* 6 7 1 7 2 2 0 1 3 2 0 1 0 0 1 0 0 *

ANNUAL STATEMENT

For the Year Ended December 31, 2013

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

Thomas Abdo Barefield #	Executive Vice President, Distribution	Howard Charles Becker	Executive Vice President & CAO
Richard Jerome Bodner	Senior Vice President	Christopher Allen Carlson	Executive Vice President & CIO
Harry Douglas Cooke, III	Senior Vice President	John Andrew DelPozzo #	Senior Vice President
Anthony Gerard Esposito	Senior Vice President	Paul Gerard	Senior Vice President
Diane Sue Hagenbuch	Senior Vice President	Kristal Elaine Hambrick #	Executive Vice President & Chief Product Officer
Michael Francis Haverkamp	Senior Vice President	Ronald Gene Heibert	Senior Vice President
David Dale Herr, Jr. #	Senior Vice President & Chief Risk Officer	Stephen Ray Murphy	Senior Vice President
Arthur James Roberts	Senior Vice President & CFO	James Clive Smith	Senior Vice President
Barbara Ann Turner #	Senior Vice President & CCO; President & CEO, ONESCO	Paul Joseph Twilling	Senior Vice President
Peter Edward Whipple #	Senior Vice President & Chief Corporate Actuary		

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	Gary Edward Wendlandt #		

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, 2014

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	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	9,219,505	0.1	9,219,505	0	9,219,505	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	38,322,536	0.6	38,322,536	0	38,322,536	0.6
1.22 Issued by U.S. government sponsored agencies	36,655,735	0.5	36,655,735	0	36,655,735	0.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	924,179	0.0	924,179	0	924,179	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	358,702,684	5.4	358,702,684	0	358,702,684	5.4
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	10,351,778	0.2	10,351,778	0	10,351,778	0.2
1.43 Revenue and assessment obligations	28,953,071	0.4	28,953,071	0	28,953,071	0.4
1.44 Industrial development and similar obligations	14,832,225	0.2	14,832,225	0	14,832,225	0.2
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	70,149,177	1.1	70,149,177	0	70,149,177	1.1
1.512 Issued or guaranteed by FNMA and FHLMC	38,571,763	0.6	38,571,763	0	38,571,763	0.6
1.513 All other	17,293,108	0.3	17,293,108	0	17,293,108	0.3
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	235,628,747	3.5	235,628,747	0	235,628,747	3.6
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	9,928,515	0.1	9,928,515	0	9,928,515	0.2
1.523 All other	280,687,617	4.2	280,687,617	0	280,687,617	4.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,606,993,548	39.0	2,606,993,548	0	2,606,993,548	39.4
2.2 Unaffiliated non-U.S. securities (including Canada)	786,121,508	11.8	786,121,508	0	786,121,508	11.9
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	118,711,341	118,711,341	1.8
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	25,032,037	0.4	25,032,037	0	25,032,037	0.4
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	1,534,769	0.0	1,534,769	0	1,534,769	0.0
3.4 Other equity securities:						
3.41 Affiliated	358,164,870	5.4	358,164,870	0	358,164,870	5.4
3.42 Unaffiliated	36,552,300	0.5	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	844,874,399	12.6	844,874,399	0	844,874,399	12.8
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)	20,865,153	0.3	20,865,152	0	20,865,152	0.3
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	3,346,666	0.1	3,346,666	0	3,346,666	0.1
6. Contract loans	291,699,230	4.4	291,699,230	0	291,699,230	4.4
7. Derivatives	3,131,761	0.0	3,131,761	0	3,131,761	0.0
8. Receivables for securities	986,086	0.0	986,086	0	986,086	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	118,711,341	1.8	118,711,341	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	321,569,001	4.8	321,569,001	0	321,569,001	4.9
11. Other invested assets	109,255,194	1.6	42,505,121	0	42,505,121	0.6
12. Total invested assets	6,679,058,503	100.0	6,612,308,429	118,711,341	6,612,308,429	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		3,450,000
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)	20,833,652	
2.2	Additional investment made after acquisition (Part 2, Column 9)	0	20,833,652
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	71,833	
8.2	Totals, Part 3, Column 9	0	71,833
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		24,211,819
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		24,211,819

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		854,363,975
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)	143,292,250	
2.2	Additional investment made after acquisition (Part 2, Column 8)	120,000	143,412,250
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		4,374
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		150,903,306
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	2,002,897	
10.2	Totals, Part 3, Column 10	0	2,002,897
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		844,874,396
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		844,874,396
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)		844,874,396

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		109,680,252
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	0	
2.2	Additional investment made after acquisition (Part 2, Column 9)	0	0
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	(425,058)	
5.2	Totals, Part 3, Column 9	0	(425,058)
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)		109,255,194
12.	Deduct total nonadmitted amounts		66,750,073
13.	Statement value at end of current period (Line 11 minus Line 12)		42,505,121

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,733,911,033
2.	Cost of bonds and stocks acquired, Part 3, Column 7		930,344,464
3.	Accrual of discount		5,282,348
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	540,636	
4.2	Part 2, Section 1, Column 15	(5,061)	
4.3	Part 2, Section 2, Column 13	(110,613,278)	
4.4	Part 4, Column 11	(48,871)	(110,126,574)
5.	Total gain (loss) on disposals, Part 4, Column 19		2,774,535
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		586,778,062
7.	Deduct amortization of premium		7,153,595
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	3,400,624	
9.2	Part 2, Section 1, Column 17	0	
9.3	Part 2, Section 2, Column 14	0	
9.4	Part 4, Column 13	233,869	3,634,493
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		4,964,619,656
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		4,964,619,656

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	132,124,426	134,738,434	131,615,833	126,824,759
Governments (Including all obligations	2. Canada	6,749,549	6,863,535	6,745,478	6,750,000
guaranteed by governments)	3. Other Countries	924,179	940,919	909,710	925,000
	4. Totals	139,798,154	142,542,888	139,271,021	134,499,759
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	335,927,270	327,668,077	335,979,694	338,194,890
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	10,351,778	9,931,755	10,339,623	10,825,000
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	363,983,749	370,928,735	365,496,070	356,263,853
Industrial and Miscellaneous and Hybrid	8. United States	2,773,282,337	2,937,799,773	2,786,370,365	2,777,037,499
Securities (Unaffiliated)	9. Canada	109,658,584	114,871,358	110,087,661	107,505,234
	10. Other Countries	810,333,825	847,179,094	811,579,569	812,466,955
	11. Totals	3,693,274,746	3,899,850,225	3,708,037,595	3,697,009,688
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	4,543,335,697	4,750,921,680	4,559,124,003	4,536,793,190
PREFERRED STOCKS	14. United States	25,032,037	20,347,715	25,040,434	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	25,032,037	20,347,715	25,040,434	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	25,032,037	20,347,715	25,040,434	
COMMON STOCKS	20. United States	37,863,695	37,863,695	35,449,532	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1	1	0	
	22. Other Countries	223,374	223,374	87	
	23. Totals	38,087,070	38,087,070	35,449,619	
Parent, Subsidiaries and Affiliates	24. Totals	358,164,870	358,164,870	163,967,595	
	25. Total Common Stocks	396,251,940	396,251,940	199,417,214	
	26. Total Stocks	421,283,977	416,599,655	224,457,648	
	27. Total Bonds and Stocks	4,964,619,674	5,167,521,335	4,783,581,651	

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

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 NAIC 1	45,567,474	24,252,607	41,445,961	39,495,714	16,362,670	167,124,426	3.6	305,012,473	6.8	148,359,060	18,765,366
1.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	45,567,474	24,252,607	41,445,961	39,495,714	16,362,670	167,124,426	3.6	305,012,473	6.8	148,359,060	18,765,366
2. **All Other Governments**											
2.1 NAIC 1	7,673,728	0	0	0	0	7,673,728	0.2	10,595,628	0.2	6,749,549	924,179
2.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	7,673,728	0	0	0	0	7,673,728	0.2	10,595,628	0.2	6,749,549	924,179
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1	605,387	18,449,818	136,296,246	112,007,273	67,501,275	334,859,999	7.3	195,051,568	4.4	329,878,768	4,981,232
3.2 NAIC 2	0	0	0	1,067,266	0	1,067,266	0.0	1,066,045	0.0	1,067,266	0
3.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	605,387	18,449,818	136,296,246	113,074,539	67,501,275	335,927,265	7.3	196,117,613	4.4	330,946,034	4,981,232
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1	0	0	3,645,000	5,706,778	1,000,000	10,351,778	0.2	980,113	0.0	10,351,778	0
4.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	0	3,645,000	5,706,778	1,000,000	10,351,778	0.2	980,113	0.0	10,351,778	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	25,247,329	94,545,105	104,996,329	107,576,575	5,759,920	338,125,258	7.3	298,588,096	6.7	310,105,085	28,020,173
5.2 NAIC 2	2,302,472	10,384,319	10,161,935	3,009,769	0	25,858,495	0.6	24,012,829	0.5	25,858,494	0
5.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	27,549,801	104,929,424	115,158,264	110,586,344	5,759,920	363,983,753	7.9	322,600,925	7.2	335,963,579	28,020,173

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

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 NAIC 1	217,703,248	509,063,498	657,332,039	462,323,072	123,331,867	1,969,753,723	42.7	1,900,644,056	42.5	1,261,583,607	708,170,118
6.2 NAIC 2	79,707,929	481,518,956	709,893,113	241,061,400	49,654,169	1,561,835,567	33.8	1,512,177,757	33.8	856,074,695	705,760,873
6.3 NAIC 3	5,798,720	65,741,015	31,568,680	34,423,308	0	137,531,723	3.0	140,659,395	3.1	95,814,951	41,716,771
6.4 NAIC 4	20,686,291	11,226,746	817,704	4,713,098	0	37,443,839	0.8	50,805,557	1.1	26,668,918	10,774,921
6.5 NAIC 5	21,676	506,113	1,845,989	7,314,969	0	9,688,747	0.2	12,834,200	0.3	6,237,451	3,451,297
6.6 NAIC 6	569,052	3,662,218	2,806,672	3,735,466	447,374	11,220,782	0.2	11,734,836	0.3	6,871,554	4,349,228
6.7 Totals	324,486,916	1,071,718,546	1,404,264,197	753,571,313	173,433,410	3,727,474,381	80.7	3,628,855,800	81.2	2,253,251,176	1,474,223,208
7. **Hybrid Securities**											
7.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	4,195,201	0	0	0	4,195,201	0.1	4,192,692	0.1	0	4,195,201
7.3 NAIC 3	0	1,002,349	0	0	0	1,002,349	0.0	1,003,468	0.0	1,002,349	0
7.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	5,197,550	0	0	0	5,197,550	0.1	5,196,160	0.1	1,002,349	4,195,201
8. **Parent, Subsidiaries and Affiliates**											
8.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 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

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 NAIC 1	(d) 296,797,166	646,311,028	943,715,575	727,109,412	213,955,732	2,827,888,912	61.2	XXX	XXX	2,067,027,847	760,861,068
9.2 NAIC 2	(d) 82,010,401	496,098,476	720,055,048	245,138,435	49,654,169	1,592,956,529	34.5	XXX	XXX	883,000,455	709,956,074
9.3 NAIC 3	(d) 5,798,720	66,743,364	31,568,680	34,423,308	0	138,534,072	3.0	XXX	XXX	96,817,300	41,716,771
9.4 NAIC 4	(d) 20,686,291	11,226,746	817,704	4,713,098	0	37,443,839	0.8	XXX	XXX	26,668,918	10,774,921
9.5 NAIC 5	(d) 21,676	506,113	1,845,989	7,314,969	0	(c) 9,688,747	0.2	XXX	XXX	6,237,451	3,451,297
9.6 NAIC 6	(d) 569,052	3,662,218	2,806,672	3,735,466	447,374	(c) 11,220,782	0.2	XXX	XXX	6,871,554	4,349,228
9.7 Totals	405,883,306	1,224,547,945	1,700,809,668	1,022,434,688	264,057,275	(b) 4,617,732,881	100.0	XXX	XXX	3,086,623,525	1,531,109,359
9.8 Line 9.7 as a % of Col. 6	8.8	26.5	36.8	22.1	5.7	100.0	XXX	XXX	XXX	66.8	33.2
10. **Total Bonds Prior Year**											
10.1 NAIC 1	513,790,682	587,976,498	772,943,592	709,598,686	126,562,477	XXX	XXX	2,710,871,934	60.7	1,990,086,865	720,785,069
10.2 NAIC 2	114,430,790	424,791,242	782,189,797	190,594,298	29,443,196	XXX	XXX	1,541,449,323	34.5	841,038,139	700,411,183
10.3 NAIC 3	15,174,789	20,102,764	63,855,756	41,134,742	1,394,812	XXX	XXX	141,662,863	3.2	81,608,167	60,054,695
10.4 NAIC 4	5,062,454	41,573,477	676,111	3,493,515	0	XXX	XXX	50,805,557	1.1	43,889,100	6,916,457
10.5 NAIC 5	1,243,915	1,185,781	3,095,996	7,308,508	0	XXX	XXX	(c) 12,834,200	0.3	6,992,620	5,841,581
10.6 NAIC 6	507,503	3,470,143	2,815,288	1,777,173	3,164,729	XXX	XXX	(c) 11,734,836	0.3	8,838,184	2,896,649
10.7 Totals	650,210,133	1,079,099,905	1,625,576,540	953,906,921	160,565,214	XXX	XXX	(b) 4,469,358,712	100.0	2,972,453,074	1,496,905,634
10.8 Line 10.7 as a % of Col. 8	14.5	24.1	36.4	21.3	3.6	XXX	XXX	100.0	XXX	66.5	33.5
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	217,352,299	409,425,311	673,852,382	582,164,635	184,233,220	2,067,027,847	44.8	1,990,086,865	44.5	2,067,027,847	XXX
11.2 NAIC 2	37,311,869	285,431,831	339,980,372	178,701,342	41,575,041	883,000,455	19.1	841,038,139	18.8	883,000,455	XXX
11.3 NAIC 3	3,593,898	53,281,573	6,714,769	33,227,060	0	96,817,300	2.1	81,608,167	1.8	96,817,300	XXX
11.4 NAIC 4	16,275,829	6,790,811	0	3,602,278	0	26,668,918	0.6	43,889,100	1.0	26,668,918	XXX
11.5 NAIC 5	0	128,759	0	6,108,692	0	6,237,451	0.1	6,992,620	0.2	6,237,451	XXX
11.6 NAIC 6	466,818	1,798,748	1,812,561	2,793,426	0	6,871,553	0.1	8,838,184	0.2	6,871,553	XXX
11.7 Totals	275,000,713	756,857,033	1,022,360,084	806,597,433	225,808,261	3,086,623,524	66.8	2,972,453,074	66.5	3,086,623,524	XXX
11.8 Line 11.7 as a % of Col. 6	8.9	24.5	33.1	26.1	7.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.0	16.4	22.1	17.5	4.9	66.8	XXX	XXX	XXX	66.8	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1	79,444,867	236,885,717	269,863,193	144,944,778	29,722,512	760,861,067	16.5	720,785,069	16.1	XXX	760,861,067
12.2 NAIC 2	44,698,533	210,666,645	380,074,676	66,437,092	8,079,127	709,956,073	15.4	700,411,183	15.7	XXX	709,956,073
12.3 NAIC 3	2,204,822	13,461,790	24,853,911	1,196,248	0	41,716,771	0.9	60,054,695	1.3	XXX	41,716,771
12.4 NAIC 4	4,410,462	4,435,934	817,704	1,110,820	0	10,774,920	0.2	6,916,457	0.2	XXX	10,774,920
12.5 NAIC 5	21,676	377,354	1,845,989	1,206,277	0	3,451,296	0.1	5,841,581	0.1	XXX	3,451,296
12.6 NAIC 6	102,234	1,863,470	994,111	942,040	447,374	4,349,229	0.1	2,896,649	0.1	XXX	4,349,229
12.7 Totals	130,882,594	467,690,910	678,449,584	215,837,255	38,249,013	1,531,109,356	33.2	1,496,905,634	33.5	XXX	1,531,109,356
12.8 Line 12.7 as a % of Col. 6	8.5	30.5	44.3	14.1	2.5	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.8	10.1	14.7	4.7	0.8	33.2	XXX	XXX	XXX	XXX	33.2

(a) Includes $.....814,534,327 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....60,273,510 current year, $.....122,978,228 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 $.....128,759 current year, $.....131,498 prior year of bonds with 5* designations and $.....0 current year, $.....0 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	35,578,713	2,529,532	22,709,481	2,167,146	0	62,984,872	1.4	243,970,061	5.5	44,219,505	18,765,366
1.2 Residential Mortgage-Backed Securities	9,216,320	18,623,461	9,414,000	11,339,478	73,103	48,666,362	1.1	37,827,962	0.8	48,666,362	0
1.3 Commercial Mortgage-Backed Securities	772,441	3,099,614	9,322,480	25,989,090	16,289,567	55,473,192	1.2	23,214,447	0.5	55,473,192	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	45,567,474	24,252,607	41,445,961	39,495,714	16,362,670	167,124,426	3.6	305,012,470	6.8	148,359,059	18,765,366
2. **All Other Governments**											
2.1 Issuer Obligations	7,673,728	0	0	0	0	7,673,728	0.2	10,595,628	0.2	6,749,549	924,179
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	7,673,728	0	0	0	0	7,673,728	0.2	10,595,628	0.2	6,749,549	924,179
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	605,387	18,449,818	136,296,246	113,074,539	61,231,284	329,657,274	7.1	196,117,613	4.4	324,676,042	4,981,232
3.2 Residential Mortgage-Backed Securities	0	0	0	0	6,269,991	6,269,991	0.1	0	0.0	6,269,991	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	605,387	18,449,818	136,296,246	113,074,539	67,501,275	335,927,265	7.3	196,117,613	4.4	330,946,033	4,981,232
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	0	0	3,645,000	5,706,778	1,000,000	10,351,778	0.2	980,113	0.0	10,351,778	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	0	0	3,645,000	5,706,778	1,000,000	10,351,778	0.2	980,113	0.0	10,351,778	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	2,859,118	38,026,745	34,709,532	20,643,442	1,797,031	98,035,868	2.1	98,814,833	2.2	80,298,822	17,737,045
5.2 Residential Mortgage-Backed Securities	24,055,208	63,621,549	66,104,832	82,803,723	2,976,554	239,561,866	5.2	216,901,091	4.9	229,278,738	10,283,127
5.3 Commercial Mortgage-Backed Securities	635,476	3,281,129	14,343,900	7,139,179	943,289	26,342,973	0.6	6,885,000	0.2	26,342,973	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	43,046	43,046	0.0	0	0.0	43,046	0
5.5 Totals	27,549,802	104,929,423	115,158,264	110,586,344	5,759,920	363,983,753	7.9	322,600,924	7.2	335,963,579	28,020,172
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	186,206,975	770,506,509	1,245,833,740	679,816,748	165,615,257	3,047,979,229	66.0	2,922,634,973	65.4	1,809,486,738	1,238,492,490
6.2 Residential Mortgage-Backed Securities	69,864,626	140,099,175	79,426,023	54,777,714	2,657,228	346,824,766	7.5	414,806,158	9.3	315,341,996	31,482,771
6.3 Commercial Mortgage-Backed Securities	4,820,601	11,399,388	38,120,866	3,015,198	1,965,416	59,321,469	1.3	25,446,393	0.6	32,876,770	26,444,700
6.4 Other Loan-Backed and Structured Securities	63,594,714	149,713,475	40,883,568	15,961,653	3,195,509	273,348,920	5.9	265,968,274	6.0	95,545,673	177,803,247
6.5 Totals	324,486,916	1,071,718,547	1,404,264,197	753,571,314	173,433,410	3,727,474,383	80.7	3,628,855,798	81.2	2,253,251,176	1,474,223,208
7. **Hybrid Securities**											
7.1 Issuer Obligations	0	5,197,550	0	0	0	5,197,550	0.1	5,196,160	0.1	1,002,349	4,195,201
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	5,197,550	0	0	0	5,197,550	0.1	5,196,160	0.1	1,002,349	4,195,201
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	232,923,921	834,710,154	1,443,193,999	821,408,653	229,643,572	3,561,880,299	77.1	XXX	XXX	2,276,784,783	1,285,095,513
9.2 Residential Mortgage-Backed Securities	103,136,154	222,344,185	154,944,855	148,920,915	11,976,876	641,322,985	13.9	XXX	XXX	599,557,087	41,765,898
9.3 Commercial Mortgage-Backed Securities	6,228,518	17,780,131	61,787,246	36,143,467	19,198,272	141,137,634	3.1	XXX	XXX	114,692,935	26,444,700
9.4 Other Loan-Backed and Structured Securities	63,594,714	149,713,475	40,883,568	15,961,653	3,238,555	273,391,966	5.9	XXX	XXX	95,588,719	177,803,247
9.5 Totals	405,883,307	1,224,547,945	1,700,809,668	1,022,434,689	264,057,275	4,617,732,883	100.0	XXX	XXX	3,086,623,523	1,531,109,358
9.6 Line 9.5 as a % of Col. 6	8.8	26.5	36.8	22.1	5.7	100.0	XXX	XXX	XXX	66.8	33.2
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	474,841,523	681,008,913	1,405,429,998	771,925,432	145,103,515	XXX	XXX	3,478,309,381	77.8	2,219,947,378	1,258,362,003
10.2 Residential Mortgage-Backed Securities	105,434,229	253,454,076	159,011,096	146,588,514	5,047,296	XXX	XXX	669,535,211	15.0	631,876,760	37,658,452
10.3 Commercial Mortgage-Backed Securities	7,209,651	11,863,934	11,775,432	17,449,449	7,247,374	XXX	XXX	55,545,840	1.2	38,253,708	17,292,133
10.4 Other Loan-Backed and Structured Securities	62,724,728	132,772,981	49,360,014	17,943,525	3,167,027	XXX	XXX	265,968,274	6.0	82,375,228	183,593,047
10.5 Totals	650,210,131	1,079,099,904	1,625,576,540	953,906,920	160,565,212	XXX	XXX	4,469,358,706	100.0	2,972,453,074	1,496,905,635
10.6 Line 10.5 as a % of Col. 8	14.5	24.1	36.4	21.3	3.6	XXX	XXX	100.0	XXX	66.5	33.5
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	158,556,623	495,547,033	801,571,776	623,750,533	197,358,818	2,276,784,783	49.3	2,219,947,378	49.7	2,276,784,783	XXX
11.2 Residential Mortgage-Backed Securities	91,736,399	203,497,177	149,691,250	144,010,343	10,621,919	599,557,088	13.0	631,876,760	14.1	599,557,088	XXX
11.3 Commercial Mortgage-Backed Securities	1,879,285	8,371,826	54,033,829	33,174,778	17,233,218	114,692,936	2.5	38,253,708	0.9	114,692,936	XXX
11.4 Other Loan-Backed and Structured Securities	22,828,406	49,440,997	17,063,230	5,661,779	594,307	95,588,720	2.1	82,375,228	1.8	95,588,720	XXX
11.5 Totals	275,000,713	756,857,033	1,022,360,085	806,597,433	225,808,262	3,086,623,526	66.8	2,972,453,074	66.5	3,086,623,526	XXX
11.6 Line 11.5 as a % of Col. 6	8.9	24.5	33.1	26.1	7.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.0	16.4	22.1	17.5	4.9	66.8	XXX	XXX	XXX	66.8	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	74,367,296	339,163,121	641,622,223	197,658,119	32,284,754	1,285,095,513	27.8	1,258,362,003	28.2	XXX	1,285,095,513
12.2 Residential Mortgage-Backed Securities	11,399,755	18,847,008	5,253,605	4,910,573	1,354,957	41,765,898	0.9	37,658,452	0.8	XXX	41,765,898
12.3 Commercial Mortgage-Backed Securities	4,349,234	9,408,305	7,753,417	2,968,690	1,965,054	26,444,700	0.6	17,292,133	0.4	XXX	26,444,700
12.4 Other Loan-Backed and Structured Securities	40,766,308	100,272,477	23,820,338	10,299,875	2,644,248	177,803,246	3.9	183,593,047	4.1	XXX	177,803,246
12.5 Totals	130,882,593	467,690,911	678,449,583	215,837,257	38,249,013	1,531,109,357	33.2	1,496,905,635	33.5	XXX	1,531,109,357
12.6 Line 12.5 as a % of Col. 6	8.5	30.5	44.3	14.1	2.5	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.8	10.1	14.7	4.7	0.8	33.2	XXX	XXX	XXX	XXX	33.2

