	0	N/A
ESH3	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/18/2012	1,441.7500	Closing Purchase.	(16,400)	(16,400)	0	0	N/A
ESH3	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/18/2012	1,441.7500	Closing Purchase.	(16,400)	(16,400)	0	0	N/A
ESH3	(50)	(2,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/18/2012	1,441.7500	Closing Purchase.	(41,000)	(41,000)	0	0	N/A
ESH3	(150)	(7,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/18/2012	1,441.7500	Closing Purchase.	(123,000)	(123,000)	0	0	N/A
ESH3	(20)	(1,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/19/2012	1,434.5000	Closing Purchase.	(9,150)	(9,150)	0	0	N/A
ESH3	(80)	(4,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	.03/15/2013	CME	.12/12/2012	1,425.3500	.12/31/2012	1,418.5000	Closing Purchase.	27,400	27,400	0	0	N/A
1349999. Total-Short Futures-Hedging Other														(233,917,870)	(233,917,870)	0	0	XXX
1389999. Total-Short Futures														(233,917,870)	(233,917,870)	0	0	XXX
1409999. Total-Hedging Other														(233,917,870)	(233,917,870)	0	0	XXX
1449999. TOTAL														(233,917,870)	(233,917,870)	0	0	XXX

Broker Name	Net Cash Deposits

NONE

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
Exchange Traded Derivatives											
0199999. Exchange Traded	XXX	XXX	XXX	7,502,766	(14,495,626)	7,502,766	7,502,766	(14,495,626)	7,502,766	(54,445,337)	7,502,766
NAIC 1 Designation											
BARCLAYS CAPITAL	Y	Y	0	3,075,923	0	3,075,923	3,075,923	0	3,075,923	0	0
SOCIETE GENERALE	Y	Y	0	2,114,648	0	2,114,648	2,114,648	0	2,114,648	0	0
JP MORGAN CHASE	Y	Y	0	1,267,340	0	1,267,340	1,267,340	0	1,267,340	0	0
DEUTSCHE BANK	Y	Y	0	103,056	0	103,056	103,056	0	103,056	0	0
BNP PARIBUS	Y	Y	0	1,312,456	0	1,312,456	1,312,456	0	1,312,456	0	0
CREDIT SUISSE	Y	Y	0	180,703	0	180,703	180,703	0	180,703	0	0
0299999. Total NAIC 1 Designation			0	8,054,126	0	8,054,126	8,054,126	0	8,054,126	0	0
0899999. Totals			0	15,556,892	(14,495,626)	15,556,892	15,556,892	(14,495,626)	15,556,892	(54,445,337)	7,502,766

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 Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	129,277,794	129,277,794	
7499999.	Total - Common Stocks - Money Market Mutual Funds			129,277,794	129,277,794	XXX
7599999.	Total - Common Stock			129,277,794	129,277,794	XXX
7699999.	Total - Preferred and Common Stock			129,277,794	129,277,794	XXX
9999999.	Totals			129,277,794	129,277,794	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....129,277,794 Book/Adjusted Carrying Value $.....129,277,794
2. Average balance for the year: Fair Value $.....152,346,762 Book/Adjusted Carrying Value $.....152,346,762
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....129,277,794 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned 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 Dates

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

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 *
Open Depositories							
US Bank	Cincinnati, OH		0.000	0	0	56,866,397	XXX
Goldman Sachs	New York, NY		0.000	0	0	62,099,357	XXX
Northern Trust	Chicago, IL		0.000	0	0	302,515	XXX
0199998. Deposits in 9 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	170,459	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	119,438,728	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	119,438,728	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	4,498	XXX
0599999. Total Cash		XXX	XXX	0	0	119,443,226	XXX

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

1. January	218,359,716	4. April	152,244,424	7. July	173,820,469	10. October	109,491,339
2. February	264,778,558	5. May	150,335,189	8. August	210,345,892	11. November	117,299,994
3. March	141,692,544	6. June	166,279,317	9. September	105,277,212	12. December	119,443,227

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	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	ST	State regulatory requirement	174,749	214,806	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	ST	State regulatory requirement	116,499	143,204	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	ST	State regulatory requirement	116,499	143,204	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	ST	State regulatory requirement	145,624	179,005	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	ST	State regulatory requirement	465,997	572,816	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	ST	State regulatory requirement	7,619,047	9,365,542	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	ST	State regulatory requirement	582,496	716,020	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	9,220,911	11,334,597	0	0
DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

2012 ALPHABETICAL INDEX
LIFE ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve Default Component	30	Schedule D – Part 3	E13
Asset Valuation Reserve Equity	32	Schedule D – Part 4	E14
Asset Valuation Reserve Replications (Synthetic) Assets	35	Schedule D – Part 5	E15
Asset Valuation Reserve	29	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends or Refunds	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	15	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1	16	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2	17	Schedule DB – Part D	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Verification	SI14
Exhibit of Life Insurance	25	Schedule DL – Part 1	E23
Exhibit of Net Investment Income	8	Schedule DL – Part 2	E24
Exhibit of Nonadmitted Assets	18	Schedule E – Part 1 – Cash	E25
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27	Schedule E – Part 2 – Cash Equivalents	E26
Five-Year Historical Data	22	Schedule E – Part 3 – Special Deposits	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	28	Schedule E – Verification Between Years	SI15
General Interrogatories	20	Schedule F	36
Jurat Page	1	Schedule H – Accident and Health Exhibit – Part 1	37
Liabilities, Surplus and Other Funds	3	Schedule H – Part 2, Part 3 and Part 4	38
Life Insurance (State Page)	24	Schedule H – Part 5 – Health Claims	39
Notes To Financial Statements	19	Schedule S – Part 1 – Section 1	40
Overflow Page For Write-ins	56	Schedule S – Part 1 – Section 2	41
Schedule A – Part 1	E01	Schedule S – Part 2	42
Schedule A – Part 2	E02	Schedule S – Part 3 – Section 1	43
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 2	44
Schedule A – Verification Between Years	SI02	Schedule S – Part 4	45
Schedule B – Part 1	E04	Schedule S – Part 5	46
Schedule B – Part 2	E05	Schedule S – Part 6	48
Schedule B – Part 3	E06	Schedule S – Part 7	49
Schedule B – Verification Between Years	SI02	Schedule T – Part 2 Interstate Compact	51
Schedule BA – Part 1	E07	Schedule T – Premiums and Annuity Considerations	50
Schedule BA – Part 2	E08	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	52
Schedule BA – Part 3	E09	Schedule Y – Part 1A – Detail of Insurance Holding Company System	53
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	54
Schedule D – Part 1	E10	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 1	SI05	Summary of Operations	4
Schedule D – Part 1A – Section 2	SI08	Supplemental Exhibits and Schedules Interrogatories	55