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	254,396,395	254,396,395	0	0	0
2. Cost of short-term investments acquired	20,994,974,201	20,994,974,201	0	0	0
3. Accrual of discount	26,591	26,591	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	21,175,000,000	21,175,000,000	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)	74,397,187	74,397,187	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)	74,397,187	74,397,187	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)		8,054,126
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	(5,220,294)	
3.2	Section 2, Column 19	208,141	(5,012,153)
4.	Total gain (loss) on termination recognized, Section 2, Column 22		(220,437)
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)		2,821,536
10.	Deduct nonadmitted assets		0
11.	Statement value at end of current period (Line 9 minus Line 10)		2,821,536

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				(6,992,860)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(6,700,655)
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	(13,693,515)			
3.14	Section 1, Column 18, prior year	(6,992,860)	(6,700,655)	(6,700,655)	
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 19, current year to date minus	(13,693,515)			
3.24	Section 1, Column 19, prior year	(6,992,860)	(6,700,655)	(6,700,655)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(179,716,132)		
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)	(179,716,132)	(179,716,132)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(13,693,515)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(13,693,515)

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	2,821,536	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	(13,693,515)	
3.	Subtotal (Line 1 plus Line 2)		(10,871,979)
4.	Part D, Section 1, Column 5	3,131,761	
5.	Part D, Section 1, Column 6	(14,003,740)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	2,821,536	
8.	Part B, Section 1, Column 13	(13,693,515)	
9.	Total (Line 7 plus Line 8)		(10,871,979)
10.	Part D, Section 1, Column 8	3,131,761	
11.	Part D, Section 1, Column 9	(14,003,740)	
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 20	(18,094,325)	
15.	Part D, Section 1, Column 11	(18,094,325)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

NONE

	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

(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
RE 1357 Office		Blue Ash	OH	12/19/2013	11/25/2013	20,568,652	0	20,568,652	20,568,652	0	0	0	0	0	112,071	220,792
0499999. Total - Properties Held for the Production of Income						20,865,153	0	20,865,153	20,865,153	0	0	0	0	0	131,481	220,792
Properties Held for Sale																
RE 1347 Retail		Columbus	OH	12/15/2002	10/14/2011	3,859,582	0	3,081,666	3,081,666	71,833	0	0	(71,833)	0	384,200	307,416
RE 1356 Residence		Batavia	OH	10/18/2013	12/16/2011	265,000	0	265,000	265,000	0	0	0	0	0	0	842
0599999. Total - Properties Held for Sale						4,124,582	0	3,346,666	3,346,666	71,833	0	0	(71,833)	0	384,200	308,258
0699999. Totals						24,989,735	0	24,211,819	24,211,819	71,833	0	0	(71,833)	0	515,681	529,050

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
RE 1356 Residence	Batavia	OH	10/18/2013	Ramon Galanes	265,000	0	265,000	0
RE 1357 Office	Blue Ash	OH	12/19/2013	Duke Realty	20,568,652	0	20,568,652	0
0199999. Total - Acquired by Purchase					20,833,652	0	20,833,652	0
0399999. Totals					20,833,652	0	20,833,652	0

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

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

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 Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
Mortgages in Good Standing - Commercial Mortgages - All Other														
0024509		NASHVILLE	TN		05/11/1994	8.625	148,365	0	0	0	0	0	4,365,000	12/31/2012
0024520		MC DONOUGH	GA		09/28/1994	8.750	191,474	0	0	0	0	0	6,925,000	12/31/2012
0024586		BESSEMER	AL		12/20/1995	8.250	628,842	0	0	0	0	0	5,345,000	12/31/2012
0024589		HOUGHTON LAKE	MI		12/01/1995	10.000	1,236,561	0	0	0	0	0	5,160,000	12/31/2012
0024596		CHRISTIANA HUN	DE		01/30/1996	7.900	395,386	0	0	0	0	0	7,390,000	12/31/2012
0024627	O	MACOMB	IL		06/11/1996	7.500	9,299	0	0	0	0	0	180,000	12/31/2012
0024648		NEW IBERIA	LA		09/09/1996	8.250	897,159	0	0	0	0	0	6,200,000	12/31/2012
0024652		VERNON TWP	PA		09/19/1996	8.500	1,219,412	0	0	0	0	0	7,330,000	12/31/2012
0024655		PITTSBURGH	PA		10/09/1996	7.750	1,358,797	0	0	0	0	0	10,270,000	12/31/2012
0024667		MIAMI TWP	OH		12/19/1996	8.650	3,057,353	0	0	0	0	0	13,270,000	12/31/2012
0024669		CHATTANOOGA	TN		12/23/1996	8.250	887,682	0	0	0	0	0	3,915,000	12/31/2012
0024673		CAPITOL HEIGHTS	MD		12/26/1996	8.300	298,979	0	0	0	0	0	2,365,000	12/31/2012
0024692		ACWORTH	GA		03/10/1997	8.000	1,524,980	0	0	0	0	0	8,800,000	12/31/2012
0024696		COLUMBUS	OH		03/25/1997	8.117	4,770,247	0	0	0	0	0	13,580,000	12/31/2012
0024715		QUAKERTOWN	PA		05/28/1997	8.050	1,838,125	0	0	0	0	0	27,105,000	12/31/2012
0024723		FARRAGUT	TN		06/17/1997	8.200	220,343	0	0	0	0	0	2,265,000	12/31/2012
0024731		HAVELOCK	NC		07/11/1997	8.375	560,395	0	0	0	0	0	2,910,000	12/31/2012
0024739		CHILLUM	MD		08/18/1997	8.375	2,780,624	0	0	0	0	0	12,900,000	12/31/2012
0024757		FORT DODGE	IA		10/10/1997	8.000	925,138	0	0	0	0	0	3,995,000	12/31/2012
0024764		SYOSSET	NY		11/20/1997	8.070	2,344,890	0	0	0	0	0	22,090,000	12/31/2012
0024768		BEREA	SC		01/05/1998	7.220	1,774,261	0	0	0	0	0	6,545,000	12/31/2012
0024774		HUNTSVILLE	AL		03/03/1998	7.610	2,727,144	0	0	0	0	0	13,935,000	12/31/2012
0024779	O	HEMPFIELD TWP	PA		03/25/1998	7.300	218,697	0	0	0	0	0	1,000,500	12/31/2012
0024789	O	ANDERSON	SC		07/22/1998	7.020	113,236	0	0	0	0	0	553,500	12/31/2012
0024816		OHIO TWP	PA		11/23/1998	7.300	2,219,665	0	0	0	0	0	9,410,000	12/31/2012
0024817		SOUTH POINT	OH		11/25/1998	7.220	217,589	0	0	0	0	0	790,000	12/31/2012
0024819	O	MADISON	WI		12/10/1998	7.240	70,358	0	0	0	0	0	316,000	12/31/2012
0024820		MOUNT HOLLY	NC		12/15/1998	6.900	912,979	0	0	0	0	0	4,240,000	12/31/2012
0024821		RALEIGH	NC		12/16/1998	7.160	12,366	0	0	0	0	0	2,785,000	12/31/2012
0024824		MT JACKSON	VA		12/28/1998	7.125	1,245,930	0	0	0	0	0	4,205,000	12/31/2012
0024828	O	LYTLE	TX		01/21/1999	6.750	61,494	0	0	0	0	0	354,001	12/31/2012
0024834		STANLEY	VA		02/24/1999	7.120	994,345	0	0	0	0	0	3,770,000	12/31/2012
0024839	O	LAREDO	TX		03/09/1999	6.970	34,976	0	0	0	0	0	1,928,500	12/31/2012
0024840	O	WESTLAKE	OH		03/11/1999	7.000	4,435	0	0	0	0	0	227,500	12/31/2012
0024843	O	LOUISVILLE	KY		03/23/1999	6.800	7,163	0	0	0	0	0	449,001	12/31/2012
0024847		EL PASO	TX		03/31/1999	6.960	98,862	0	0	0	0	0	5,030,000	12/31/2012
0024861		FRANKENMUTH	MI		06/30/1999	6.950	180,109	0	0	0	0	0	7,655,000	12/31/2012
0024868	O	NEW ALBANY	OH		09/23/1999	7.250	37,097	0	0	0	0	0	135,500	12/31/2012
0024876		INDEPENDENCE	KY		11/29/1999	8.230	1,140,210	0	0	0	0	0	3,650,000	12/31/2012
0024879		KANSAS CITY	MO		12/30/1999	7.780	365,239	0	0	0	0	0	1,010,000	12/31/2012
0024890		LAWRENCE	KS		08/07/2000	7.375	4,848,515	0	0	0	0	0	12,505,000	12/31/2012
0024894		DEERFIELD TWP	OH		12/08/2000	8.250	866,351	0	0	0	0	0	2,345,000	12/31/2012
0024920		SALINE	MI		03/20/2002	7.250	858,183	0	0	0	0	0	2,475,000	12/31/2012

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/ Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
0024928		MIDDLEBURY	VT		06/26/2002	7.500	2,999,549	0	0	0	0	0	6,995,000	12/31/2012
0024931		SUMMIT TWP	PA		07/23/2002	7.530	821,354	0	0	0	0	0	2,565,000	12/31/2012
0024937		SAN DIEGO	CA		08/07/2002	7.790	311,963	0	0	0	0	0	1,610,000	12/31/2012
0024938		PORT HURON	MI		08/21/2002	7.500	949,957	0	0	0	0	0	3,200,000	12/31/2012
0024940		LOUISVILLE	KY		09/18/2002	7.620	1,378,199	0	0	0	0	0	6,615,000	12/31/2012
0024941		ELLENTON	FL		09/19/2002	7.630	1,398,448	0	0	0	0	0	3,400,000	12/31/2012
0024943		VOLUSIA COUNTY	FL		09/30/2002	7.500	809,900	0	0	0	0	0	2,605,000	12/31/2012
0024944		HEMPSTEAD	NY		10/04/2002	7.580	1,141,498	0	0	0	0	0	2,750,000	12/31/2012
0024953		TROUTVILLE	VA		11/08/2002	7.550	1,323,144	0	0	0	0	0	3,740,000	12/31/2012
0024956		COEUR D'ALENE	ID		11/26/2002	7.000	1,229,394	0	0	0	0	0	3,230,000	12/31/2012
0024957		BOYLSTON	MA		11/26/2002	7.500	2,351,880	0	0	0	0	0	6,180,000	12/31/2012
0024958		OGDEN	UT		11/26/2002	6.500	1,806,716	0	0	0	0	0	5,835,000	12/31/2012
0024960		BISBEE	AZ		12/06/2002	7.500	279,715	0	0	0	0	0	1,220,000	12/31/2012
0024961		LAREDO	TX		12/12/2002	6.875	1,586,097	0	0	0	0	0	7,635,000	12/31/2012
0024965		CALUMET CITY	IL		12/19/2002	7.400	1,582,655	0	0	0	0	0	3,715,000	12/31/2012
0024966		AMARILLO	TX		12/19/2002	6.875	2,733,158	0	0	0	0	0	6,805,000	12/31/2012
0024970		BEVERLY HILLS	CA		12/23/2002	7.130	3,395,617	0	3,873	0	0	0	5,150,000	12/31/2012
0024971		VISALIA	CA		12/23/2002	7.110	3,163,700	0	501	0	0	0	4,900,000	12/31/2012
0125359		BIRMINGHAM	AL		12/03/2007	6.250	1,428,493	0	0	0	0	0	1,905,000	12/31/2012
0125442		MONTGOMERY	AL		01/27/2010	8.000	817,217	0	0	0	0	0	1,090,000	12/31/2012
0125514		BIRMINGHAM	AL		07/06/2011	5.500	4,026,303	0	0	0	0	0	13,100,000	12/31/2012
0125516		HUNTSVILLE	AL		07/20/2011	5.625	2,189,615	0	0	0	0	0	3,670,000	12/31/2012
0125539		TUSCALOOSA	AL		11/30/2011	5.500	2,272,991	0	0	0	0	0	6,040,000	12/31/2012
0125540		PRATTVILLE	AL		12/15/2011	5.250	713,850	0	0	0	0	0	1,100,000	12/31/2012
0125617		GREENVILLE	AL		05/02/2013	4.500	1,266,271	0	0	0	0	0	2,300,000	02/17/2013
0325093		SUN CITY	AZ		09/17/2004	6.625	381,455	0	0	0	0	0	1,290,000	12/31/2012
0325094		PHOENIX	AZ		09/17/2004	6.670	593,418	0	0	0	0	0	1,935,000	12/31/2012
0325119		TUCSON	AZ		01/24/2005	5.750	2,273,777	0	0	0	0	0	3,275,000	12/31/2012
0325344		GLENDALE	AZ		08/30/2007	6.560	1,123,879	0	0	0	0	0	1,925,000	12/31/2012
0325345		TUCSON	AZ		08/30/2007	6.560	1,201,394	0	0	0	0	0	1,955,000	12/31/2012
0325410		TUCSON	AZ		08/29/2008	6.730	4,881,866	0	0	0	0	0	10,145,000	12/31/2012
0325424		TUCSON	AZ		10/30/2008	6.700	2,478,965	0	0	0	0	0	7,850,000	12/31/2012
0325559		PHOENIX	AZ		05/22/2012	5.000	918,668	0	0	0	0	0	1,855,000	12/31/2012
0425045		ROGERS	AR		12/05/2003	5.600	4,993,874	0	0	0	0	0	8,845,000	12/31/2012
0425321		FAYETTEVILLE	AR		04/30/2007	6.250	1,113,449	0	0	0	0	0	3,465,000	12/31/2012
0425509		LITTLE ROCK	AR		06/29/2011	5.650	2,547,746	0	0	0	0	0	6,625,000	12/31/2012
0524998		SANTA ROSA	CA		05/15/2003	6.600	920,899	0	0	0	0	0	3,530,000	12/31/2012
0525071		LOS ANGELES	CA		04/30/2004	6.125	1,556,116	0	0	0	0	0	4,180,000	12/31/2012
0525083		LEMON GROVE	CA		07/16/2004	6.500	2,919,987	0	0	0	0	0	20,985,000	12/31/2012
0525147		TEMECULA	CA		06/15/2005	6.090	712,499	0	0	0	0	0	1,265,000	12/31/2012
0525175		HAYWARD	CA		09/30/2005	5.600	1,314,198	0	0	0	0	0	3,665,000	12/31/2012
0525198		BARSTOW	CA		12/21/2005	5.760	3,281,282	0	0	0	0	0	7,605,000	12/31/2012
0525238		ONTARIO	CA		05/25/2006	6.250	1,149,654	0	0	0	0	0	2,585,000	12/31/2012
0525273		HOMEWOOD	CA		10/30/2006	6.660	5,669,607	0	0	0	0	0	12,230,000	12/31/2012

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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0525276		SANTA MONICA	CA		11/07/2006	6.580	815,136	0	0	0	0	0	3,935,000	12/31/2012
0525323		NATIONAL CITY	CA		05/02/2007	5.000	4,399,244	0	0	0	0	0	8,100,000	12/31/2012
0525346		CLOVIS	CA		09/14/2007	6.570	2,199,686	0	0	0	0	0	3,085,000	12/31/2012
0525394		FRESNO	CA		05/19/2008	6.330	2,408,609	0	0	0	0	0	2,390,000	12/31/2012
0525395		CUPERTINO	CA		05/22/2008	6.000	2,605,029	0	0	0	0	0	8,630,000	12/31/2012
0525413		ALTADENA	CA		09/09/2008	6.620	4,517,106	0	0	0	0	0	12,405,000	12/31/2012
0525414		BREA	CA		09/22/2008	6.460	3,154,923	0	0	0	0	0	4,570,000	12/31/2012
0525441		MONTEREY PARK	CA		12/29/2009	6.125	3,853,070	0	0	0	0	0	14,155,000	12/31/2012
0525471		SAN DIEGO	CA		10/28/2010	6.500	1,216,943	0	0	0	0	0	6,230,000	12/31/2012
0525498		COSTA MESA	CA		04/26/2011	5.680	3,441,055	0	0	0	0	0	6,675,000	12/31/2012
0525527		GLENDALE	CA		09/28/2011	5.500	1,802,351	0	0	0	0	0	4,000,000	12/31/2012
0525530		YUCCA VALLEY	CA		10/18/2011	5.625	2,446,406	0	0	0	0	0	4,750,000	12/31/2012
0525557		HUNTINGTON BEACH	CA		05/17/2012	5.125	6,535,809	0	0	0	0	0	9,910,000	12/31/2012
0525574		BAKERSFIELD	CA		09/25/2012	4.750	1,561,245	0	0	0	0	0	2,335,000	12/31/2012
0525580		CAMARILLO	CA		10/23/2012	5.000	2,280,296	0	0	0	0	0	4,355,000	12/31/2012
0525588		BERMUDA DUNES	CA		12/03/2012	4.875	2,229,650	0	0	0	0	0	3,930,000	08/30/2013
0525598		SAN PEDRO	CA		01/29/2013	4.750	2,910,273	0	0	0	0	0	13,200,000	11/16/2012
0525628		RIVERSIDE	CA		06/10/2013	4.375	3,305,902	0	0	0	0	0	5,610,000	05/13/2013
0525639		CARLSBAD	CA		08/01/2013	4.375	3,067,415	0	0	0	0	0	17,300,000	05/17/2013
0525661		SACRAMENTO	CA		11/06/2013	5.640	5,850,000	0	0	0	0	0	9,700,000	08/02/2013
0624981		HIGHLANDS RANCH	CO		02/21/2003	7.250	539,442	0	0	0	0	0	2,640,000	12/31/2012
0625177		AURORA	CO		09/30/2005	5.600	931,171	0	0	0	0	0	3,175,000	12/31/2012
0625310		COLORADO SPRINGS	CO		03/19/2007	6.320	5,232,263	0	0	0	0	0	9,205,000	12/31/2012
0625525		WINDSOR	CO		09/28/2011	5.500	3,654,277	0	0	0	0	0	13,570,000	12/31/2012
0725266		NEW CANAAN	CT		09/18/2006	6.600	4,022,759	0	0	0	0	0	5,665,000	12/31/2012
0R24206		ALAMO HEIGHTS	TX		02/02/1999	7.250	42,289	0	0	0	0	0	5,685,000	12/31/2012
0R24373		ST PAUL	MN		06/08/2000	8.250	163,548	0	0	0	0	0	2,285,000	12/31/2012
0R24396		WHITMORE LAKE	MI		08/26/1999	7.250	2,727,618	0	0	0	0	0	8,280,000	12/31/2012
0R24431		WHITMORE LAKE	MI		08/26/1999	7.250	245,170	0	0	0	0	0	705,000	12/31/2012
0R24671		GIG HARBOR	WA		12/30/2002	6.250	695,009	0	0	0	0	0	1,260,000	12/31/2012
0S24376		INDIANAPOLIS	IN		11/01/2002	7.000	595,673	0	0	0	0	0	1,195,000	12/31/2011
0S24404		GIG HARBOR	WA		12/30/2002	6.250	878,036	0	0	0	0	0	1,545,000	12/31/2012
1025155		LAKELAND	FL		07/08/2005	5.510	2,409,501	0	0	0	0	0	4,060,000	12/31/2012
1025265		WEST PALM BEACH	FL		09/12/2006	6.670	857,085	0	0	0	0	0	1,900,000	12/31/2012
1025317		DORAL	FL		04/24/2007	6.020	2,927,246	0	0	0	0	0	3,980,000	12/31/2012
1025384		JACKSONVILLE BEACH	FL		02/22/2008	6.500	2,987,816	0	0	0	0	0	8,050,000	12/31/2012
1025390		PENSACOLA BEACH	FL		04/11/2008	6.375	1,021,136	0	0	0	0	0	1,760,000	12/31/2012
1025399		TAMPA	FL		06/02/2008	6.550	1,078,836	0	0	0	0	0	2,770,000	12/31/2012
1025400		ODESSA	FL		06/09/2008	6.270	2,840,055	0	0	0	0	0	4,500,000	12/31/2012
1025490		ORLANDO	FL		03/25/2011	5.910	2,611,953	0	0	0	0	0	5,760,000	12/31/2012
1025520		ORLANDO	FL		08/09/2011	5.750	4,234,269	0	0	0	0	0	7,100,000	12/31/2012
1025541		JACKSONVILLE	FL		12/20/2011	5.000	1,727,189	0	0	0	0	0	5,875,000	12/31/2012
1025549		APOPKA	FL		03/28/2012	5.375	952,046	0	0	0	0	0	1,800,000	12/31/2012
1025595		CAPE CORAL	FL		12/21/2012	5.000	2,451,136	0	0	0	0	0	4,800,000	11/20/2012

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/ Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
1025653		TAMPA	FL		10/11/2013	5.030	3,785,818	0	0	0	0	0	6,600,000	08/30/2013
1025655		SPRING HILL	FL		10/28/2013	4.375	1,770,360	0	0	0	0	0	2,785,000	10/02/2013
1025668		DESTIN	FL		12/16/2013	4.125	2,300,000	0	0	0	0	0	5,400,000	11/14/2013
1125052		FT OGLETHORPE	GA		01/20/2004	6.000	1,110,215	0	0	0	0	0	2,465,000	12/31/2012
1125178		CANTON	GA		10/05/2005	5.500	1,189,302	0	0	0	0	0	2,450,000	12/31/2012
1125285		LITHONIA	GA		12/13/2006	6.300	4,275,056	0	0	0	0	0	7,945,000	12/31/2012
1325034		COEUR D'ALENE	ID		10/17/2003	6.250	6,617,165	0	0	0	0	0	12,395,000	12/31/2012
1325086		POCATELLO	ID		07/30/2004	5.740	696,978	0	0	0	0	0	2,650,000	12/31/2012
1325109		IDAHO FALLS	ID		11/18/2004	5.970	539,113	0	0	0	0	0	1,865,000	12/31/2012
1325358		MERIDIAN	ID		11/30/2007	6.460	5,293,188	0	0	0	0	0	16,655,000	12/31/2012
1325526		COEUR D'ALENE	ID		09/28/2011	5.500	2,903,967	0	0	0	0	0	7,485,000	12/31/2012
1325570		COEUR D'ALENE	ID		08/16/2012	5.250	1,886,649	0	0	0	0	0	3,755,000	04/18/2012
1425281		ORLAND PARK	IL		11/29/2006	6.570	1,285,050	0	0	0	0	0	2,415,000	12/31/2012
1425512		WAUKEGAN	IL		06/30/2011	6.000	1,771,985	0	0	0	0	0	3,140,000	12/31/2012
1425518		WOODRIVER	IL		07/27/2011	5.500	1,369,786	0	0	0	0	0	2,925,000	12/31/2012
1425562		CHICAGO HEIGHTS	IL		06/28/2012	5.000	4,344,184	0	0	0	0	0	6,170,000	12/31/2012
1425589		BUFFALO GROVE	IL		12/12/2012	5.000	6,808,714	0	0	0	0	0	10,080,000	12/31/2012
1525053		LAWRENCE	IN		02/02/2004	7.105	749,565	0	0	0	0	0	1,505,000	12/31/2012
1525061		FISHERS	IN		03/15/2004	6.770	579,844	0	0	0	0	0	1,695,000	12/31/2012
1525102		INDIANAPOLIS	IN		10/29/2004	5.750	673,267	0	0	0	0	0	2,185,000	12/31/2012
1525125		CARMEL	IN		03/09/2005	5.780	1,598,158	0	0	0	0	0	2,885,000	12/31/2012
1525126		GREENWOOD	IN		03/09/2005	5.750	1,460,241	0	0	0	0	0	2,280,000	12/31/2012
1525127		GREENWOOD	IN		03/09/2005	5.750	1,474,305	0	0	0	0	0	2,440,000	12/31/2012
1525174		FISHERS	IN		09/29/2005	5.500	1,424,036	0	0	0	0	0	2,780,000	12/31/2012
1525213		INDIANAPOLIS	IN		02/14/2006	5.990	505,447	0	0	0	0	0	1,450,000	12/31/2012
1525221		INDIANAPOLIS	IN		03/17/2006	6.250	188,299	0	0	0	0	0	1,640,000	12/31/2012
1525288		INDIANAPOLIS	IN		12/20/2006	6.300	1,539,388	0	0	0	0	0	2,400,000	12/31/2012
1525296		INDIANAPOLIS	IN		12/29/2006	6.160	1,880,445	0	0	0	0	0	2,660,000	12/31/2012
1525308		INDIANAPOLIS	IN		03/06/2007	6.630	1,864,363	0	0	0	0	0	3,980,000	12/31/2012
1525339		INDIANAPOLIS	IN		08/15/2007	6.380	1,324,211	0	0	0	0	0	1,955,000	12/31/2012
1525348		INDIANAPOLIS	IN		09/21/2007	6.650	1,189,380	0	0	0	0	0	845,000	12/31/2012
1525418		GREENFIELD	IN		10/01/2008	6.540	4,248,158	0	0	0	0	0	8,230,000	12/31/2012
1525470		INDIANAPOLIS	IN		10/28/2010	5.500	2,353,174	0	0	0	0	0	6,085,000	12/31/2012
1525497		INDIANAPOLIS	IN		04/19/2011	5.600	2,424,519	0	0	0	0	0	4,225,000	12/31/2012
1525500		CARMEL	IN		04/28/2011	5.870	2,305,873	0	0	0	0	0	5,490,000	12/31/2012
1525586		FISHERS	IN		11/29/2012	4.750	1,260,076	0	0	0	0	0	1,875,000	12/31/2012
1525593		INDIANAPOLIS	IN		12/21/2012	4.500	2,008,202	0	0	0	0	0	4,090,000	11/12/2012
1525642		WEST LAFAYETTE	IN		08/07/2013	4.500	1,630,621	0	0	0	0	0	2,600,000	08/01/2013
1525663		FISHERS	IN		11/13/2013	5.650	1,140,000	0	0	0	0	0	1,520,000	09/30/2013
1625051		MASON CITY	IA		01/07/2004	6.000	2,082,929	0	0	0	0	0	15,010,000	12/31/2012
1625063		URBANDALE	IA		03/17/2004	6.310	2,889,351	0	0	0	0	0	5,005,000	12/31/2012
1625524		WEST DES MOINES	IA		09/26/2011	5.500	1,383,581	0	0	0	0	0	2,085,000	12/31/2012
1725207		LAWRENCE	KS		02/09/2006	5.870	2,481,420	0	0	0	0	0	5,655,000	12/31/2012
1725590		WITITA	KS		12/13/2012	4.750	2,283,969	0	0	0	0	0	3,325,000	10/02/2012

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/ Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
1825019		FERN CREEK	KY		08/27/2003	6.500	472,970	0	0	0	0	0	2,030,000	12/31/2012
1825062		LOUISVILLE	KY		03/17/2004	6.180	2,157,019	0	0	0	0	0	8,425,000	12/31/2012
1825215		OWENSBORO	KY		02/23/2006	6.050	905,779	0	0	0	0	0	1,570,000	12/31/2012
1825379		COLD SPRING	KY		01/31/2008	6.100	2,872,498	0	0	0	0	0	5,860,000	12/31/2012
1825386		LOUISVILLE	KY		03/14/2008	6.150	1,389,291	0	0	0	0	0	1,875,000	12/31/2012
1825472		NEWPORT	KY		10/29/2010	6.000	4,123,182	0	0	0	0	0	11,230,000	12/31/2012
1825479		LOUISVILLE	KY		12/14/2010	5.500	3,888,631	0	0	0	0	0	7,430,000	12/31/2012
1825555		RICHMOND	KY		05/17/2012	4.875	3,878,376	0	0	0	0	0	5,490,000	12/31/2012
1825608		LOUISVILLE	KY		03/19/2013	4.850	1,611,067	0	0	0	0	0	2,580,000	01/25/2013
1825624		LEXINGTON	KY		05/17/2013	4.500	3,167,810	0	0	0	0	0	4,900,000	04/05/2013
1825635		LOUISVILLE	KY		06/27/2013	4.500	2,005,757	0	0	0	0	0	3,160,000	03/27/2013
1925041		BROSSARD	LA		11/21/2003	5.750	1,737,071	0	0	0	0	0	5,820,000	12/31/2012
1925270		BROUSSARD	LA		09/29/2006	6.800	530,886	0	0	0	0	0	1,715,000	12/31/2012
1925392		LAFAYETTE	LA		05/01/2008	6.100	1,018,411	0	0	0	0	0	1,700,000	12/31/2012
1925561		KENNER	LA		06/11/2012	5.000	2,902,806	0	0	0	0	0	7,125,000	12/31/2012
2125397		ROCKVILLE	MD		05/29/2008	6.150	4,447,917	0	0	0	0	0	12,435,000	12/31/2012
2125430		LAUREL	MD		12/02/2008	6.630	2,409,187	0	0	0	0	0	5,260,000	12/31/2012
2125451		GAITHERSBURG	MD		06/10/2010	7.500	3,652,239	0	0	0	0	0	9,150,000	12/31/2012
2125564		HAGERSTOWN	MD		06/28/2012	4.750	2,103,328	0	0	0	0	0	3,735,000	12/31/2012
2125601		BETHESDA	MD		01/30/2013	4.500	2,921,382	0	0	0	0	0	6,200,000	01/17/2013
2325040		INDEPENDENCE TWP	MI		11/19/2003	6.750	3,442,745	0	0	0	0	0	6,340,000	12/31/2012
2325186		ANN ARBOR	MI		11/01/2005	5.750	1,182,219	0	0	0	0	0	1,220,000	12/31/2012
2325216		NOVI	MI		03/01/2006	6.120	5,241,332	0	0	0	0	0	9,330,000	12/31/2012
2325533		WYOMING	MI		10/26/2011	5.600	1,811,807	0	0	0	0	0	2,690,000	12/31/2012
2325544		KALAMAZOO	MI		02/09/2012	5.000	1,837,962	0	0	0	0	0	6,460,000	12/31/2012
2325609		CLARKSTON	MI		03/28/2013	4.375	1,909,221	0	0	0	0	0	3,500,000	12/06/2012
2325619		EAST LANSING	MI		05/07/2013	5.100	1,394,362	0	0	0	0	0	2,190,000	03/13/2013
2325620		SOUTHFIELD	MI		05/07/2013	4.625	4,394,775	0	0	0	0	0	7,075,000	02/27/2013
2425314		VADNAIS HEIGHTS	MN		04/09/2007	6.110	2,731,785	0	0	0	0	0	6,305,000	12/31/2012
2425517		EDEN PRAIRIE	MN		07/21/2011	6.375	4,815,705	0	0	0	0	0	10,630,000	12/31/2012
2425578		ST CLOUD	MN		10/15/2012	4.750	1,866,507	0	0	0	0	0	5,100,000	12/31/2012
2425638		MINNETONKA	MN		07/16/2013	4.125	3,424,308	0	0	0	0	0	9,000,000	05/16/2013
2625211		CHESTERFIELD	MO		02/14/2006	5.780	6,626,059	0	0	0	0	0	13,525,000	12/31/2012
2625376		RIVERSIDE	MO		01/28/2008	5.800	7,668,508	0	0	0	0	0	10,750,000	12/31/2012
2625625		ST LOUIS	MO		05/24/2013	4.625	2,929,850	0	0	0	0	0	4,880,000	02/25/2013
2725476		KALISPELL	MT		11/23/2010	6.250	3,341,270	0	0	0	0	0	12,600,000	12/31/2012
2825214		RALSTON	NE		02/16/2006	6.200	1,153,801	0	0	0	0	0	3,315,000	12/31/2012
2825220		OMAHA	NE		03/09/2006	5.740	1,881,269	0	0	0	0	0	3,345,000	12/31/2012
2825301		OMAHA	NE		01/29/2007	6.280	117,845	0	0	0	0	0	3,345,000	12/31/2012
2925245		LAS VEGAS	NV		06/20/2006	6.280	1,501,939	0	0	0	0	0	3,235,000	12/31/2012
2925468		LAS VEGAS	NV		10/27/2010	5.900	1,977,181	0	0	0	0	0	6,890,000	12/31/2012
2925481		LAS VEGAS	NV		12/15/2010	7.500	2,573,438	0	0	0	0	0	18,665,000	12/31/2012
3125158		BRICK TWP	NJ		07/19/2005	6.050	3,990,466	0	0	0	0	0	8,815,000	12/31/2012

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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3125306		OAKLAND	NJ		03/01/2007	6.320	2,121,895	0	0	0	0	0	5,360,000	12/31/2012
3125558		WILLIAMSTOWN	NJ		05/18/2012	5.125	2,047,923	0	0	0	0	0	5,180,000	12/31/2012
3125603		KEARNY	NJ		02/13/2013	5.000	2,835,430	0	0	0	0	0	4,800,000	01/01/2013
3125654		OLD BRIDGE	NJ		10/22/2013	5.125	1,292,647	0	0	0	0	0	2,800,000	09/19/2013
3225088		ALBUQUERUE	NM		08/25/2004	6.540	1,835,733	0	0	0	0	0	4,085,000	12/31/2012
3225150		ALBUQUERQUE	NM		06/27/2005	5.780	3,915,499	0	0	0	0	0	8,510,000	12/31/2012
3225210		ALBUQUERQUE	NM		02/13/2006	5.970	1,785,446	0	0	0	0	0	2,165,000	12/31/2012
3225389		ALBUQUERQUE	NM		04/04/2008	6.380	1,668,024	0	0	0	0	0	3,525,000	12/31/2012
3325219		CLAY	NY		12/01/2010	6.500	1,961,189	0	0	0	0	0	2,665,000	12/31/2012
3325353		BAY SHORE	NY		10/17/2007	6.250	1,754,094	0	0	0	0	0	2,155,000	12/31/2011
3325409		CARLE PLACE	NY		08/21/2008	7.080	3,583,885	0	0	0	0	0	5,920,000	12/31/2012
3325538		LATHAM	NY		11/28/2011	5.500	2,354,737	0	0	0	0	0	4,205,000	12/31/2012
3425039		CHARLOTTE	NC		11/14/2003	6.125	1,049,313	0	0	0	0	0	2,870,000	12/31/2012
3425105		MATTHEWS	NC		11/08/2004	6.230	730,759	0	0	0	0	0	1,375,000	12/31/2012
3425106		WINSTON-SALEM	NC		11/08/2004	6.470	746,670	0	0	0	0	0	1,525,000	12/31/2012
3425433		CHARLOTTE	NC		01/23/2009	6.580	2,099,606	0	0	0	0	0	5,625,000	12/31/2012
3425474		GRAHAM	NC		11/17/2010	5.950	1,595,652	0	0	0	0	0	2,740,000	12/31/2012
3425482		CARRBORO	NC		12/20/2010	5.150	4,513,267	0	0	0	0	0	7,715,000	12/31/2012
3425504		CARY	NC		05/31/2011	5.250	2,403,100	0	0	0	0	0	5,475,000	12/31/2012
3425529		GREENSBORO	NC		09/29/2011	5.500	1,729,202	0	0	0	0	0	3,475,000	12/31/2012
3425560		CHARLOTTE	NC		05/29/2012	4.875	1,859,099	0	0	0	0	0	5,660,000	12/31/2012
3425579		DURHAM	NC		10/19/2012	4.750	2,492,787	0	0	0	0	0	4,330,000	12/31/2012
3425584		INDIAN TRAIL	NC		11/27/2012	4.750	3,326,482	0	0	0	0	0	4,240,000	12/31/2012
3425591		MONROE	NC		12/18/2012	4.500	1,685,803	0	0	0	0	0	2,900,000	11/09/2012
3425594		MOORESVILLE	NC		12/21/2012	4.875	2,662,050	0	0	0	0	0	4,535,000	12/31/2012
3425643		HILLSBOROUGH	NC		08/07/2013	4.590	4,167,744	0	0	0	0	0	6,000,000	06/26/2013
3425649		CHARLOTTE	NC		09/06/2013	4.250	1,726,500	0	0	0	0	0	3,500,000	07/16/2013
3624997		LEXINGTON	OH		05/06/2003	6.750	1,793,597	0	0	0	0	0	3,995,000	12/31/2012
3624999		WASHINGTON TWP	OH		05/27/2003	6.250	553,619	0	0	0	0	0	1,855,000	12/31/2012
3625022		COLUMBIA TWP	OH		09/05/2003	6.210	1,197,173	0	0	0	0	0	5,460,000	12/31/2012
3625038		MIAMISBURG	OH		11/14/2003	6.530	539,232	0	0	0	0	0	1,870,000	12/31/2012
3625044		COLUMBUS	OH		11/24/2003	6.780	472,430	0	0	0	0	0	1,455,000	12/31/2012
3625081		WELLINGTON	OH		07/07/2004	5.750	528,539	0	0	0	0	0	1,430,000	12/31/2012
3625100		DAYTON	OH		10/14/2004	6.170	400,277	0	0	0	0	0	1,365,000	12/31/2012
3625130		VANDALIA	OH		03/29/2005	5.750	1,720,920	0	0	0	0	0	4,585,000	12/31/2012
3625201		PLAIN CITY	OH		12/29/2005	5.940	938,881	0	0	0	0	0	1,785,000	12/31/2012
3625279		LOVELAND	OH		11/28/2006	6.650	1,455,040	0	0	0	0	0	2,360,000	12/31/2012
3625300		FAIRBORN	OH		01/23/2007	7.390	1,383,774	0	0	0	0	0	4,060,000	12/31/2012
3625341		ELIDA	OH		08/24/2007	6.660	1,224,584	0	0	0	0	0	2,765,000	12/31/2012
3625422		ELYRIA	OH		10/29/2008	6.700	3,171,839	0	0	0	0	0	4,670,000	12/31/2012
3625423		ELYRIA	OH		10/29/2008	6.600	130,088	0	0	0	0	0	695,000	12/31/2012
3625443		MARYSVILLE	OH		02/18/2010	6.000	3,341,599	0	0	0	0	0	9,955,000	12/31/2012
3625445		WADSWORTH	OH		03/09/2010	6.625	1,852,371	0	0	0	0	0	3,380,000	12/31/2012
3625466		CINCINNATI	OH		10/12/2010	4.000	2,770,594	0	0	0	0	0	4,206,500	11/22/2013

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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3625484		WESTLAKE	OH		12/27/2010	5.500	3,010,005	0	0	0	0	0	6,615,000	12/31/2012
3625508		GAHANNA	OH		06/16/2011	5.500	1,867,228	0	0	0	0	0	7,395,000	12/31/2012
3625547		LIBERTY TOWNSHIP	OH		02/29/2012	5.250	3,754,987	0	0	0	0	0	4,560,000	12/31/2012
3625566		COLUMBUS	OH		07/13/2012	4.500	2,896,228	0	0	0	0	0	5,535,000	12/31/2012
3625605		BROADVIEW HEIGHTS	OH		03/14/2013	5.000	3,528,898	0	0	0	0	0	5,400,000	01/18/2013
3625606		WASHINGTON TOWNSHIP	OH		03/15/2013	4.500	4,138,376	0	0	0	0	0	6,760,000	02/19/2013
3625614		CINCINNATI	OH		04/29/2013	4.500	3,160,267	0	0	0	0	0	6,100,000	03/07/2013
3625623		CINCINNATI	OH		05/14/2013	4.000	2,470,580	0	0	0	0	0	3,641,500	11/22/2013
3625626		WESTLAKE	OH		05/29/2013	4.720	2,051,271	0	0	0	0	0	3,740,000	04/17/2013
3625671		MONTGOMERY	OH		12/26/2013	4.000	26,700,000	0	0	0	0	0	33,380,000	10/21/2013
3724985		TULSA	OK		03/03/2003	6.250	180,041	0	0	0	0	0	1,915,000	12/31/2012
3725043		TULSA	OK		11/24/2003	6.360	2,585,756	0	0	0	0	0	5,455,000	12/31/2012
3725098		EDMOND	OK		09/29/2004	6.300	2,855,312	0	0	0	0	0	5,300,000	12/31/2012
3725234		EDOMOND	OK		04/27/2006	6.140	1,418,725	0	0	0	0	0	2,625,000	12/31/2012
3725268		OKLAHOMA CITY	OK		09/28/2006	6.600	1,270,120	0	0	0	0	0	2,265,000	12/31/2012
3725282		OKLAHOMA CITY	OK		11/30/2006	6.280	2,945,503	0	0	0	0	0	5,775,000	12/31/2012
3825076		PORTLAND	OR		05/27/2004	6.340	302,600	0	0	0	0	0	2,000,000	12/31/2012
3825260		TUALATIN	OR		08/29/2006	6.570	2,702,589	0	0	0	0	0	6,600,000	12/31/2012
3825455		SPRINGFIELD	OR		07/01/2010	6.875	2,041,162	0	0	0	0	0	8,070,000	12/31/2012
3825521		MCMINNVILLE	OR		08/17/2011	5.500	7,847,119	0	0	0	0	0	12,795,000	12/31/2012
3925016		CECIL TOWNSHIP	PA		08/06/2003	6.100	1,855,021	0	0	0	0	0	7,015,000	12/31/2012
3925070		QUAKERTOWN	PA		04/30/2004	6.420	353,838	0	0	0	0	0	5,255,000	12/31/2012
3925343		PHILADELPHIA	PA		08/30/2007	6.560	2,477,032	0	0	0	0	0	5,105,000	12/31/2012
3925428		WASHINGTON	PA		11/26/2008	6.540	3,443,222	0	0	0	0	0	9,560,000	12/31/2012
4124976		LEXINGTON	SC		01/14/2003	7.250	830,269	0	0	0	0	0	2,565,000	12/31/2012
4125311		CHARLESTON	SC		03/28/2007	6.340	7,143,480	0	0	0	0	0	24,155,000	12/31/2012
4125401		PAWLEYS ISLAND	SC		06/16/2008	6.080	5,931,680	0	0	0	0	0	9,130,000	12/31/2012
4125438		SUMMERVILLE	SC		10/09/2009	7.625	2,486,739	0	0	0	0	0	6,115,000	12/31/2012
4125480		CHARLESTON	SC		12/14/2010	6.500	725,519	0	0	0	0	0	2,550,000	12/31/2012
4125542		CHARLESTON	SC		12/20/2011	5.500	1,723,626	0	0	0	0	0	3,345,000	12/31/2012
4125545		NORTH CHARLESTON	SC		02/17/2012	6.000	4,284,902	0	0	0	0	0	35,000,000	01/04/2012
4125556		ROCK HILL	SC		05/17/2012	5.000	4,827,589	0	0	0	0	0	6,565,000	12/31/2012
4125576		SPARTANBURG	SC		10/05/2012	4.750	2,417,572	0	0	0	0	0	3,500,000	12/31/2012
4324986		SEVIERVILLE	TN		03/21/2003	7.000	922,511	0	0	0	0	0	2,450,000	12/31/2012
4325001		KINGSPORT	TN		05/30/2003	6.250	505,313	0	0	0	0	0	1,580,000	12/31/2012
4325031		MEMPHIS	TN		09/30/2003	6.250	398,119	0	0	0	0	0	1,245,000	12/31/2012
4325056		FARRAGUT	TN		02/23/2004	6.000	1,281,076	0	0	0	0	0	2,050,000	12/31/2012
4325078		BRISTOL	TN		06/04/2004	6.200	1,159,174	0	0	0	0	0	2,985,000	12/31/2011
4325160		MEMPHIS	TN		08/04/2005	6.060	1,061,987	0	0	0	0	0	2,415,000	12/31/2012
4325217		FARRAGUT	TN		03/01/2006	6.170	747,853	0	0	0	0	0	1,705,000	12/31/2012
4325537		COLUMBIA	TN		11/21/2011	5.250	725,975	0	0	0	0	0	1,450,000	12/31/2012
4325577		CHATTANOOGA	TN		10/09/2012	4.500	2,275,544	0	0	0	0	0	3,400,000	12/31/2012
4424980		BOERNE	TX		02/04/2003	6.500	677,610	0	0	0	0	0	2,805,000	12/31/2012
4425029		EL PASO	TX		09/30/2003	6.000	445,059	0	0	0	0	0	2,275,000	12/31/2012

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
								9	10	11	12	13		
Loan Number	Code	3 City	4 State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4425033		EL PASO	TX		10/08/2003	5.750	2,896,063	0	0	0	0	0	14,290,000	12/31/2012
4425049		SAN ANTONIO	TX		12/30/2003	6.070	2,500,000	0	0	2,002,897	0	0	2,500,000	09/30/2013
4425064		SAN ANTONIO	TX		03/31/2004	5.800	2,019,243	0	0	0	0	0	3,185,000	12/31/2012
4425085		SAN ANTONIO	TX		07/22/2004	5.520	610,194	0	0	0	0	0	1,570,000	12/31/2012
4425090		GRAND PRAIRIE	TX		09/01/2004	5.512	2,328,370	0	0	0	0	0	5,545,000	12/31/2012
4425103		SAN ANTONIO	TX		11/03/2004	6.250	1,778,918	0	0	0	0	0	5,460,000	12/31/2012
4425121		BEE CAVE	TX		02/07/2005	5.625	979,646	0	0	0	0	0	2,205,000	12/31/2012
4425148		BEE CAVE	TX		06/21/2005	6.090	1,068,761	0	0	0	0	0	2,240,000	12/31/2012
4425170		LAREDO	TX		09/16/2005	5.500	2,738,438	0	0	0	0	0	4,815,000	12/31/2012
4425173		EL PASO	TX		09/28/2005	5.500	1,399,167	0	0	0	0	0	4,500,000	12/31/2012
4425182		HOUSTON	TX		10/31/2005	5.600	3,046,270	0	0	0	0	0	6,200,000	12/31/2012
4425218		PFLUGERVILLE	TX		03/01/2006	6.280	876,627	0	0	0	0	0	1,550,000	12/31/2012
4425277		SAN ANTONIO	TX		11/21/2006	6.580	1,334,941	0	0	0	0	0	2,230,000	12/31/2012
4425297		HOUSTON	TX		01/17/2007	6.420	1,088,452	0	0	0	0	0	2,685,000	12/31/2012
4425309		EL PASO	TX		03/14/2007	6.180	2,174,999	0	0	0	0	0	4,155,000	12/31/2012
4425327		AUSTIN	TX		06/11/2007	5.000	2,145,935	0	0	0	0	0	2,920,000	12/31/2012
4425330		SAN ANTONIO	TX		06/25/2007	6.420	2,409,690	0	0	0	0	0	6,730,000	12/31/2012
4425391		CLEAR LAKE	TX		04/14/2008	6.180	2,742,255	0	0	0	0	0	2,895,000	12/31/2012
4425405		HOUSTON	TX		07/10/2008	6.000	1,243,603	0	0	0	0	0	3,095,000	12/31/2012
4425421		HOUSTON	TX		10/15/2008	6.570	7,543,672	0	0	0	0	0	7,760,000	12/31/2012
4425426		HOUSTON	TX		11/21/2008	6.500	4,279,432	0	0	0	0	0	13,875,000	12/31/2012
4425437		ALAMO HEIGHTS	TX		10/06/2009	7.000	1,889,734	0	0	0	0	0	5,370,000	12/31/2012
4425456		CORPUS CHRISTI	TX		07/01/2010	6.000	1,554,619	0	0	0	0	0	4,305,000	12/31/2012
4425463		EL PASO	TX		09/16/2010	6.000	1,712,944	0	0	0	0	0	3,060,000	12/31/2012
4425464		SAN ANTONIO	TX		10/05/2010	6.000	4,035,603	0	0	0	0	0	10,830,000	12/31/2012
4425478		EL PASO	TX		12/06/2010	5.750	2,426,186	0	0	0	0	0	5,260,000	12/31/2012
4425513		ALAMO HEIGHTS	TX		06/30/2011	5.500	888,998	0	0	0	0	0	1,945,000	12/31/2012
4425535		CONROE	TX		10/31/2011	5.450	894,848	0	0	0	0	0	1,615,000	12/31/2012
4425543		HOUSTON	TX		12/29/2011	5.500	3,561,426	0	0	0	0	0	6,320,000	12/31/2012
4425567		FREDERICKSBURG	TX		07/16/2012	4.875	3,797,401	0	0	0	0	0	7,200,000	12/31/2012
4425611		SAN ANTONIO	TX		04/11/2013	4.750	1,629,673	0	0	0	0	0	4,000,000	03/08/2013
4425612		MCALLEN	TX		04/15/2013	4.500	2,287,624	0	0	0	0	0	3,500,000	02/19/2013
4425633		KATY	TX		06/26/2013	4.500	2,450,883	0	0	0	0	0	4,500,000	04/12/2013
4425644		CORPUS CHRISTI	TX		08/12/2013	3.985	3,000,130	0	0	0	0	0	4,650,000	06/14/2013
4425648		SAN ANTONIO	TX		08/29/2013	4.150	1,770,902	0	0	0	0	0	2,570,000	05/23/2013
4425652		CONROE	TX		09/30/2013	5.040	1,054,855	0	0	0	0	0	2,000,000	07/11/2013
4425657		SAN ANTONIO	TX		10/30/2013	4.500	1,321,204	0	0	0	0	0	2,750,000	09/25/2013
4425660		EL PASO	TX		10/31/2013	4.400	1,942,332	0	0	0	0	0	2,800,000	07/27/2013
4425667		SAN ANTONIO	TX		12/11/2013	4.850	7,500,000	0	0	0	0	0	16,000,000	11/19/2013
4425670		CARROLLTON	TX		12/23/2013	5.110	4,600,000	0	0	0	0	0	8,400,000	09/24/2013
4525097		WEST VALLEY CITY	UT		09/29/2004	6.080	993,692	0	0	0	0	0	2,085,000	12/31/2012
4525255		SALT LAKE CITY	UT		08/07/2006	6.550	4,487,344	0	0	0	0	0	8,300,000	12/31/2012
4525328		WEST JORDAN	UT		06/19/2007	6.860	3,260,815	0	0	0	0	0	4,830,000	12/31/2012
4525610		SALT LAKE CITY	UT		04/02/2013	4.850	3,162,760	0	0	0	0	0	7,650,000	01/31/2013

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/ Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
4625460		BARRE	VT		08/26/2010	5.750	3,714,359	0	0	0	0	0	11,600,000	12/31/2012
4725136		RICHMOND	VA		04/29/2005	5.875	1,342,656	0	0	0	0	0	3,330,000	12/31/2012
4725354		DALE CITY	VA		10/29/2007	6.450	1,160,393	0	0	0	0	0	2,050,000	12/31/2012
4725378		NORFOLK	VA		01/30/2008	6.310	7,171,968	0	0	0	0	0	8,420,000	12/31/2012
4725402		ASHLAND	VA		06/23/2008	6.210	2,677,151	0	0	0	0	0	3,435,000	12/31/2012
4725407		CHESTER	VA		07/29/2008	6.680	5,434,352	0	0	0	0	0	8,415,000	12/31/2012
4725453		ALEXANDRIA	VA		06/22/2010	5.500	3,051,186	0	0	0	0	0	7,075,000	12/31/2012
4725492		WOODBRIDGE	VA		04/06/2011	5.500	1,500,853	0	0	0	0	0	3,780,000	12/31/2013
4725501		CHARLOTTESVILLE	VA		05/05/2011	5.500	3,982,617	0	0	0	0	0	5,900,000	12/31/2012
4725563		RICHMOND	VA		06/28/2012	4.750	2,772,561	0	0	0	0	0	5,525,000	12/31/2012
4725662		WILLIAMSBURG	VA		11/08/2013	5.293	4,250,000	0	0	0	0	0	10,200,000	09/10/2013
4825342		TACOMA	WA		08/30/2007	6.250	1,211,732	0	0	0	0	0	2,150,000	12/31/2012
4825448		SNOHOMISH	WA		05/28/2010	6.625	3,893,524	0	0	0	0	0	11,485,000	12/31/2012
4825636		VANCOUVER	WA		06/27/2013	4.500	1,327,741	0	0	0	0	0	2,445,000	04/02/2013
4925073		CHARLESTON	WV		05/04/2004	6.140	4,858,522	0	0	0	0	0	10,830,000	12/31/2012
4925347		LEWISBURG	WV		09/20/2007	6.630	1,486,450	0	0	0	0	0	4,450,000	12/31/2012
5025072		OSHKOSH	WI		05/04/2004	6.250	2,738,244	0	0	0	0	0	3,935,000	12/31/2012
5025077		WAUWATOSA	WI		06/03/2004	5.500	981,811	0	0	0	0	0	2,020,000	12/31/2012
5025087		OSHKOSH	WI		08/11/2004	6.300	3,775,355	0	0	0	0	0	10,200,000	12/31/2012
5025104		MARSHFIELD	WI		11/04/2004	5.700	5,088,977	0	0	0	0	0	9,905,000	12/31/2012
5025122		HARTLAND	WI		02/15/2005	5.630	1,305,130	0	0	0	0	0	1,595,000	12/31/2012
5025176		PEWAUKEE TWP	WI		09/30/2005	5.600	746,500	0	0	0	0	0	2,100,000	12/31/2012
5025208		PEWAUKEE	WI		02/09/2006	6.090	899,132	0	0	0	0	0	1,780,000	12/31/2012
5325336		MT PLEASANT	SC		08/03/2007	6.140	1,588,314	0	0	0	0	0	3,980,000	12/31/2012
5325337		OMAHA	NE		08/03/2007	6.150	2,162,375	0	0	0	0	0	4,350,000	12/31/2012
5325360		DETROIT	MI		12/06/2007	6.500	7,288,318	0	0	0	0	0	18,010,000	12/31/2012
5325494		SEDALIA	MO		04/07/2011	5.570	1,772,744	0	0	0	0	0	5,620,000	12/31/2012
5325587		TURNERSVILLE	NJ		11/30/2012	4.500	1,146,472	0	0	0	0	0	1,800,000	09/13/2012
5325613		MANCHESTER	NH		04/17/2013	4.500	2,384,488	0	0	0	0	0	3,635,000	09/13/2012
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							840,628,800	0	4,374	2,002,897	0	0	2,016,777,502	XXX
0899999. Total - Mortgages in Good Standing							840,628,800	0	4,374	2,002,897	0	0	2,016,777,502	XXX
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other														
1025305		ORLANDO	FL		02/26/2007	6.030	4,245,599	0	0	0	0	0	4,100,000	09/30/2013
2999999. Total - Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other							4,245,599	0	0	0	0	0	4,100,000	XXX
3299999. Total - Mortgages in the Process of Foreclosure							4,245,599	0	0	0	0	0	4,100,000	XXX
3399999. Totals							844,874,399	0	4,374	2,002,897	0	0	2,020,877,502	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								
0125617	GREENVILLE	AL		05/02/2013	4.500	1,300,000	0	2,300,000
0525598	SAN PEDRO	CA		01/29/2013	4.750	3,000,000	0	13,200,000
0525628	RIVERSIDE	CA		06/10/2013	4.375	3,350,000	0	5,610,000
0525639	CARLSBAD	CA		08/01/2013	4.375	3,100,000	0	17,300,000
0525661	SACRAMENTO	CA		11/06/2013	5.640	5,850,000	0	9,700,000
1025653	TAMPA	FL		10/11/2013	5.030	3,800,000	0	6,600,000
1025655	SPRING HILL	FL		10/28/2013	4.375	1,775,000	0	2,785,000
1025668	DESTIN	FL		12/16/2013	4.125	2,300,000	0	5,400,000
1525642	WEST LAFAYETTE	IN		08/07/2013	4.500	1,650,000	0	2,600,000
1525663	FISHERS	IN		11/13/2013	5.650	1,140,000	0	1,520,000
1825608	LOUISVILLE	KY		03/19/2013	4.850	1,650,000	0	2,580,000
1825624	LEXINGTON	KY		05/17/2013	4.500	3,300,000	0	4,900,000
1825635	LOUISVILLE	KY		06/27/2013	4.500	2,050,000	0	3,160,000
2125601	BETHESDA	MD		01/30/2013	4.500	3,000,000	0	6,200,000
2325609	CLARKSTON	MI		03/28/2013	4.375	2,000,000	0	3,500,000
2325619	EAST LANSING	MI		05/07/2013	5.100	1,415,000	0	2,190,000
2325620	SOUTHFIELD	MI		05/07/2013	4.625	4,500,000	0	7,075,000
2425638	MINNETONKA	MN		07/16/2013	4.125	3,500,000	0	9,000,000
2625625	ST LOUIS	MO		05/24/2013	4.625	3,000,000	0	4,880,000
3125603	KEARNY	NJ		02/13/2013	5.000	2,900,000	0	4,800,000
3125654	OLD BRIDGE	NJ		10/22/2013	5.125	1,300,000	0	2,800,000
3425643	HILLSBOROUGH	NC		08/07/2013	4.590	4,200,000	0	6,000,000
3425649	CHARLOTTE	NC		09/06/2013	4.250	1,750,000	0	3,500,000
3625605	BROADVIEW HEIGHTS	OH		03/14/2013	5.000	3,600,000	0	5,400,000
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013	4.500	4,160,000	120,000	6,760,000
3625614	CINCINNATI	OH		04/29/2013	4.500	3,250,000	0	6,100,000
3625623	CINCINNATI	OH		05/14/2013	4.000	2,500,000	0	3,641,500
3625626	WESTLAKE	OH		05/29/2013	4.720	2,100,000	0	3,740,000
3625671	MONTGOMERY	OH		12/26/2013	4.000	26,700,000	0	33,380,000
4425611	SAN ANTONIO	TX		04/11/2013	4.750	1,675,000	0	4,000,000
4425612	MCALLEN	TX		04/15/2013	4.500	2,400,000	0	3,500,000
4425633	KATY	TX		06/26/2013	4.500	2,500,000	0	4,500,000
4425644	CORPUS CHRISTI	TX		08/12/2013	3.985	3,025,000	0	4,650,000
4425648	SAN ANTONIO	TX		08/29/2013	4.150	1,800,000	0	2,570,000
4425652	CONROE	TX		09/30/2013	5.040	1,060,000	0	2,000,000
4425657	SAN ANTONIO	TX		10/30/2013	4.500	1,330,000	0	2,750,000
4425660	EL PASO	TX		10/31/2013	4.400	1,950,000	0	2,800,000
4425667	SAN ANTONIO	TX		12/11/2013	4.850	7,500,000	0	16,000,000
4425670	CARROLLTON	TX		12/23/2013	5.110	4,600,000	0	8,400,000
4525610	SALT LAKE CITY	UT		04/02/2013	4.850	3,250,000	0	7,650,000
4725662	WILLIAMSBURG	VA		11/08/2013	5.293	4,250,000	0	10,200,000
4825636	VANCOUVER	WA		06/27/2013	4.500	1,350,000	0	2,445,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
5325613	MANCHESTER	NH		04/17/2013	4.500	2,462,250	0	3,635,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	143,292,250	120,000	261,721,500
0899999. Total - Mortgages in Good Standing				XXX	XXX	143,292,250	120,000	261,721,500
3399999. Totals				XXX	XXX	143,292,250	120,000	261,721,500

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024502	HOLLAND TWP	MI		11/16/1993	12/04/2013	89,215	0	0	0	0	0	0	7,388	7,388	0	0	0
0024773	TONAWANDA	NY		02/13/1998	02/28/2013	33,932	0	0	0	0	0	0	11,366	11,366	0	0	0
0024778	MASON	OH		03/20/1998	03/29/2013	3,140,184	0	0	0	0	0	0	3,090,024	3,090,024	0	0	0
0024783	KNOX COUNTY	TN		04/01/1998	04/10/2013	118,621	0	0	0	0	0	0	29,909	29,909	0	0	0
0024787	HOPKINS	MN		06/23/1998	04/01/2013	3,063,063	0	0	0	0	0	0	3,025,399	3,025,399	0	0	0
0024831	MONONA	WI		02/01/1999	12/17/2013	87,630	0	0	0	0	0	0	75,799	75,799	0	0	0
0024900	SAN DIEGO	CA		04/05/2001	02/12/2013	514,213	0	0	0	0	0	0	491,990	491,990	0	0	0
0024933	WELLINGTON	OH		07/31/2002	07/25/2013	1,536,988	0	0	0	0	0	0	1,507,674	1,507,674	0	0	0
0024955	CORONA	CA		11/25/2002	01/15/2013	780,620	0	0	0	0	0	0	780,620	780,620	0	0	0
0024959	ALBUQUERQUE	NM		12/02/2002	01/11/2013	928,599	0	0	0	0	0	0	928,599	928,599	0	0	0
0024969	SACRAMENTO	CA		12/23/2002	11/06/2013	3,395,952	0	0	0	0	0	0	3,180,174	3,180,174	0	0	0
0325066	TEMPE	AZ		04/13/2004	10/18/2013	1,849,526	0	0	0	0	0	0	1,794,587	1,794,587	0	0	0
0525008	SAN PEDRO	CA		07/16/2003	01/29/2013	2,749,324	0	0	0	0	0	0	2,734,048	2,734,048	0	0	0
0525099	SACRAMENTO	CA		09/30/2004	11/06/2013	814,513	0	0	0	0	0	0	762,753	762,753	0	0	0
0925303	WASHINGTON DC	DC		01/31/2007	08/02/2013	2,757,866	0	0	0	0	0	0	2,685,914	2,685,914	0	0	0
0R24190	DOUGLASVILLE	GA		09/01/1998	08/30/2013	235,548	0	0	0	0	0	0	30,094	30,094	0	0	0
0R24452	EL TORO	CA		11/24/1998	11/07/2013	185,527	0	0	0	0	0	0	15,732	15,732	0	0	0
0R24568	BURNSVILLE	MN		12/05/2002	02/28/2013	1,037,767	0	0	0	0	0	0	1,031,113	1,031,113	0	0	0
0R24717	DELTA TWP	MI		12/27/2002	02/25/2013	1,658,245	0	0	0	0	0	0	1,632,091	1,632,091	0	0	0
1025079	VIERA	FL		06/09/2004	10/11/2013	490,436	0	0	0	0	0	0	466,472	466,472	0	0	0
1025200	SAN CARLOS PARK	FL		12/28/2005	02/01/2013	4,751,511	0	0	0	0	0	0	4,751,511	4,751,511	0	0	0
1525013	FISHERS	IN		07/29/2003	11/13/2013	1,158,710	0	0	0	0	0	0	1,086,549	1,086,549	0	0	0
1525032	SELLERSBURG	IN		10/06/2003	11/01/2013	119,589	0	0	0	0	0	0	11,007	11,007	0	0	0
1525124	DECATUR	IN		02/28/2005	07/12/2013	895,985	0	0	0	0	0	0	878,369	878,369	0	0	0
1624983	JOHNSTON	IA		02/26/2003	02/14/2013	2,817,603	0	0	0	0	0	0	2,799,462	2,799,462	0	0	0
1725298	WICHITA	KS		01/18/2007	02/04/2013	2,808,060	0	0	0	0	0	0	2,797,896	2,797,896	0	0	0
2425030	EAGAN	MN		09/30/2003	05/15/2013	2,052,114	0	0	0	0	0	0	2,026,801	2,026,801	0	0	0
2824984	OMAHA	NE		02/28/2003	03/21/2013	2,171,465	0	0	0	0	0	0	2,133,852	2,133,852	0	0	0
3225074	ALBUQUERUQE	NM		05/19/2004	01/11/2013	1,051,978	0	0	0	0	0	0	1,051,978	1,051,978	0	0	0
3325101	PULASKI	NY		10/25/2004	04/01/2013	907,451	0	0	0	0	0	0	894,854	894,854	0	0	0
3325439	WEST SENECA	NY		12/22/2009	03/01/2013	2,600,009	0	0	0	0	0	0	2,277,801	2,277,801	0	0	0
3625027	WEST CARROLLTON	OH		09/29/2003	10/01/2013	953,306	0	0	0	0	0	0	905,002	905,002	0	0	0
3625037	WELLINGTON	OH		10/24/2003	07/25/2013	1,139,514	0	0	0	0	0	0	1,114,436	1,114,436	0	0	0
3625042	WASHINGTON TWP	OH		11/21/2003	09/24/2013	591,066	0	0	0	0	0	0	561,249	561,249	0	0	0
3625046	CINCINNATI	OH		12/09/2003	11/08/2013	3,850,754	0	0	0	0	0	0	3,719,724	3,719,724	0	0	0
3625048	MONTGOMERY	OH		12/30/2003	12/26/2013	22,232,594	0	0	0	0	0	0	21,451,602	21,451,602	0	0	0
3625128	WESTERVILLE	OH		03/15/2005	12/13/2013	1,000,131	0	0	0	0	0	0	965,932	965,932	0	0	0
3825259	HILLSBORO	OR		08/22/2006	10/08/2013	5,531,720	0	0	0	0	0	0	5,121,243	5,121,243	0	0	0
3925017	WHITPAIN TWP	PA		08/14/2003	06/28/2013	1,114,931	0	0	0	0	0	0	1,077,413	1,077,413	0	0	0
3925018	WHITEMARSH TWP	PA		08/14/2003	07/23/2013	2,063,401	0	0	0	0	0	0	1,982,202	1,982,202	0	0	0
4425006	CONROE	TX		07/10/2003	06/13/2013	1,438,931	0	0	0	0	0	0	1,412,001	1,412,001	0	0	0
4425021	SAN ANTONIO	TX		08/29/2003	08/29/2013	1,757,167	0	0	0	0	0	0	1,710,508	1,710,508	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425028	SAN ANTONIO	TX		09/30/2003	12/11/2013	5,244,991	0	0	0	0	0	0	4,904,749	4,904,749	0	0	0
4425075	CONROE	TX		05/24/2004	06/13/2013	764,442	0	0	0	0	0	0	750,940	750,940	0	0	0
4525007	SALT LAKE COUNTY	UT		07/15/2003	07/31/2013	1,747,529	0	0	0	0	0	0	1,593,748	1,593,748	0	0	0
4725313	YORKTOWN	VA		03/30/2007	04/30/2013	2,672,598	0	0	0	0	0	0	2,600,620	2,600,620	0	0	0
4825004	VANCOUVER	WA		06/30/2003	06/27/2013	1,382,229	0	0	0	0	0	0	1,335,349	1,335,349	0	0	0
5024991	TWO RIVERS	WI		03/31/2003	01/02/2013	117,575	0	0	0	0	0	0	117,575	117,575	0	0	0
0199999. Total - Mortgages Closed by Repayment						100,405,123	0	0	0	0	0	0	96,316,119	96,316,119	0	0	0
Mortgages With Partial Repayments																	
0024502	HOLLAND TWP	MI		11/16/1993		89,215	0	0	0	0	0	0	0	81,827	0	0	0
0024509	NASHVILLE	TN		05/11/1994		483,830	0	0	0	0	0	0	0	335,465	0	0	0
0024520	MC DONOUGH	GA		09/28/1994		624,228	0	0	0	0	0	0	0	432,754	0	0	0
0024586	BESSEMER	AL		12/20/1995		960,760	0	0	0	0	0	0	0	331,918	0	0	0
0024589	HOUGHTON LAKE	MI		12/01/1995		1,462,941	0	0	0	0	0	0	0	226,380	0	0	0
0024596	CHRISTIANA HUN	DE		01/30/1996		556,436	0	0	0	0	0	0	0	161,050	0	0	0
0024627	MACOMB	IL		06/11/1996		19,758	0	0	0	0	0	0	0	10,459	0	0	0
0024648	NEW IBERIA	LA		09/09/1996		1,172,476	0	0	0	0	0	0	0	275,317	0	0	0
0024652	VERNON TWP	PA		09/19/1996		1,584,541	0	0	0	0	0	0	0	365,129	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		1,758,639	0	0	0	0	0	0	0	399,842	0	0	0
0024667	MIAMI TWP	OH		12/19/1996		3,516,649	0	0	0	0	0	0	0	459,296	0	0	0
0024669	CHATTANOOGA	TN		12/23/1996		1,130,658	0	0	0	0	0	0	0	242,976	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		380,768	0	0	0	0	0	0	0	81,789	0	0	0
0024692	ACWORTH	GA		03/10/1997		1,986,231	0	0	0	0	0	0	0	461,251	0	0	0
0024696	COLUMBUS	OH		03/25/1997		5,160,841	0	0	0	0	0	0	0	390,594	0	0	0
0024715	QUAKERTOWN	PA		05/28/1997		2,275,346	0	0	0	0	0	0	0	437,221	0	0	0
0024723	FARRAGUT	TN		06/17/1997		345,679	0	0	0	0	0	0	0	125,335	0	0	0
0024731	HAVELOCK	NC		07/11/1997		708,841	0	0	0	0	0	0	0	148,447	0	0	0
0024739	CHILLUM	MD		08/18/1997		2,987,647	0	0	0	0	0	0	0	207,024	0	0	0
0024757	FORT DODGE	IA		10/10/1997		1,118,675	0	0	0	0	0	0	0	193,536	0	0	0
0024764	SYOSSET	NY		11/20/1997		2,811,038	0	0	0	0	0	0	0	466,149	0	0	0
0024768	BEREA	SC		01/05/1998		2,126,662	0	0	0	0	0	0	0	352,401	0	0	0
0024773	TONAWANDA	NY		02/13/1998		33,932	0	0	0	0	0	0	0	22,566	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		3,239,116	0	0	0	0	0	0	0	511,972	0	0	0
0024778	MASON	OH		03/20/1998		3,140,184	0	0	0	0	0	0	0	50,160	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		260,106	0	0	0	0	0	0	0	41,410	0	0	0
0024783	KNOX COUNTY	TN		04/01/1998		118,621	0	0	0	0	0	0	0	88,712	0	0	0
0024787	HOPKINS	MN		06/23/1998		3,063,063	0	0	0	0	0	0	0	37,664	0	0	0
0024789	ANDERSON	SC		07/22/1998		129,709	0	0	0	0	0	0	0	16,474	0	0	0
0024816	OHIO TWP	PA		11/23/1998		2,574,710	0	0	0	0	0	0	0	355,045	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		252,552	0	0	0	0	0	0	0	34,964	0	0	0
0024819	MADISON	WI		12/10/1998		81,411	0	0	0	0	0	0	0	11,053	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		1,087,786	0	0	0	0	0	0	0	174,806	0	0	0
0024821	RALEIGH	NC		12/16/1998		158,280	0	0	0	0	0	0	0	145,914	0	0	0
0024824	MT JACKSON	VA		12/28/1998		1,447,580	0	0	0	0	0	0	0	201,649	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024828	LYTLE	TX		01/21/1999		78,347	0	0	0	0	0	0	0	16,853	0	0	0
0024831	MONONA	WI		02/01/1999		87,630	0	0	0	0	0	0	0	11,831	0	0	0
0024834	STANLEY	VA		02/24/1999		1,145,291	0	0	0	0	0	0	0	150,946	0	0	0
0024839	LAREDO	TX		03/09/1999		135,238	0	0	0	0	0	0	0	100,262	0	0	0
0024840	WESTLAKE	OH		03/11/1999		17,137	0	0	0	0	0	0	0	12,702	0	0	0
0024843	LOUISVILLE	KY		03/23/1999		27,747	0	0	0	0	0	0	0	20,585	0	0	0
0024847	EL PASO	TX		03/31/1999		382,437	0	0	0	0	0	0	0	283,575	0	0	0
0024861	FRANKENMUTH	MI		06/30/1999		323,431	0	0	0	0	0	0	0	143,322	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		45,298	0	0	0	0	0	0	0	8,201	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		1,281,459	0	0	0	0	0	0	0	141,249	0	0	0
0024879	KANSAS CITY	MO		12/30/1999		442,075	0	0	0	0	0	0	0	76,836	0	0	0
0024890	LAWRENCE	KS		08/07/2000		5,099,171	0	0	0	0	0	0	0	250,656	0	0	0
0024894	DEERFIELD TWP	OH		12/08/2000		935,852	0	0	0	0	0	0	0	69,501	0	0	0
0024900	SAN DIEGO	CA		04/05/2001		514,213	0	0	0	0	0	0	0	22,224	0	0	0
0024920	SALINE	MI		03/20/2002		930,620	0	0	0	0	0	0	0	72,438	0	0	0
0024928	MIDDLEBURY	VT		06/26/2002		3,156,455	0	0	0	0	0	0	0	156,907	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		886,191	0	0	0	0	0	0	0	64,837	0	0	0
0024933	WELLINGTON	OH		07/31/2002		1,536,988	0	0	0	0	0	0	0	29,314	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		380,967	0	0	0	0	0	0	0	69,004	0	0	0
0024938	PORT HURON	MI		08/21/2002		1,024,057	0	0	0	0	0	0	0	74,101	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		1,676,478	0	0	0	0	0	0	0	298,279	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,526,017	0	0	0	0	0	0	0	127,569	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		872,270	0	0	0	0	0	0	0	62,371	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		1,227,915	0	0	0	0	0	0	0	86,417	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,432,899	0	0	0	0	0	0	0	109,755	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,301,170	0	0	0	0	0	0	0	71,776	0	0	0
0024957	BOYLSTON	MA		11/26/2002		2,544,967	0	0	0	0	0	0	0	193,087	0	0	0
0024958	OGDEN	UT		11/26/2002		1,883,448	0	0	0	0	0	0	0	76,731	0	0	0
0024960	BISBEE	AZ		12/06/2002		337,575	0	0	0	0	0	0	0	57,860	0	0	0
0024961	LAREDO	TX		12/12/2002		1,911,450	0	0	0	0	0	0	0	325,353	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,700,613	0	0	0	0	0	0	0	117,958	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,942,774	0	0	0	0	0	0	0	209,616	0	0	0
0024969	SACRAMENTO	CA		12/23/2002		3,395,952	0	0	0	0	0	0	0	215,778	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,563,733	0	0	0	0	0	0	0	171,989	0	0	0
0024971	VISALIA	CA		12/23/2002		3,331,037	0	0	0	0	0	0	0	167,838	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,466,551	0	0	0	0	0	0	0	38,059	0	0	0
0125442	MONTGOMERY	AL		01/27/2010		847,128	0	0	0	0	0	0	0	29,911	0	0	0
0125514	BIRMINGHAM	AL		07/06/2011		4,244,439	0	0	0	0	0	0	0	218,136	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		2,283,163	0	0	0	0	0	0	0	93,547	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,389,609	0	0	0	0	0	0	0	116,618	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		771,062	0	0	0	0	0	0	0	57,212	0	0	0
0125617	GREENVILLE	AL		05/02/2013		0	0	0	0	0	0	0	0	33,729	0	0	0
0325066	TEMPE	AZ		04/13/2004		1,849,526	0	0	0	0	0	0	0	54,939	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325093	SUN CITY	AZ		09/17/2004		433,324	0	0	0	0	0	0	0	51,868	0	0	0
0325094	PHOENIX	AZ		09/17/2004		673,992	0	0	0	0	0	0	0	80,574	0	0	0
0325119	TUCSON	AZ		01/24/2005		2,386,141	0	0	0	0	0	0	0	112,363	0	0	0
0325344	GLENDALE	AZ		08/30/2007		1,185,416	0	0	0	0	0	0	0	61,537	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,267,174	0	0	0	0	0	0	0	65,780	0	0	0
0325410	TUCSON	AZ		08/29/2008		5,120,400	0	0	0	0	0	0	0	238,534	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,595,903	0	0	0	0	0	0	0	116,938	0	0	0
0325559	PHOENIX	AZ		05/22/2012		970,780	0	0	0	0	0	0	0	52,112	0	0	0
0425045	ROGERS	AR		12/05/2003		5,199,040	0	0	0	0	0	0	0	205,167	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,160,731	0	0	0	0	0	0	0	47,281	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,699,346	0	0	0	0	0	0	0	151,601	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		988,445	0	0	0	0	0	0	0	67,546	0	0	0
0525008	SAN PEDRO	CA		07/16/2003		2,749,324	0	0	0	0	0	0	0	15,276	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		1,868,259	0	0	0	0	0	0	0	312,142	0	0	0
0525083	LEMON GROVE	CA		07/16/2004		3,103,892	0	0	0	0	0	0	0	183,906	0	0	0
0525099	SACRAMENTO	CA		09/30/2004		814,513	0	0	0	0	0	0	0	51,760	0	0	0
0525147	TEMECULA	CA		06/15/2005		745,261	0	0	0	0	0	0	0	32,762	0	0	0
0525175	HAYWARD	CA		09/30/2005		1,467,827	0	0	0	0	0	0	0	153,629	0	0	0
0525198	BARSTOW	CA		12/21/2005		3,391,092	0	0	0	0	0	0	0	109,810	0	0	0
0525238	ONTARIO	CA		05/25/2006		1,266,224	0	0	0	0	0	0	0	116,571	0	0	0
0525273	HOMEWOOD	CA		10/30/2006		5,828,918	0	0	0	0	0	0	0	159,311	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		890,129	0	0	0	0	0	0	0	74,992	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007		4,557,303	0	0	0	0	0	0	0	158,059	0	0	0
0525346	CLOVIS	CA		09/14/2007		2,256,987	0	0	0	0	0	0	0	57,301	0	0	0
0525394	FRESNO	CA		05/19/2008		2,469,380	0	0	0	0	0	0	0	60,771	0	0	0
0525395	CUPERTINO	CA		05/22/2008		2,686,837	0	0	0	0	0	0	0	81,807	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,623,851	0	0	0	0	0	0	0	106,745	0	0	0
0525414	BREA	CA		09/22/2008		3,230,968	0	0	0	0	0	0	0	76,045	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		4,088,931	0	0	0	0	0	0	0	235,861	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		1,824,092	0	0	0	0	0	0	0	607,149	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,626,722	0	0	0	0	0	0	0	185,666	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,896,497	0	0	0	0	0	0	0	94,146	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,571,833	0	0	0	0	0	0	0	125,427	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		6,761,680	0	0	0	0	0	0	0	225,871	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,632,667	0	0	0	0	0	0	0	71,422	0	0	0
0525580	CAMARILLO	CA		10/23/2012		2,391,020	0	0	0	0	0	0	0	110,724	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		3,500,000	0	0	0	0	0	0	0	1,270,350	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		0	0	0	0	0	0	0	0	89,727	0	0	0
0525628	RIVERSIDE	CA		06/10/2013		0	0	0	0	0	0	0	0	44,098	0	0	0
0525639	CARLSBAD	CA		08/01/2013		0	0	0	0	0	0	0	0	32,585	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		644,067	0	0	0	0	0	0	0	104,624	0	0	0
0625177	AURORA	CO		09/30/2005		1,040,012	0	0	0	0	0	0	0	108,841	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,475,316	0	0	0	0	0	0	0	243,052	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0625525	WINDSOR	CO		09/28/2011		3,845,154	0	0	0	0	0	0	0	190,877	0	0	0
0725266	NEW CANAAN	CT		09/18/2006		4,137,474	0	0	0	0	0	0	0	114,716	0	0	0
0925303	WASHINGTON DC	DC		01/31/2007		2,757,866	0	0	0	0	0	0	0	71,952	0	0	0
0R24190	DOUGLASVILLE	GA		09/01/1998		235,548	0	0	0	0	0	0	0	205,454	0	0	0
0R24206	ALAMO HEIGHTS	TX		02/02/1999		286,945	0	0	0	0	0	0	0	244,656	0	0	0
0R24373	ST PAUL	MN		06/08/2000		269,870	0	0	0	0	0	0	0	106,322	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,889,533	0	0	0	0	0	0	0	161,915	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		259,722	0	0	0	0	0	0	0	14,551	0	0	0
0R24452	EL TORO	CA		11/24/1998		185,527	0	0	0	0	0	0	0	169,795	0	0	0
0R24568	BURNSVILLE	MN		12/05/2002		1,037,767	0	0	0	0	0	0	0	6,654	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002		713,727	0	0	0	0	0	0	0	18,718	0	0	0
0R24717	DELTA TWP	MI		12/27/2002		1,658,245	0	0	0	0	0	0	0	26,154	0	0	0
0S24376	INDIANAPOLIS	IN		11/01/2002		645,950	0	0	0	0	0	0	0	50,277	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002		901,671	0	0	0	0	0	0	0	23,635	0	0	0
1025079	VIERA	FL		06/09/2004		490,436	0	0	0	0	0	0	0	23,963	0	0	0
1025155	LAKELAND	FL		07/08/2005		2,495,443	0	0	0	0	0	0	0	85,942	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		881,340	0	0	0	0	0	0	0	24,255	0	0	0
1025305	ORLANDO	FL		02/26/2007		4,322,423	0	0	0	0	0	0	0	76,824	0	0	0
1025317	DORAL	FL		04/24/2007		3,011,625	0	0	0	0	0	0	0	84,379	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		3,111,309	0	0	0	0	0	0	0	123,493	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,073,470	0	0	0	0	0	0	0	52,334	0	0	0
1025399	TAMPA	FL		06/02/2008		1,274,300	0	0	0	0	0	0	0	195,464	0	0	0
1025400	ODESSA	FL		06/09/2008		2,956,688	0	0	0	0	0	0	0	116,634	0	0	0
1025490	ORLANDO	FL		03/25/2011		2,737,116	0	0	0	0	0	0	0	125,163	0	0	0
1025520	ORLANDO	FL		08/09/2011		4,448,644	0	0	0	0	0	0	0	214,375	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,766,045	0	0	0	0	0	0	0	38,856	0	0	0
1025549	APOPKA	FL		03/28/2012		999,652	0	0	0	0	0	0	0	47,606	0	0	0
1025595	CAPE CORAL	FL		12/21/2012		2,520,000	0	0	0	0	0	0	0	68,864	0	0	0
1025653	TAMPA	FL		10/11/2013		0	0	0	0	0	0	0	0	14,182	0	0	0
1025655	SPRING HILL	FL		10/28/2013		0	0	0	0	0	0	0	0	4,640	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		1,187,236	0	0	0	0	0	0	0	77,021	0	0	0
1125178	CANTON	GA		10/05/2005		1,236,694	0	0	0	0	0	0	0	47,393	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,399,121	0	0	0	0	0	0	0	124,065	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		6,877,843	0	0	0	0	0	0	0	260,678	0	0	0
1325086	POCATELLO	ID		07/30/2004		798,205	0	0	0	0	0	0	0	101,227	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		611,696	0	0	0	0	0	0	0	72,582	0	0	0
1325358	MERIDIAN	ID		11/30/2007		5,430,743	0	0	0	0	0	0	0	137,555	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,997,343	0	0	0	0	0	0	0	93,377	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		1,977,920	0	0	0	0	0	0	0	91,271	0	0	0
1425281	ORLAND PARK	IL		11/29/2006		1,424,878	0	0	0	0	0	0	0	139,828	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,827,211	0	0	0	0	0	0	0	55,226	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,476,768	0	0	0	0	0	0	0	106,982	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		4,562,287	0	0	0	0	0	0	0	218,103	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1425589	BUFFALO GROVE	IL		12/12/2012		7,000,000	0	0	0	0	0	0	0	191,286	0	0	0
1525013	FISHERS	IN		07/29/2003		1,158,710	0	0	0	0	0	0	0	72,161	0	0	0
1525032	SELLERSBURG	IN		10/06/2003		119,589	0	0	0	0	0	0	0	108,582	0	0	0
1525053	LAWRENCE	IN		02/02/2004		797,615	0	0	0	0	0	0	0	48,050	0	0	0
1525061	FISHERS	IN		03/15/2004		638,935	0	0	0	0	0	0	0	59,091	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004		766,167	0	0	0	0	0	0	0	92,900	0	0	0
1525124	DECATUR	IN		02/28/2005		895,985	0	0	0	0	0	0	0	17,616	0	0	0
1525125	CARMEL	IN		03/09/2005		1,655,404	0	0	0	0	0	0	0	57,246	0	0	0
1525126	GREENWOOD	IN		03/09/2005		1,549,152	0	0	0	0	0	0	0	88,911	0	0	0
1525127	GREENWOOD	IN		03/09/2005		1,564,060	0	0	0	0	0	0	0	89,755	0	0	0
1525174	FISHERS	IN		09/29/2005		1,508,280	0	0	0	0	0	0	0	84,243	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		630,622	0	0	0	0	0	0	0	125,176	0	0	0
1525221	INDIANAPOLIS	IN		03/17/2006		272,232	0	0	0	0	0	0	0	83,934	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006		1,612,925	0	0	0	0	0	0	0	73,537	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		1,935,449	0	0	0	0	0	0	0	55,004	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,932,897	0	0	0	0	0	0	0	68,535	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,399,680	0	0	0	0	0	0	0	75,468	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,220,085	0	0	0	0	0	0	0	30,705	0	0	0
1525418	GREENFIELD	IN		10/01/2008		4,546,525	0	0	0	0	0	0	0	298,367	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,489,300	0	0	0	0	0	0	0	136,126	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,556,112	0	0	0	0	0	0	0	131,593	0	0	0
1525500	CARMEL	IN		04/28/2011		2,404,778	0	0	0	0	0	0	0	98,904	0	0	0
1525586	FISHERS	IN		11/29/2012		1,300,000	0	0	0	0	0	0	0	39,924	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		2,100,000	0	0	0	0	0	0	0	91,798	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		0	0	0	0	0	0	0	0	19,379	0	0	0
1624983	JOHNSTON	IA		02/26/2003		2,817,603	0	0	0	0	0	0	0	18,141	0	0	0
1625051	MASON CITY	IA		01/07/2004		2,416,862	0	0	0	0	0	0	0	333,932	0	0	0
1625063	URBANDALE	IA		03/17/2004		2,997,841	0	0	0	0	0	0	0	108,490	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,428,079	0	0	0	0	0	0	0	44,498	0	0	0
1725207	LAWRENCE	KS		02/09/2006		2,562,271	0	0	0	0	0	0	0	80,851	0	0	0
1725298	WICHITA	KS		01/18/2007		2,808,060	0	0	0	0	0	0	0	10,163	0	0	0
1725590	WITITA	KS		12/13/2012		2,350,000	0	0	0	0	0	0	0	66,031	0	0	0
1825019	FERN CREEK	KY		08/27/2003		555,338	0	0	0	0	0	0	0	82,368	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		2,488,332	0	0	0	0	0	0	0	331,313	0	0	0
1825215	OWENSBORO	KY		02/23/2006		954,256	0	0	0	0	0	0	0	48,477	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,986,431	0	0	0	0	0	0	0	113,933	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,462,384	0	0	0	0	0	0	0	73,093	0	0	0
1825472	NEWPORT	KY		10/29/2010		4,420,871	0	0	0	0	0	0	0	297,690	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		4,109,353	0	0	0	0	0	0	0	220,723	0	0	0
1825555	RICHMOND	KY		05/17/2012		4,027,915	0	0	0	0	0	0	0	149,539	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		0	0	0	0	0	0	0	0	38,933	0	0	0
1825624	LEXINGTON	KY		05/17/2013		0	0	0	0	0	0	0	0	132,190	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		0	0	0	0	0	0	0	0	44,243	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1925041	BROSSARD	LA		11/21/2003		2,028,625	0	0	0	0	0	0	0	291,554	0	0	0
1925270	BROUSSARD	LA		09/29/2006		610,792	0	0	0	0	0	0	0	79,906	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		1,086,369	0	0	0	0	0	0	0	67,959	0	0	0
1925561	KENNER	LA		06/11/2012		3,035,902	0	0	0	0	0	0	0	133,096	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,562,625	0	0	0	0	0	0	0	114,708	0	0	0
2125430	LAUREL	MD		12/02/2008		2,491,999	0	0	0	0	0	0	0	82,812	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		3,843,260	0	0	0	0	0	0	0	191,021	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		2,172,238	0	0	0	0	0	0	0	68,910	0	0	0
2125601	BETHESDA	MD		01/30/2013		0	0	0	0	0	0	0	0	78,618	0	0	0
2325040	INDEPENDENCE TWP	MI		11/19/2003		3,623,098	0	0	0	0	0	0	0	180,353	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,222,453	0	0	0	0	0	0	0	40,234	0	0	0
2325216	NOVI	MI		03/01/2006		5,407,657	0	0	0	0	0	0	0	166,325	0	0	0
2325533	WYOMING	MI		10/26/2011		1,904,875	0	0	0	0	0	0	0	93,068	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,990,494	0	0	0	0	0	0	0	152,531	0	0	0
2325609	CLARKSTON	MI		03/28/2013		0	0	0	0	0	0	0	0	90,779	0	0	0
2325619	EAST LANSING	MI		05/07/2013		0	0	0	0	0	0	0	0	20,638	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		0	0	0	0	0	0	0	0	105,225	0	0	0
2425030	EAGAN	MN		09/30/2003		2,052,114	0	0	0	0	0	0	0	25,313	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,913,941	0	0	0	0	0	0	0	182,155	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		5,121,443	0	0	0	0	0	0	0	305,739	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,990,708	0	0	0	0	0	0	0	124,201	0	0	0
2425638	MINNETONKA	MN		07/16/2013		0	0	0	0	0	0	0	0	75,692	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006		6,917,415	0	0	0	0	0	0	0	291,356	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		7,880,752	0	0	0	0	0	0	0	212,244	0	0	0
2625625	ST LOUIS	MO		05/24/2013		0	0	0	0	0	0	0	0	70,150	0	0	0
2725476	KALISPELL	MT		11/23/2010		3,555,769	0	0	0	0	0	0	0	214,499	0	0	0
2824984	OMAHA	NE		02/28/2003		2,171,465	0	0	0	0	0	0	0	37,613	0	0	0
2825214	RALSTON	NE		02/16/2006		1,208,325	0	0	0	0	0	0	0	54,524	0	0	0
2825220	OMAHA	NE		03/09/2006		1,942,938	0	0	0	0	0	0	0	61,669	0	0	0
2825301	OMAHA	NE		01/29/2007		123,452	0	0	0	0	0	0	0	5,607	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,651,945	0	0	0	0	0	0	0	150,007	0	0	0
2925468	LAS VEGAS	NV		10/27/2010		2,088,362	0	0	0	0	0	0	0	111,181	0	0	0
2925481	LAS VEGAS	NV		12/15/2010		4,020,255	0	0	0	0	0	0	0	1,446,817	0	0	0
3125158	BRICK TWP	NJ		07/19/2005		4,125,237	0	0	0	0	0	0	0	134,772	0	0	0
3125306	OAKLAND	NJ		03/01/2007		2,311,943	0	0	0	0	0	0	0	190,048	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		2,150,598	0	0	0	0	0	0	0	102,675	0	0	0
3125603	KEARNY	NJ		02/13/2013		0	0	0	0	0	0	0	0	64,570	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		0	0	0	0	0	0	0	0	7,353	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004		2,011,952	0	0	0	0	0	0	0	176,218	0	0	0
3225150	ALBUQUERQUE	NM		06/27/2005		4,146,398	0	0	0	0	0	0	0	230,899	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006		1,881,555	0	0	0	0	0	0	0	96,109	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008		1,736,468	0	0	0	0	0	0	0	68,444	0	0	0
3325101	PULASKI	NY		10/25/2004		907,451	0	0	0	0	0	0	0	12,597	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3325219	CLAY	NY		12/01/2010		2,062,722	0	0	0	0	0	0	0	101,532	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,801,182	0	0	0	0	0	0	0	47,088	0	0	0
3325409	CARLE PLACE	NY		08/21/2008		3,664,462	0	0	0	0	0	0	0	80,578	0	0	0
3325439	WEST SENECA	NY		12/22/2009		2,600,009	0	0	0	0	0	0	0	322,209	0	0	0
3325538	LATHAM	NY		11/28/2011		2,429,361	0	0	0	0	0	0	0	74,624	0	0	0
3425039	CHARLOTTE	NC		11/14/2003		1,114,221	0	0	0	0	0	0	0	64,908	0	0	0
3425105	MATTHEWS	NC		11/08/2004		775,659	0	0	0	0	0	0	0	44,900	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		791,826	0	0	0	0	0	0	0	45,156	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		2,321,701	0	0	0	0	0	0	0	222,095	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,653,128	0	0	0	0	0	0	0	57,476	0	0	0
3425482	CARRBORO	NC		12/20/2010		4,795,826	0	0	0	0	0	0	0	282,559	0	0	0
3425504	CARY	NC		05/31/2011		2,551,491	0	0	0	0	0	0	0	148,392	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,877,245	0	0	0	0	0	0	0	148,042	0	0	0
3425560	CHARLOTTE	NC		05/29/2012		1,954,171	0	0	0	0	0	0	0	95,072	0	0	0
3425579	DURHAM	NC		10/19/2012		2,712,182	0	0	0	0	0	0	0	219,395	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		3,490,000	0	0	0	0	0	0	0	163,518	0	0	0
3425591	MONROE	NC		12/18/2012		1,750,000	0	0	0	0	0	0	0	64,197	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,765,000	0	0	0	0	0	0	0	102,950	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		0	0	0	0	0	0	0	0	32,256	0	0	0
3425649	CHARLOTTE	NC		09/06/2013		0	0	0	0	0	0	0	0	23,500	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,850,939	0	0	0	0	0	0	0	57,342	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		656,966	0	0	0	0	0	0	0	103,347	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		1,403,197	0	0	0	0	0	0	0	206,024	0	0	0
3625027	WEST CARROLLTON	OH		09/29/2003		953,306	0	0	0	0	0	0	0	48,304	0	0	0
3625037	WELLINGTON	OH		10/24/2003		1,139,514	0	0	0	0	0	0	0	25,078	0	0	0
3625038	MIAMISBURG	OH		11/14/2003		627,595	0	0	0	0	0	0	0	88,364	0	0	0
3625042	WASHINGTON TWP	OH		11/21/2003		591,066	0	0	0	0	0	0	0	29,816	0	0	0
3625044	COLUMBUS	OH		11/24/2003		549,269	0	0	0	0	0	0	0	76,838	0	0	0
3625046	CINCINNATI	OH		12/09/2003		3,850,754	0	0	0	0	0	0	0	131,029	0	0	0
3625048	MONTGOMERY	OH		12/30/2003		22,232,594	0	0	0	0	0	0	0	780,992	0	0	0
3625081	WELLINGTON	OH		07/07/2004		550,509	0	0	0	0	0	0	0	21,971	0	0	0
3625100	DAYTON	OH		10/14/2004		455,613	0	0	0	0	0	0	0	55,336	0	0	0
3625128	WESTERVILLE	OH		03/15/2005		1,000,131	0	0	0	0	0	0	0	34,199	0	0	0
3625130	VANDALIA	OH		03/29/2005		1,939,950	0	0	0	0	0	0	0	219,029	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		990,527	0	0	0	0	0	0	0	51,646	0	0	0
3625279	LOVELAND	OH		11/28/2006		1,523,281	0	0	0	0	0	0	0	68,241	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,454,827	0	0	0	0	0	0	0	71,053	0	0	0
3625341	ELIDA	OH		08/24/2007		1,267,221	0	0	0	0	0	0	0	42,637	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,245,490	0	0	0	0	0	0	0	73,651	0	0	0
3625423	ELYRIA	OH		10/29/2008		263,354	0	0	0	0	0	0	0	133,266	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		3,604,105	0	0	0	0	0	0	0	262,507	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,958,647	0	0	0	0	0	0	0	106,276	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,848,112	0	0	0	0	0	0	0	77,518	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625484	WESTLAKE	OH		12/27/2010		3,277,166	0	0	0	0	0	0	0	267,160	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,928,610	0	0	0	0	0	0	0	61,382	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,897,738	0	0	0	0	0	0	0	142,751	0	0	0
3625566	COLUMBUS	OH		07/13/2012		3,163,533	0	0	0	0	0	0	0	267,305	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		0	0	0	0	0	0	0	0	71,102	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		0	0	0	0	0	0	0	0	141,624	0	0	0
3625614	CINCINNATI	OH		04/29/2013		0	0	0	0	0	0	0	0	89,733	0	0	0
3625623	CINCINNATI	OH		05/14/2013		0	0	0	0	0	0	0	0	29,420	0	0	0
3625626	WESTLAKE	OH		05/29/2013		0	0	0	0	0	0	0	0	48,729	0	0	0
3724985	TULSA	OK		03/03/2003		305,709	0	0	0	0	0	0	0	125,669	0	0	0
3725043	TULSA	OK		11/24/2003		2,685,760	0	0	0	0	0	0	0	100,003	0	0	0
3725098	EDMOND	OK		09/29/2004		2,958,202	0	0	0	0	0	0	0	102,891	0	0	0
3725234	EDOMOND	OK		04/27/2006		1,463,318	0	0	0	0	0	0	0	44,593	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,331,079	0	0	0	0	0	0	0	60,959	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		3,031,832	0	0	0	0	0	0	0	86,330	0	0	0
3825076	PORTLAND	OR		05/27/2004		388,809	0	0	0	0	0	0	0	86,208	0	0	0
3825259	HILLSBORO	OR		08/22/2006		5,531,720	0	0	0	0	0	0	0	410,477	0	0	0
3825260	TUALATIN	OR		08/29/2006		2,835,144	0	0	0	0	0	0	0	132,555	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		2,186,750	0	0	0	0	0	0	0	145,588	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		8,101,288	0	0	0	0	0	0	0	254,169	0	0	0
3925016	CECIL TOWNSHIP	PA		08/06/2003		2,070,649	0	0	0	0	0	0	0	215,629	0	0	0
3925017	WHITPAIN TWP	PA		08/14/2003		1,114,931	0	0	0	0	0	0	0	37,518	0	0	0
3925018	WHITEMARSH TWP	PA		08/14/2003		2,063,401	0	0	0	0	0	0	0	81,199	0	0	0
3925070	QUAKERTOWN	PA		04/30/2004		441,225	0	0	0	0	0	0	0	87,387	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007		2,519,104	0	0	0	0	0	0	0	42,073	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,524,176	0	0	0	0	0	0	0	80,953	0	0	0
4124976	LEXINGTON	SC		01/14/2003		891,876	0	0	0	0	0	0	0	61,607	0	0	0
4125311	CHARLESTON	SC		03/28/2007		7,474,200	0	0	0	0	0	0	0	330,720	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		6,177,212	0	0	0	0	0	0	0	245,533	0	0	0
4125438	SUMMERVILLE	SC		10/09/2009		2,627,531	0	0	0	0	0	0	0	140,792	0	0	0
4125480	CHARLESTON	SC		12/14/2010		789,091	0	0	0	0	0	0	0	63,573	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,777,846	0	0	0	0	0	0	0	54,220	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012		4,400,379	0	0	0	0	0	0	0	115,477	0	0	0
4125556	ROCK HILL	SC		05/17/2012		5,011,452	0	0	0	0	0	0	0	183,863	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		2,516,931	0	0	0	0	0	0	0	99,358	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		990,244	0	0	0	0	0	0	0	67,733	0	0	0
4325001	KINGSPORT	TN		05/30/2003		599,639	0	0	0	0	0	0	0	94,326	0	0	0
4325031	MEMPHIS	TN		09/30/2003		466,597	0	0	0	0	0	0	0	68,477	0	0	0
4325056	FARRAGUT	TN		02/23/2004		1,368,980	0	0	0	0	0	0	0	87,904	0	0	0
4325078	BRISTOL	TN		06/04/2004		1,327,746	0	0	0	0	0	0	0	168,573	0	0	0
4325160	MEMPHIS	TN		08/04/2005		1,097,541	0	0	0	0	0	0	0	35,554	0	0	0
4325217	FARRAGUT	TN		03/01/2006		787,528	0	0	0	0	0	0	0	39,675	0	0	0
4325537	COLUMBIA	TN		11/21/2011		763,957	0	0	0	0	0	0	0	37,982	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4325577	CHATTANOOGA	TN		10/09/2012		2,390,640	0	0	0	0	0	0	0	115,096	0	0	0
4424980	BOERNE	TX		02/04/2003		811,736	0	0	0	0	0	0	0	134,126	0	0	0
4425006	CONROE	TX		07/10/2003		1,438,931	0	0	0	0	0	0	0	26,929	0	0	0
4425021	SAN ANTONIO	TX		08/29/2003		1,757,167	0	0	0	0	0	0	0	46,659	0	0	0
4425028	SAN ANTONIO	TX		09/30/2003		5,244,991	0	0	0	0	0	0	0	340,241	0	0	0
4425029	EL PASO	TX		09/30/2003		522,159	0	0	0	0	0	0	0	77,100	0	0	0
4425033	EL PASO	TX		10/08/2003		3,391,587	0	0	0	0	0	0	0	495,524	0	0	0
4425049	SAN ANTONIO	TX		12/30/2003		4,680,168	0	0	0	0	0	0	0	177,272	0	0	0
4425064	SAN ANTONIO	TX		03/31/2004		2,098,735	0	0	0	0	0	0	0	79,492	0	0	0
4425075	CONROE	TX		05/24/2004		764,442	0	0	0	0	0	0	0	13,502	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		699,495	0	0	0	0	0	0	0	89,301	0	0	0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,497,158	0	0	0	0	0	0	0	168,788	0	0	0
4425103	SAN ANTONIO	TX		11/03/2004		1,851,646	0	0	0	0	0	0	0	72,728	0	0	0
4425121	BEE CAVE	TX		02/07/2005		1,015,561	0	0	0	0	0	0	0	35,915	0	0	0
4425148	BEE CAVE	TX		06/21/2005		1,104,989	0	0	0	0	0	0	0	36,228	0	0	0
4425170	LAREDO	TX		09/16/2005		2,835,458	0	0	0	0	0	0	0	97,019	0	0	0
4425173	EL PASO	TX		09/28/2005		1,563,387	0	0	0	0	0	0	0	164,220	0	0	0
4425182	HOUSTON	TX		10/31/2005		3,151,496	0	0	0	0	0	0	0	105,226	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006		903,999	0	0	0	0	0	0	0	27,372	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,397,895	0	0	0	0	0	0	0	62,955	0	0	0
4425297	HOUSTON	TX		01/17/2007		1,186,734	0	0	0	0	0	0	0	98,282	0	0	0
4425309	EL PASO	TX		03/14/2007		2,277,005	0	0	0	0	0	0	0	102,006	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,214,791	0	0	0	0	0	0	0	68,856	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,559,403	0	0	0	0	0	0	0	149,713	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,856,758	0	0	0	0	0	0	0	114,504	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,315,118	0	0	0	0	0	0	0	71,514	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,757,777	0	0	0	0	0	0	0	214,105	0	0	0
4425426	HOUSTON	TX		11/21/2008		4,442,808	0	0	0	0	0	0	0	163,376	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009		2,001,266	0	0	0	0	0	0	0	111,533	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,741,648	0	0	0	0	0	0	0	187,029	0	0	0
4425463	EL PASO	TX		09/16/2010		1,809,535	0	0	0	0	0	0	0	96,591	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		4,368,079	0	0	0	0	0	0	0	332,476	0	0	0
4425478	EL PASO	TX		12/06/2010		2,561,454	0	0	0	0	0	0	0	135,268	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011		936,721	0	0	0	0	0	0	0	47,723	0	0	0
4425535	CONROE	TX		10/31/2011		946,809	0	0	0	0	0	0	0	51,960	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,742,512	0	0	0	0	0	0	0	181,085	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,988,378	0	0	0	0	0	0	0	190,976	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		0	0	0	0	0	0	0	0	45,327	0	0	0
4425612	MCALLEN	TX		04/15/2013		0	0	0	0	0	0	0	0	112,376	0	0	0
4425633	KATY	TX		06/26/2013		0	0	0	0	0	0	0	0	49,117	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013		0	0	0	0	0	0	0	0	24,870	0	0	0
4425648	SAN ANTONIO	TX		08/29/2013		0	0	0	0	0	0	0	0	29,098	0	0	0
4425652	CONROE	TX		09/30/2013		0	0	0	0	0	0	0	0	5,145	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425657	SAN ANTONIO	TX		10/30/2013		0	0	0	0	0	0	0	0	8,797	0	0	0
4425660	EL PASO	TX		10/31/2013		0	0	0	0	0	0	0	0	7,668	0	0	0
4525007	SALT LAKE COUNTY	UT		07/15/2003		1,747,529	0	0	0	0	0	0	0	153,781	0	0	0
4525097	WEST VALLEY CITY	UT		09/29/2004		1,056,655	0	0	0	0	0	0	0	62,963	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		4,766,049	0	0	0	0	0	0	0	278,704	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,344,874	0	0	0	0	0	0	0	84,060	0	0	0
4525610	SALT LAKE CITY	UT		04/02/2013		0	0	0	0	0	0	0	0	87,240	0	0	0
4625460	BARRE	VT		08/26/2010		4,145,847	0	0	0	0	0	0	0	431,488	0	0	0
4725136	RICHMOND	VA		04/29/2005		1,422,910	0	0	0	0	0	0	0	80,254	0	0	0
4725313	YORKTOWN	VA		03/30/2007		2,672,598	0	0	0	0	0	0	0	71,978	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,210,338	0	0	0	0	0	0	0	49,945	0	0	0
4725378	NORFOLK	VA		01/30/2008		7,392,046	0	0	0	0	0	0	0	220,078	0	0	0
4725402	ASHLAND	VA		06/23/2008		2,745,182	0	0	0	0	0	0	0	68,031	0	0	0
4725407	CHESTER	VA		07/29/2008		5,607,887	0	0	0	0	0	0	0	173,534	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		3,425,611	0	0	0	0	0	0	0	374,425	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,561,108	0	0	0	0	0	0	0	60,255	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		4,070,439	0	0	0	0	0	0	0	87,822	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,863,402	0	0	0	0	0	0	0	90,841	0	0	0
4825004	VANCOUVER	WA		06/30/2003		1,382,229	0	0	0	0	0	0	0	46,880	0	0	0
4825342	TACOMA	WA		08/30/2007		1,265,722	0	0	0	0	0	0	0	53,990	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		4,112,304	0	0	0	0	0	0	0	218,780	0	0	0
4825636	VANCOUVER	WA		06/27/2013		0	0	0	0	0	0	0	0	22,259	0	0	0
4925073	CHARLESTON	WV		05/04/2004		5,158,746	0	0	0	0	0	0	0	300,224	0	0	0
4925347	LEWISBURG	WV		09/20/2007		1,635,442	0	0	0	0	0	0	0	148,992	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,839,906	0	0	0	0	0	0	0	101,661	0	0	0
5025077	WAUWATOSA	WI		06/03/2004		1,020,606	0	0	0	0	0	0	0	38,795	0	0	0
5025087	OSHKOSH	WI		08/11/2004		4,013,642	0	0	0	0	0	0	0	238,287	0	0	0
5025104	MARSHFIELD	WI		11/04/2004		5,281,270	0	0	0	0	0	0	0	192,292	0	0	0
5025122	HARTLAND	WI		02/15/2005		1,352,941	0	0	0	0	0	0	0	47,811	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		833,786	0	0	0	0	0	0	0	87,286	0	0	0
5025208	PEWAUKEE	WI		02/09/2006		960,484	0	0	0	0	0	0	0	61,352	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,743,661	0	0	0	0	0	0	0	155,347	0	0	0
5325337	OMAHA	NE		08/03/2007		2,300,191	0	0	0	0	0	0	0	137,816	0	0	0
5325360	DETROIT	MI		12/06/2007		7,924,701	0	0	0	0	0	0	0	636,383	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,962,366	0	0	0	0	0	0	0	189,622	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		1,212,750	0	0	0	0	0	0	0	66,278	0	0	0
5325613	MANCHESTER	NH		04/17/2013		0	0	0	0	0	0	0	0	77,762	0	0	0
0299999. Total - Mortgages With Partial Repayments						846,733,694	0	0	0	0	0	0	0	54,587,187	0	0	0
0599999. Total Mortgages						947,138,817	0	0	0	0	0	0	96,316,119	150,903,306	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 Fixed Income - Affiliated																			
61411* AB 1	MONTGOMERY RE INC SURPLUS NOTE		BURLINGTON	VT	MONTGOMERY RE, INCORPORATED	1	06/14/2012	0	100,000,000	100,777,000	100,000,000	0	0	0	0	0	0	0	0.0
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated									100,000,000	100,777,000	100,000,000	0	0	0	0	0	0	0	XXX
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	3,255,194	3,255,194	3,255,194	(425,058)	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									9,255,194	9,255,194	9,255,194	(425,058)	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									9,255,194	9,255,194	9,255,194	(425,058)	0	0	0	0	0	0	XXX
4599999. Subtotal - Affiliated									100,000,000	100,777,000	100,000,000	0	0	0	0	0	0	0	XXX
4699999. Totals									109,255,194	110,032,194	109,255,194	(425,058)	0	0	0	0	0	0	XXX

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
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 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. Government - Issuer Obligations																					
152383 AA 3	CENT AMER BK FOR ECON INTL GUARANTOR-U.S.			2	1	180,475	100.751	181,830	180,475	180,475	0	0	0	0	10.375	10.374	FA	7,802	18,724	04/28/1987	02/01/2014
233244 AD 4	US DEPT OF TRANSPORTATION 144A LEASE FXD				1	10,219,320	111.601	13,392,120	12,000,000	11,902,042	0	9,307	0	0	6.001	6.210	MON	48,008	720,120	06/30/2004	12/07/2021
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L			2	1	5,948,306	107.313	6,383,299	5,948,306	5,948,306	0	0	0	0	4.730	4.777	MON	12,505	281,355	09/09/2010	06/15/2030
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B				1	734,544	108.176	794,600	734,544	734,544	0	0	0	0	5.944	5.944	FMAN.	6,220	43,650	08/19/2008	08/10/2018
912810 EQ 7	US TREAS BOND	SD			1	9,985,267	128.227	10,149,167	7,915,000	9,121,548	0	(99,363)	0	0	6.250	4.299	FA	186,852	494,688	06/05/2003	08/15/2023
912810 EQ 7	US TREAS BOND	C			1	107,233	128.227	108,993	85,000	97,957	0	(1,067)	0	0	6.250	4.299	FA	2,007	5,313	06/05/2003	08/15/2023
0199999. U.S. Government - Issuer Obligations						27,175,145	XXX	31,010,009	26,863,325	27,984,872	0	(91,123)	0	0	XXX	XXX	XXX	263,394	1,563,850	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
3136AA 3R 4	FANNIE MAE 2012-149 LV	C		2	1	6,258,601	95.399	5,796,740	6,076,311	6,226,388	0	(32,213)	0	0	3.000	2.323	MON	15,191	167,099	01/10/2013	03/25/2036
3136AA MC 6	FANNIE MAE 2012-139 WV			2	1	2,211,398	96.977	2,211,398	2,280,333	2,211,644	0	246	0	0	3.000	4.041	MON	5,701	0	12/31/2013	02/25/2036
3136AB P9 8	FANNIE MAE 2013-6 VN	C		2	1	2,995,520	96.156	2,707,753	2,816,000	2,986,139	0	(9,381)	0	0	3.500	2.966	MON	8,213	90,347	01/25/2013	01/25/2030
3136AB YJ 6	FANNIE MAE 2013-1 VB	C		2	1	5,227,718	93.247	4,750,002	5,094,000	5,218,745	0	(8,973)	0	0	3.000	2.749	MON	12,735	140,085	01/10/2013	02/25/2033
3136AB ZF 3	FANNIE MAE 2013-1 VD	C		2	1	4,123,750	96.888	3,875,520	4,000,000	4,115,179	0	(8,571)	0	0	3.000	2.696	MON	10,000	110,000	01/24/2013	01/25/2033
36216X PL 9	GNMA I SF POOL# 177827			2	1	2,825	100.392	2,856	2,845	2,835	0	8	0	0	8.000	8.179	MON	19	228	12/22/1986	11/15/2016
38373V M3 1	GNMA 2002-87 Z			2	1	14,981,688	111.296	17,051,902	15,321,162	15,178,623	0	5,547	0	0	5.500	5.810	MON	70,222	842,664	11/08/2002	11/20/2032
38373X L2 0	GNMA 2002-55 PE	C		2	1	4,713,985	110.866	5,032,756	4,539,498	4,587,311	0	(1,148)	0	0	6.000	5.646	MON	22,697	272,370	12/19/2002	07/20/2032
38375C BD 1	GNMA 2012-57 DA	C		2	1	7,482,247	107.239	7,331,908	6,837,005	7,258,010	0	(169,959)	0	0	5.507	2.643	MON	31,374	375,391	08/03/2012	04/20/2042
38376G AN 0	GNMA 2009-86 A	C		2	1	881,806	101.626	895,026	880,705	881,489	0	(80)	0	0	3.536	3.538	MON	2,595	31,142	08/26/2009	03/16/2035
0299999. U.S. Government - Residential Mortgage-Backed Securities						48,879,538	XXX	49,655,861	47,847,859	48,666,363	0	(224,524)	0	0	XXX	XXX	XXX	178,747	2,029,326	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889			2	1	5,185,084	98.247	4,772,752	4,857,933	5,179,073	0	(6,011)	0	0	3.500	2.951	MON	14,169	99,183	04/23/2013	03/01/2043
3136AC GJ 4	FANNIE MAE-ACES 2013-MS A2			2	1	5,096,875	93.552	4,677,600	5,000,000	5,090,198	0	(6,677)	0	0	2.509	2.273	MON	10,452	83,618	04/25/2013	11/25/2022
38373M 2F 6	GNMA 2008-80 IO			2,4	1	707,301	8.770	898,176	0	689,261	0	(1,402)	0	0	1.246	5.095	MON	10,637	244,463	11/17/2009	04/16/2050
38373M 3S 7	GNMA 2008-86 IO			2,4	1	573,537	3.399	489,443	0	563,459	0	(12,381)	137,190	0	0.570	0.430	MON	6,844	518,486	11/19/2009	10/16/2048
38373M 7D 6	GNMA 2009-37 IO			2,4	1	200,316	5.147	205,098	0	196,440	0	(7,094)	143,536	0	1.010	1.163	MON	3,355	192,624	11/19/2009	05/16/2049
38374N JX 6	GNMA 2006-42 B	C		2	1	1,745,975	101.054	1,612,339	1,595,522	1,736,324	0	(3,186)	0	0	5.161	4.494	MON	6,862	82,767	11/12/2010	08/16/2046
38376G 2H 2	GNMA 2011-92 C	C		2	1	2,960,274	99.025	2,970,750	3,000,000	2,962,202	0	565	0	0	4.045	4.171	MON	10,112	46,365	12/31/2013	04/16/2052
38376G 2H 2	GNMA 2011-92 C			2	1	4,933,789	99.025	4,951,250	5,000,000	4,937,003	0	941	0	0	4.045	4.171	MON	16,853	77,274	12/31/2013	04/16/2052
38376G A7 5	GNMA 2011-10 AC	C		2	1	5,430,859	105.257	5,262,850	5,000,000	5,420,775	0	(10,085)	0	0	3.861	3.234	MON	16,089	163,818	02/13/2013	11/16/2044
38376G F4 7	GNMA 2011-16 C	C		2	1	5,529,688	105.489	5,274,450	5,000,000	5,516,873	0	(12,814)	0	0	4.000	3.277	MON	16,667	183,333	01/10/2013	09/16/2046
38376G RQ 5	GNMA 2010-74 B	C		2	1	3,715,022	102.767	3,761,396	3,660,120	3,709,030	0	(1,745)	0	0	3.810	3.701	MON	11,621	139,451	06/16/2010	08/16/2039
38376G S2 7	GNMA 2011-67 CA			2	1	3,052,020	101.734	3,052,020	3,000,000	3,052,433	0	413	0	0	4.266	4.170	MON	10,666	0	12/31/2013	12/16/2051
38376G S3 5	GNMA 2011-67 D			2	1	3,020,010	100.667	3,020,010	3,000,000	3,020,428	0	418	0	0	4.553	4.533	MON	11,382	0	12/31/2013	12/16/2051
38376G U2 4	GNMA 2011-77 D	C		2	1	2,983,393	99.801	2,994,030	3,000,000	2,984,582	0	430	0	0	4.236	4.303	MON	10,590	47,998	12/31/2013	10/16/2045
38376G U2 4	GNMA 2011-77 D			2	1	4,972,321	99.801	4,990,050	5,000,000	4,974,304	0	717	0	0	4.236	4.303	MON	17,651	79,997	12/31/2013	10/16/2045
38376G ZU 7	GNMA 2011-9 C	C		2	1	5,454,688	102.807	5,140,350	5,000,000	5,440,807	0	(13,881)	0	0	3.635	2.935	MON	15,144	167,107	01/10/2013	09/16/2041
0399999. U.S. Government - Commercial Mortgage-Backed Securities						55,561,152	XXX	54,072,564	52,113,575	55,473,192	0	(71,792)	280,726	0	XXX	XXX	XXX	189,094	2,126,484	XXX	XXX
0599999. Total - U.S. Government						131,615,835	XXX	134,738,434	126,824,759	132,124,427	0	(387,439)	280,726	0	XXX	XXX	XXX	631,235	5,719,660	XXX	XXX
All Other Governments - Issuer Obligations																					
683234 8A 9	PROVINCE OF ONTARIO		A		1FE	6,745,478	101.682	6,863,535	6,750,000	6,749,549	0	962	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	101.721	940,919	925,000	924,179	0	1,918	0	0	5.750	5.972	MN	4,580	53,188	05/25/2004	05/30/2014

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
0699999. All Other Governments - Issuer Obligations						7,655,188	XXX	7,804,454	7,675,000	7,673,728	0	2,880	0	0	XXX	XXX	XXX	16,111	329,938	XXX	XXX
1099999. Total - All Other Governments						7,655,188	XXX	7,804,454	7,675,000	7,673,728	0	2,880	0	0	XXX	XXX	XXX	16,111	329,938	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	92.331	1,846,620	2,000,000	1,962,545	0	890	0	0	4.125	4.251	JD	6,875	82,500	05/25/2012	12/01/2037
011770 2D 5	STATE OF ALASKA			1	1FE	1,000,000	88.267	882,670	1,000,000	1,000,000	0	0	0	0	3.858	3.858	FA	16,075	20,147	01/16/2013	08/01/2037
040484 GK 7	ARIZONA BOARD OF REGENTS UNIV ARIZONA SY				1FE	1,300,000	90.456	1,175,928	1,300,000	1,300,000	0	0	0	0	3.036	3.036	JD	3,289	34,425	12/20/2012	06/01/2024
040507 NB 7	ARIZONA ST HLTH FACS AUTH BANN				1FE	1,000,000	91.620	916,200	1,000,000	1,000,000	0	0	0	0	4.162	4.162	JJ	20,810	23,700	10/18/2012	01/01/2030
04300D AD 2	ART INSTITUTE OF CHICAGO				1FE	2,300,000	91.287	2,099,601	2,300,000	2,300,000	0	0	0	0	3.782	3.782	MS	28,995	75,629	10/11/2012	03/01/2027
048342 EA 3	ATLANTIC CITY NJ BOND OF EDU				1FE	1,012,740	104.316	1,043,160	1,000,000	1,003,730	0	(2,183)	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	87.081	2,355,541	2,705,000	2,705,000	0	0	0	0	3.006	3.006	MN	10,390	73,859	12/04/2012	11/15/2026
10115C AA 2	BOSTON UNIVERSITY			1	1FE	3,908,981	98.463	3,908,981	3,970,000	3,908,987	0	6	0	0	5.200	5.300	AO	51,610	0	12/31/2013	10/01/2045
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A			1	1FE	1,734,579	94.930	1,646,635	1,734,579	1,734,579	0	0	0	0	2.900	2.900	MON	4,192	29,483	04/19/2013	02/01/2042
14916R AC 8	CATHOLIC HEALTH INITIATIVE				1FE	2,493,350	89.442	2,236,050	2,500,000	2,494,033	0	585	0	0	2.950	2.981	MN	12,292	73,955	10/25/2012	11/01/2022
16772P AK 2	CHICAGO ILLINOIS TRANSIT AUTH				1FE	3,000,000	101.481	3,044,430	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 BO				1FE	1,310,000	103.802	1,359,806	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
199098 BS 2	COLUMBUS FRANKLIN CNTY OH FIN AUTH RES &			1	1FE	4,000,000	101.215	4,048,600	4,000,000	4,000,000	0	0	0	0	4.982	4.982	FA	79,712	0	07/25/2013	02/15/2027
20774W H2 0	CONNECTICUT ST HSG FIN AUTH 2011 SERIES			1	1FE	521,438	100.938	519,831	515,000	520,111	0	(565)	0	0	5.000	4.838	MN	3,290	25,750	08/12/2011	11/15/2041
207758 KK 8	CONNECTICUT ST SPL TAX OBLIG				1FE	5,000,000	104.660	5,233,000	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	106.093	3,182,790	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 SERI			1	1FE	1,110,000	90.988	1,009,967	1,110,000	1,110,000	0	0	0	0	4.150	4.150	MN	5,886	46,065	05/23/2012	05/15/2042
230563 AS 7	CUMBERLAND COUNTY NJ			1	1FE	1,000,000	106.338	1,063,380	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	105.268	1,052,680	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	104.899	2,097,980	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
248775 N7 9	DENTON COUNTY TX 2013			1	1FE	3,775,303	87.477	3,289,135	3,760,000	3,774,262	0	(1,042)	0	0	2.916	2.866	JJ	50,557	27,410	04/26/2013	07/15/2026
249174 SQ 7	DENVER SCHOOL DIST NO 1 2012C				1FE	845,990	84.898	848,980	1,000,000	846,001	0	11	0	0	3.773	4.930	JD	3,144	0	12/31/2013	12/01/2035
249218 BA 5	DENVER COLORADO PUBLIC SCHOOL DISTRICT C				1FE	2,500,000	89.342	2,233,550	2,500,000	2,500,000	0	0	0	0	3.598	3.598	JD	3,998	57,968	04/18/2013	12/15/2027
249218 BC 1	DENVER COLORADO PUBLIC SCHOOL DISTRICT C			2	1FE	1,000,000	89.379	893,790	1,000,000	1,000,000	0	0	0	0	4.242	4.242	JD	1,885	27,337	04/18/2013	12/15/2037
29270C YT 6	ENERGY NORTHWEST				1FE	1,000,000	91.204	912,040	1,000,000	1,000,000	0	0	0	0	3.403	3.403	JJ	17,015	29,115	08/16/2012	07/01/2025
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI			1	1FE	928,754	86.991	909,056	1,045,000	931,251	0	2,497	0	0	3.450	4.440	AO	9,013	15,723	07/08/2013	04/01/2029
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES			1	1FE	1,000,000	97.320	973,200	1,000,000	1,000,000	0	0	0	0	4.450	4.450	JJ	22,250	44,500	10/19/2011	01/01/2030
341507 ZH 7	FLORIDA ST BRD ED LOTTERY REV			1	1FE	500,000	108.839	544,195	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	104.256	5,212,800	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	105.033	525,165	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	96.777	967,770	1,000,000	1,000,000	0	0	0	0	3.485	3.485	MS	10,261	34,850	03/20/2012	09/15/2022
372546 AS 0	GEORGE WASHINGTON UNIVERSITY				1FE	1,000,000	88.711	887,110	1,000,000	1,000,000	0	0	0	0	4.363	4.363	MS	12,847	24,118	02/05/2013	09/15/2043
373384 J6 4	STATE OF GEORGIA Series E			1	1FE	2,500,000	96.606	2,415,150	2,500,000	2,500,000	0	0	0	0	4.280	4.280	FA	48,447	0	06/28/2013	02/01/2030
373384 RV 0	STATE OF GEORGIA				1FE	6,000,000	101.398	6,083,880	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
373539 A3 9	GEORGIA ST HSG & FIN AUTH REV 2011 SERIE			1	1FE	1,010,050	101.198	1,011,980	1,000,000	1,010,047	0	(3)	0	0	4.000	3.843	JD	3,333	0	12/31/2013	12/01/2026
434682 AA 8	HOKE CNTY NC LMTD OBLIG TXBL QUALIFIED S				1FE	1,000,000	99.864	998,640	1,000,000	1,000,000	0	0	0	0	4.914	4.914	JD	4,095	49,140	06/21/2012	06/01/2032
452152 QV 6	ILLINOIS ST GOV OBLIGATION				1FE	2,000,000	93.444	1,868,880	2,000,000	2,000,000	0	0	0	0	5.010	5.010	AO	25,050	47,595	04/02/2013	04/01/2028
452227 FM 8	ILLINOIS ST SALES TAX REVENUE				1FE	3,730,000	94.958	3,541,933	3,730,000	3,730,000	0	0	0	0	2.931	2.931	JD	4,859	109,326	05/10/2012	06/15/2022
452227 FN 6	ILLINOIS ST SALES TAX REVENUE				1FE	6,000,000	91.598	5,495,880	6,000,000	6,000,000	0	0	0	0	3.081	3.081	JD	8,216	184,860	05/10/2012	06/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
472149 BE 2	JACKSONVILLE ELECTRIC AUTHORIT				1FE	750,000	106.281	797,108	750,000	750,000	0	0	0	0	5.050	5.050	AO	9,469	37,875	03/19/2010	10/01/2021
47770V AY 6	JOBS OHIO BEVERAGE SYSTEM			2	1FE	3,651,440	91.587	3,663,480	4,000,000	3,651,440	0	0	0	0	3.985	4.807	JJ	79,700	0	12/31/2013	01/01/2029
478718 J5 9	JOHNSON COUNTY SCHOOL DISTRICT 2013B			1	1FE	1,988,260	89.402	1,788,040	2,000,000	1,988,908	0	648	0	0	4.050	4.088	MS	61,875	0	03/08/2013	09/01/2035
49130T PQ 3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES			1	1FE	1,230,000	95.098	1,169,705	1,230,000	1,230,000	0	0	0	0	4.268	4.268	JJ	26,248	53,080	06/06/2012	01/01/2028
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES			1	1FE	5,605,000	95.727	5,365,498	5,605,000	5,605,000	0	0	0	0	3.000	3.000	MON	14,013	98,555	04/19/2013	11/01/2041
49151E 7A 5	COMMONWEALTH OF KENTUCKY				1FE	2,000,000	102.836	2,056,720	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
514136 AY 6	LANCASTER COUNTY SCHOOL DISTR SERIES A				1FE	2,000,000	92.621	1,852,420	2,000,000	2,000,000	0	0	0	0	2.463	2.463	JD	4,105	26,546	04/25/2013	12/01/2020
517840 2M 5	LAS VEGAS VLY NV WTR DIST				1FE	2,500,000	101.858	2,546,450	2,500,000	2,500,000	0	0	0	0	3.988	3.988	JD	8,308	99,700	09/28/2011	06/01/2021
517840 2N 3	LAS VEGAS VLY NV WTR DIST			1	1FE	2,393,632	102.675	2,397,461	2,335,000	2,393,613	0	(19)	0	0	4.138	3.747	JD	8,052	0	12/31/2013	06/01/2022
519741 FL 1	LAWRENCE CNTY SCH DIST 2012			1	1FE	2,975,000	85.286	2,537,259	2,975,000	2,975,000	0	0	0	0	4.000	4.000	JD	9,917	119,000	12/05/2012	12/01/2035
544525 NV 6	LOS ANGELES DEP WATER & POWER				1FE	2,000,000	109.831	2,196,620	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 S				1FE	1,500,000	103.042	1,545,630	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
544712 2F 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S				1FE	2,150,000	104.981	2,257,092	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
54626X BD 9	LOUISIANA ST HSG FIN AGY REV			1	1FE	2,031,575	100.767	2,035,493	2,020,000	2,031,573	0	(2)	0	0	4.750	4.660	AO	23,988	0	12/31/2013	10/01/2029
56052E 2G 2	MAINE ST HSG AUTH MTG PUR 2011 SERIES C-			1	1FE	2,580,469	101.160	2,604,870	2,575,000	2,580,468	0	(2)	0	0	4.000	3.966	MN	13,161	80,400	12/31/2013	11/15/2025
56052E 2U 1	MAINE ST HSG AUTH MTG PUR			1	1FE	2,014,080	100.704	2,014,080	2,000,000	2,014,076	0	(4)	0	0	4.000	3.889	MN	10,222	0	12/31/2013	11/15/2026
56052E 3M 8	MAINE ST HSG AUTH MTG PUR 2012 SERIES A-			1	1FE	1,290,000	100.157	1,292,025	1,290,000	1,290,000	0	0	0	0	4.000	4.000	MN	6,593	51,600	04/27/2012	11/15/2024
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES			1	1FE	3,015,000	98.130	2,943,900	3,000,000	3,009,261	0	(2,566)	0	0	6.500	6.391	MS	65,000	195,000	08/16/2011	03/01/2043
57420P GS 9	MARYLAND ST ECON DEV CORP LEASE REVENUE			1	1FE	2,985,930	88.623	2,658,690	3,000,000	2,986,946	0	990	0	0	3.150	3.193	JD	7,875	102,638	12/19/2012	06/01/2026
574218 NQ 2	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH			1	1FE	2,141,381	85.643	2,149,639	2,510,000	2,141,430	0	48	0	0	3.500	4.920	FA	33,188	0	12/31/2013	08/15/2028
574218 NU 3	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH			1	1FE	2,365,638	92.403	2,111,409	2,285,000	2,360,520	0	(5,118)	0	0	4.000	3.591	FA	34,529	36,560	03/14/2013	08/15/2028
574300 JN 0	MARYLAND TRANS AUTHORITY BUILD AMERICA B			2	1FE	500,000	109.055	545,275	500,000	500,000	0	0	0	0	5.164	5.164	JJ	12,910	25,820	07/14/2010	07/01/2025
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER			1	1FE	3,443,588	103.825	3,566,389	3,435,000	3,441,896	0	(726)	0	0	5.500	5.467	JJ	94,463	188,925	07/21/2011	07/01/2026
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER			1	1FE	2,000,000	95.598	1,911,960	2,000,000	2,000,000	0	0	0	0	4.900	4.900	JJ	49,000	99,089	06/01/2012	07/01/2028
57586N GX 3	MASSACHUSETTS ST HSG FIN AGY			1	1FE	1,770,000	100.982	1,787,381	1,770,000	1,770,000	0	0	0	0	5.100	5.100	JD	7,523	90,270	10/28/2011	12/01/2030
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY SERIES 157			1	1FE	795,000	97.481	774,974	795,000	795,000	0	0	0	0	4.350	4.350	JD	2,882	34,583	03/08/2012	12/01/2027
57586Y DD 6	MASSACHUSETTS ST HSG FIN AGY 2011 SERIES			1	1FE	2,593,523	99.863	2,591,445	2,595,000	2,592,276	0	(524)	0	0	4.750	4.742	JD	10,272	57,000	12/31/2013	06/01/2035
59259Y BD 0	METROPOLITAN TRANS AUTH NY			1	1FE	3,000,000	108.120	3,243,600	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
59334D HN 7	MIAMI DADE CNTY FL WTR & SWR REV 2013 SE			1	1FE	10,579,300	107.500	10,750,000	10,000,000	10,559,519	0	(19,781)	0	0	5.000	4.291	AO	125,000	81,944	07/19/2013	10/01/2028
594610 7A 9	MICHIGAN STATE			1	1FE	2,495,075	103.261	2,581,525	2,500,000	2,496,051	0	382	0	0	4.650	4.673	AO	24,542	116,250	04/14/2011	04/15/2022
594612 BK 8	MICHIGAN ST ULT GO			1	1FE	4,000,000	86.505	3,460,200	4,000,000	4,000,000	0	0	0	0	3.800	3.800	MN	19,422	87,400	04/30/2013	05/15/2033
594659 AP 9	MICHIGAN ST HSG DEV AUTH SERIES A			1	1FE	705,000	99.222	699,515	705,000	705,000	0	0	0	0	4.600	4.600	JD	2,703	32,430	07/14/2011	12/01/2026
597502 BE 2	MIDLAND CNTY TEX HOSP DIST				1FE	1,250,000	111.173	1,389,663	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
602245 ZA 3	MILWAUKEE COUNTY G.O.			1	1FE	3,000,000	90.456	2,713,680	3,000,000	3,000,000	0	0	0	0	3.862	3.862	JD	9,655	93,010	01/25/2013	12/01/2030
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E			1	1FE	1,795,000	100.666	1,806,955	1,795,000	1,795,000	0	0	0	0	4.450	4.450	JJ	39,939	79,931	08/26/2011	07/01/2031
605580 6J 3	STATE OF MISSISSIPPI				1FE	3,417,992	104.131	3,561,280	3,420,000	3,418,479	0	163	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	88.593	1,550,378	1,750,000	1,750,000	0	0	0	0	4.156	4.156	JJ	36,365	47,275	10/17/2012	07/01/2033
60637B CN 8	MISSOURI HOUSING 2013 SERIES A			1	1FE	2,630,000	93.484	2,458,629	2,630,000	2,630,000	0	0	0	0	2.650	2.650	MON	5,808	58,273	01/18/2013	11/01/2040
60637B CP 3	MISSOURI HOUSING 2013 SERIES B			1	1FE	2,730,000	93.184	2,543,923	2,730,000	2,730,000	0	0	0	0	2.650	2.650	MON	6,029	60,488	01/18/2013	11/01/2041
60637B CR 9	MISSOURI HOUSING 2013 SERIES D			1	1FE	2,156,668	89.673	2,156,668	2,405,036	2,156,668	0	0	0	0	2.550	3.256	MON	5,111	0	12/31/2013	10/01/2034
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B			1	1FE	1,979,960	100.385	1,987,623	1,980,000	1,980,003	0	0	0	0	4.625	4.625	JD	7,631	91,575	10/14/2011	12/01/2026
631294 4D 4	NASHUA NH TXBL-PENNICHUCK CORP			2	1FE	2,730,780	91.445	2,743,350	3,000,000	2,730,795	0	15	0	0	4.376	4.973	JJ	60,535	0	12/31/2013	01/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011			1	1FE	1,342,927	101.549	1,345,524	1,325,000	1,342,923	0	(4)	0	0	4.750	4.540	AO	15,734	0	12/31/2013	10/01/2033
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A			1	1FE	4,787,075	100.095	4,574,342	4,570,000	4,773,412	0	(13,663)	0	0	3.750	3.203	JJ	85,688	41,892	03/14/2013	07/01/2034
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1			1	1FE	1,054,620	105.663	1,056,630	1,000,000	1,054,605	0	(15)	0	0	5.750	4.908	JD	4,792	0	12/31/2013	12/01/2027
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1			1	1FE	1,975,280	104.450	2,089,000	2,000,000	1,977,121	0	852	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	1,875,000	89.016	1,669,050	1,875,000	1,875,000	0	0	0	0	3.550	3.550	MS	22,188	63,419	08/15/2012	09/01/2032
64763F QD 4	NEW ORLEANS, LOUISIANA			1	1FE	3,000,000	90.834	2,725,020	3,000,000	3,000,000	0	0	0	0	4.242	4.242	MS	42,420	108,878	10/12/2012	09/01/2025
649883 TM 7	NEW YORK HOUSING 2012 SERIES 172			1	1FE	3,000,000	95.579	2,867,370	3,000,000	3,000,000	0	0	0	0	4.203	4.203	AO	31,523	126,090	07/12/2012	10/01/2027
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE			1	1FE	1,552,530	102.577	1,538,655	1,500,000	1,548,346	0	(4,184)	0	0	2.625	2.218	AO	9,844	23,297	02/13/2013	04/01/2041
649902 P3 1	THE DORMITORY AUTH OF STATE NY BUILD AME				1FE	984,450	106.298	1,062,980	1,000,000	988,270	0	1,355	0	0	4.554	4.750	FA	17,204	45,540	01/24/2011	02/15/2021
649902 S7 9	THE DORMITORY AUTH OF STATE NY BUILD AME				1FE	2,001,000	106.543	2,130,860	2,000,000	2,000,735	0	(72)	0	0	4.750	4.745	MS	27,972	95,000	07/14/2010	03/15/2022
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3			1	1FE	895,000	95.919	858,475	895,000	895,000	0	0	0	0	4.319	4.319	JJ	19,328	36,722	07/10/2012	01/01/2029
658289 B7 7	NORTH CAROLINA ST UNIVERSITY			2	1FE	1,000,000	90.069	900,690	1,000,000	1,000,000	0	0	0	0	3.825	3.825	AO	9,563	21,781	02/13/2013	10/01/2033
672319 CE 8	OAKLAND CA PENSION OBLG				1FE	2,953,320	90.992	2,729,760	3,000,000	2,957,820	0	3,290	0	0	4.350	4.527	JD	5,800	130,500	07/13/2012	12/15/2023
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND			1	1FE	3,310,000	118.433	3,920,132	3,310,000	3,310,000	0	0	0	0	8.570	8.662	MJSD	23,639	283,667	06/15/2000	06/01/2020
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1			2	1FE	740,000	104.815	775,631	740,000	739,981	0	(2)	0	0	7.050	7.112	MJSD	4,348	52,170	05/01/2002	03/01/2017
678553 AS 7	OKLAHOMA CITY ECONOMIC DEV 2013A			1	1FE	2,000,000	90.676	1,813,520	2,000,000	2,000,000	0	0	0	0	3.804	3.804	MS	25,360	28,319	03/27/2013	03/01/2027
678553 AT 5	OKLAHOMA CITY ECONOMIC DEV 2013A			1	1FE	3,000,000	90.137	2,704,110	3,000,000	3,000,000	0	0	0	0	4.297	4.297	MS	42,970	47,983	03/27/2013	03/01/2032
67910H NR 7	OKLAHOMA ST MUNI PWR AUTH 2013 SERIES B			1	1FE	4,557,984	108.757	4,616,735	4,245,000	4,546,350	0	(11,634)	0	0	5.000	4.051	JJ	88,438	0	07/24/2013	01/01/2026
686343 CM 4	ORLAND IL FIRE PROTECTION DIST				1FE	1,089,430	91.935	1,089,430	1,185,000	1,089,454	0	24	0	0	3.500	4.609	JD	1,843	0	12/31/2013	12/15/2022
686343 CX 0	ORLAND IL FIRE PROTECTION DIST			1	1FE	2,665,000	94.235	2,511,363	2,665,000	2,665,000	0	0	0	0	4.950	4.950	JD	5,863	127,154	12/20/2012	12/15/2032
704879 3W 3	PEARLAND SCHOOL DISTRICT 2013B			1	1FE	3,827,107	86.427	3,288,547	3,805,000	3,825,854	0	(1,253)	0	0	3.150	3.081	FA	45,280	34,626	04/25/2013	02/15/2028
708796 B8 9	PENNSYLVANIA HSG FIN AGY 2011-113			1	1FE	4,000,000	97.379	3,895,160	4,000,000	4,000,000	0	0	0	0	4.850	4.850	AO	48,500	194,000	09/09/2011	10/01/2037
70914P PG 1	PENNSYLVANIA (COMMONWEALTH OF)			1	1FE	3,500,000	107.451	3,760,785	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 201				1FE	4,548,960	90.226	4,285,735	4,750,000	4,548,976	0	16	0	0	4.920	5.252	FA	97,375	133,045	12/31/2013	08/01/2034
735000 QX 2	PORT OF OAKLAND CA			1	1FE	3,279,780	91.563	3,204,705	3,500,000	3,283,526	0	3,746	0	0	4.500	5.020	MN	26,250	78,750	07/01/2013	05/01/2032
745190 TR 9	PUERTO RICO HWY & TRANS AUTH	SD		1	2FE	1,062,875	63.595	699,545	1,100,000	1,067,266	0	1,221	0	0	5.000	5.272	JJ	27,500	55,000	03/16/2010	07/01/2030
76221R CM 3	RHODE ISLAND HSG & MTG FIN COR 58-A			1	1FE	4,447,661	100.944	4,451,630	4,410,000	4,447,635	0	(26)	0	0	5.150	4.860	AO	56,779	0	12/31/2013	10/01/2027
76222R HP 0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS			1	1FE	1,000,000	106.346	1,063,460	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
762315 MD 8	RHODE ISLAND ST STUDENT LOAN 2012 A			1	1FE	750,083	100.011	750,083	750,000	750,083	0	0	0	0	4.000	3.997	JD	2,500	0	12/31/2013	12/01/2026
791078 BB 3	ST LAWRENCE CNTY NY IDA CDC			2	1FE	1,000,000	93.985	939,850	1,000,000	1,000,000	0	0	0	0	2.752	2.752	JJ	13,760	14,677	12/12/2012	07/01/2021
791697 CJ 2	ST LOUIS MO SPL AD BRD SCH DST				1FE	4,838,080	96.197	4,809,850	5,000,000	4,838,105	0	25	0	0	4.700	5.019	AO	58,750	47,000	12/31/2013	04/01/2028
797669 UP 1	SAN FRANCISCO CA BAY AREA 2012 SER B (R			1	1FE	4,000,000	91.150	3,646,000	4,000,000	4,000,000	0	0	0	0	4.087	4.087	JJ	81,740	121,248	09/21/2012	07/01/2032
798165 KV 7	SAN JOSE CA MF HSG REVENUE 2011 A-1			1	1FE	3,572,215	100.981	3,594,924	3,560,000	3,572,213	0	(1)	0	0	4.350	4.296	AO	30,112	87,000	12/31/2013	10/01/2028
798186 YW 6	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION			1	1FE	1,956,629	88.736	1,956,629	2,205,000	1,956,669	0	40	0	0	3.374	4.560	FA	30,999	0	12/31/2013	08/01/2026
798186 YX 4	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION			1	1FE	3,129,300	91.760	3,138,192	3,420,000	3,129,337	0	37	0	0	3.924	4.699	FA	55,917	0	12/31/2013	08/01/2029
798186 YY 2	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION			1	1FE	3,750,000	88.683	3,325,613	3,750,000	3,750,000	0	0	0	0	4.469	4.469	FA	69,828	81,466	01/17/2013	08/01/2034
799017 KX 5	SAN MATEO CA UNION HS DISTRICT				1FE	875,000	91.131	797,396	875,000	875,000	0	0	0	0	3.070	3.070	MS	8,954	21,938	10/25/2012	09/01/2023
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1			1	1FE	3,670,000	100.132	3,674,844	3,670,000	3,670,000	0	0	0	0	2.950	2.950	MON	9,022	67,365	04/12/2013	01/01/2041
83755N EV 0	SOUTH DAKOTA HSG DEV AUTH 2011 SERIES 2			1	1FE	1,520,072	100.857	1,522,941	1,510,000	1,520,069	0	(3)	0	0	4.125	4.018	MN	10,381	0	12/31/2013	11/01/2028
83756C AZ 8	SOUTH DAKOTA HSG DEV AUTH MTGE 2012 SERI			1	1FE	1,180,000	88.834	1,048,241	1,180,000	1,180,000	0	0	0	0	3.750	3.750	MN	7,375	44,250	05/23/2012	05/01/2033
843146 3Q 2	SOUTHERN ILLINOIS UNIV 2012B-2				1FE	3,000,000	78.643	2,359,290	3,000,000	3,000,000	0	0	0	0	4.400	4.400	AO	33,000	103,400	12/06/2012	04/01/2035
843375 ZG 4	SOUTHERN MINNESOTA MUNICIPAL POWER AGENC				1FE	1,790,000	98.578	1,764,546	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

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
850593 AD 6	SPRINGFIELD ILL METRO SAN DIST				1FE	500,000	105.774	528,870	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	107.991	539,955	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	92.715	927,150	1,000,000	1,000,000	0	0	0	0	3.420	3.420	JJ	17,100	18,145	12/13/2012	07/01/2023
875301 FG 3	TAMPA-HILLSBOROUGH CNTY FL EXP			1	1FE	1,000,000	92.463	924,630	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JJ	17,950	19,047	12/13/2012	07/01/2024
882722 VK 4	TEXAS TRANSPORTATION COMMISSIO				1FE	4,500,000	99.474	4,476,330	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	4,581,040	101.381	4,633,112	4,570,000	4,581,040	0	0	0	0	4.450	4.409	JJ	101,683	162,425	12/31/2013	01/01/2030
91412G QL 2	UNIVERSITY OF CALIFORNIA			1	1FE	4,000,000	89.646	3,585,840	4,000,000	4,000,000	0	0	0	0	4.062	4.062	MN	20,761	108,771	02/28/2013	05/15/2033
92812Q V2 0	VIRGINIA ST HSG AUTH DEV AUTH SERIES D			1	1FE	3,500,000	102.039	3,571,365	3,500,000	3,500,000	0	0	0	0	5.051	5.051	JJ	88,393	176,785	11/17/2011	01/01/2034
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B				1FE	1,851,748	94.042	1,741,421	1,851,748	1,851,748	0	0	0	0	2.750	2.750	MON	849	25,462	04/25/2013	04/25/2042
92817Q KQ 4	VIRGINIA RES AUTH INF REV BND SERIES 20				1FE	74,303	104.807	78,605	75,000	74,779	0	114	0	0	4.030	4.199	MN	504	3,023	06/09/2009	11/01/2015
92817Q KR 2	VIRGINIA RES AUTH INF REV BND SERIES 20				1FE	409,590	107.671	441,451	410,000	409,819	0	59	0	0	4.470	4.487	MN	3,055	18,327	06/09/2009	11/01/2016
92817Q Q5 4	VIRGINIA RES AUTH INF REV BND SERIES 20			1	1FE	1,000,000	102.418	1,024,180	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
92817S XW 3	VIRGINIA ST PUBLIC SCH AUTH				1FE	2,751,420	91.714	2,751,420	3,000,000	2,751,446	0	26	0	0	4.250	4.979	JD	5,667	0	12/31/2013	12/15/2030
928181 GY 6	VIRGINIA RES AUTH WTR & SEWER			2	1FE	1,000,000	89.675	896,750	1,000,000	1,000,000	0	0	0	0	3.820	3.820	MN	6,367	36,714	11/07/2012	11/01/2029
93265P BT 5	WALNUT ENERGY CENTER AUTHORITY				1FE	1,466,713	102.205	1,487,083	1,455,000	1,463,486	0	(986)	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	88.363	3,030,851	3,430,000	3,430,000	0	0	0	0	4.185	4.185	MN	18,342	149,527	10/25/2012	11/15/2033
93978H GA 7	WASHINGTON HEALTH CARE SER A 2012			1	1FE	2,144,525	86.126	2,153,150	2,500,000	2,144,554	0	29	0	0	4.000	5.120	AO	25,000	0	12/31/2013	10/01/2034
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES			1	1FE	3,382,190	101.042	3,410,168	3,375,000	3,382,189	0	(2)	0	0	4.500	4.465	AO	37,969	114,075	12/31/2013	10/01/2031
940858 L3 5	WASHOE COUNTY NEVADA SCH DIST				1FE	1,000,000	107.188	1,071,880	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
1199999. U.S. States, Territories & Possessions - Issuer Obligations						329,709,703	XXX	321,376,440	331,716,363	329,657,279	0	(47,311)	0	0	XXX	XXX	XXX	3,608,025	9,225,421	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
419818 HM 4	HAWAII HOUSING 2013 SERIES A				1FE	2,644,991	93.180	2,658,916	2,853,527	2,644,991	0	0	0	0	2.600	3.055	MON	6,183	0	12/31/2013	07/01/2037
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES			1	1FE	3,625,000	100.213	3,632,721	3,625,000	3,625,000	0	0	0	0	2.720	2.720	MON	8,217	66,555	03/13/2013	11/01/2041
1299999. U.S. States, Territories - Residential Mortgage-Backed Securities						6,269,991	XXX	6,291,637	6,478,527	6,269,991	0	0	0	0	XXX	XXX	XXX	14,400	66,555	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						335,979,694	XXX	327,668,077	338,194,890	335,927,270	0	(47,311)	0	0	XXX	XXX	XXX	3,622,425	9,291,976	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
004284 B5 3	ACALANES CA UNION HIGH SCH DIS				1FE	2,645,000	90.728	2,399,756	2,645,000	2,645,000	0	0	0	0	2.781	2.781	FA	43,113	0	05/03/2013	08/01/2023
213248 BB 2	COOK CNTY IL SALES TAX REV			1	1FE	1,000,000	97.672	976,720	1,000,000	1,000,000	0	0	0	0	5.354	5.354	MN	6,841	16,657	07/12/2013	11/15/2035
623040 HH 8	MT SAN ANTONIO CA CMNTY CLG DI 2013 SERI				1FE	1,000,000	97.820	978,200	1,000,000	1,000,000	0	0	0	0	4.103	4.103	FA	17,096	0	07/10/2013	08/01/2023
845040 JT 2	S W TX HGR EDU AUTH 2013 SERIES B			1	1FE	5,694,623	90.244	5,577,079	6,180,000	5,706,778	0	12,155	0	0	3.466	4.205	AO	53,550	98,174	07/09/2013	10/01/2027
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						10,339,623	XXX	9,931,755	10,825,000	10,351,778	0	12,155	0	0	XXX	XXX	XXX	120,600	114,831	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						10,339,623	XXX	9,931,755	10,825,000	10,351,778	0	12,155	0	0	XXX	XXX	XXX	120,600	114,831	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 - Issuer Obligations																					
05914F JL 5	BALTIMORE COUNTY MARYLAND				1FE	6,897,792	99.313	6,852,597	6,900,000	6,898,191	0	149	0	0	3.810	3.813	MN	43,815	262,890	11/03/2010	11/01/2023
280792 AA 0	EDINBURG TEX INDL DEV CORP GUAR LEASE RE			2	2FE	8,825,561	105.292	8,747,901	8,308,229	8,618,595	0	(13,672)	0	0	8.180	7.505	MN	113,269	679,613	03/13/2002	11/01/2028
313373 KN 1	FEDERAL HOME LOAN BANK				1	4,140,640	103.332	4,133,280	4,000,000	4,122,378	0	(7,525)	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 BAC	$		2	1FE	5,340,000	93.289	4,897,673	5,250,000	5,332,139	0	(6,573)	0	0	3.666	3.510	MON	13,900	192,465	10/16/2012	08/05/2030
452024 HE 5	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	3,000,000	104.761	3,142,830	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	105.946	3,178,380	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	103.228	516,140	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	103.403	3,102,090	3,000,000	2,921,765	0	15,471	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	100.468	5,621,185	5,595,000	5,609,552	0	(10,434)	0	0	5.500	5.292	MN	51,288	307,725	02/03/2004	05/01/2016

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 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
456567 WQ 5	INDUSTRY CA URBAN DEV AGENCY			1	2FE	9,289,688	98.955	9,079,121	9,175,000	9,222,673	0	(8,387)	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 RE			2	1FE	12,404,906	150.878	18,716,275	12,404,906	12,404,906	0	0	0	0	8.000	8.002	JJ	457,603	992,393	02/25/2002	07/15/2028
658203 V5 0	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB				1FE	1,000,000	87.333	873,330	1,000,000	1,000,000	0	0	0	0	3.522	3.522	JJ	17,610	19,567	11/30/2012	01/01/2027
658203 V6 8	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB				1FE	1,000,000	87.896	878,960	1,000,000	1,000,000	0	0	0	0	3.672	3.672	JJ	18,360	20,400	11/30/2012	01/01/2028
677521 HL 3	STATE OF OHIO ULT GO				1FE	4,000,000	106.401	4,256,040	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	107.774	1,077,740	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
74526Q A7 7	PUERTO RICO ELEC PWR AUTH REV			1	2FE	2,408,160	80.761	1,938,264	2,400,000	2,407,674	0	(486)	0	0	7.000	6.953	JJ	60,667	0	08/12/2013	07/01/2033
74529J NX 9	PUERTO RICO SALES TAX FIN CORP			1	1FE	1,795,860	78.509	1,570,180	2,000,000	1,797,031	0	1,171	0	0	5.250	6.020	FA	43,750	0	08/20/2013	08/01/2040
880591 CU 4	TENN VALLEY AUTH SERIES E POWER BONDS	C			1	20,332,366	118.336	20,708,800	17,500,000	18,462,290	0	(216,893)	0	0	6.250	4.708	JD	48,611	1,093,750	12/11/2003	12/15/2017
880591 CU 4	TENN VALLEY AUTH SERIES E POWER BONDS				1	2,817,485	118.336	2,869,648	2,425,000	2,558,346	0	(30,055)	0	0	6.250	4.708	JD	6,736	151,563	12/11/2003	12/15/2017
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR			2	1	4,180,317	118.493	4,953,383	4,180,317	4,180,327	0	0	0	0	7.467	7.584	MON	26,012	312,144	05/20/2002	05/01/2032
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						100,492,518	XXX	107,113,817	96,638,452	98,035,867	0	(277,234)	0	0	XXX	XXX	XXX	1,269,671	5,447,605	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	1,611,865	110.139	1,760,289	1,598,241	1,598,202	0	(300)	0	0	6.000	5.982	MON	7,991	95,894	11/13/2002	08/15/2031
31339D 7A 0	FHLMC 2417 KZ			2	1	2,939,044	111.124	3,337,293	3,003,226	2,983,238	0	1,444	0	0	6.000	6.295	MON	15,016	180,194	09/05/2002	02/15/2032
31339G JU 6	FHLMC 2367 ZK			2	1	2,191,422	111.277	2,428,424	2,182,319	2,179,709	0	(927)	0	0	6.000	6.018	MON	10,912	130,939	09/26/2002	10/15/2031
31339M FE 3	FHLMC 2389 ZB			2	1	1,763,852	110.163	2,056,650	1,866,910	1,844,839	0	(7,079)	0	0	6.000	6.713	MON	9,335	112,015	08/01/2002	12/15/2031
31339N 5V 4	FHLMC 2403 DZ			2	1	1,202,208	108.975	1,425,291	1,307,910	1,277,581	0	(12,425)	0	0	5.500	6.565	MON	5,995	71,935	08/19/2002	01/15/2032
31339W XR 2	FHLMC 2439 EZ			2	1	4,619,353	111.064	5,315,849	4,786,276	4,735,949	0	15,605	0	0	6.000	6.486	MON	23,931	287,177	08/20/2002	04/15/2032
3133T2 DL 1	FHLMC REMIC 1642 PJ			2	1	939,495	112.288	1,165,877	1,038,295	1,012,194	0	1,511	0	0	6.000	6.898	MON	5,191	62,298	02/15/1994	11/15/2023
3133TH TM 9	FHLMC 2116 ZA			2	1	1,885,191	111.066	2,206,471	1,986,634	1,957,923	0	(661)	0	0	6.000	6.527	MON	9,933	119,198	08/07/2002	01/15/2029
3133TJ HS 5	FHLMC 2125 JZ			2	1	1,910,734	109.992	2,193,646	1,994,365	1,974,724	0	6,820	0	0	6.000	6.465	MON	9,972	119,662	08/12/2002	02/15/2029
313401 YH 8	FHLMC 15 POOL# 360005			2	1	851	107.614	929	864	853	0	0	0	0	9.500	9.754	MON	7	82	07/24/1987	07/01/2017
31359F AM 0	FNMA REMIC 1993-208 K			2	1	676,615	110.778	790,290	713,400	703,734	0	(103)	0	0	6.500	7.018	MON	3,864	46,371	02/25/1994	11/25/2023
31359G B8 8	FNMA REMIC 1994-30 K	C		2	1	509,014	110.790	591,671	534,047	525,939	0	330	0	0	6.500	6.971	MON	2,893	34,713	02/28/1994	02/25/2024
31359G B8 8	FNMA REMIC 1994-30 K			2	1	914,402	110.790	1,062,889	959,373	944,884	0	592	0	0	6.500	6.971	MON	5,196	62,359	02/28/1994	02/25/2024
3136A4 AE 9	FANNIE MAE 2012-22 NY	C		2	1	2,623,864	95.405	2,322,573	2,434,435	2,608,162	0	(10,576)	0	0	3.500	2.818	MON	7,100	85,205	08/27/2012	03/25/2027
3136A7 4W 9	FNR 2012-96 VB	C		2	1	10,925,000	96.217	9,621,700	10,000,000	10,842,669	0	(69,484)	0	0	3.500	2.606	MON	29,167	350,000	10/04/2012	08/25/2032
3136A7 XG 2	FNR 2012-87 CV	C		2	1	10,404,688	93.284	9,328,400	10,000,000	10,361,933	0	(28,472)	0	0	3.000	2.607	MON	25,000	300,000	07/30/2012	08/25/2032
3136A8 DP 2	FANNIE MAE 2012-104 V	C		2	1	7,689,640	97.421	6,916,398	7,099,494	7,599,026	0	(70,063)	0	0	3.500	2.278	MON	20,707	248,482	08/06/2012	02/25/2038
3136A9 2Q 0	FNR 2012-121 GV	C		2	1	6,904,462	95.008	6,290,480	6,621,000	6,883,308	0	(17,065)	0	0	3.000	2.628	MON	16,553	198,630	10/05/2012	10/25/2032
3136A9 2W 7	FNR 2012-118 VB	C		2	1	5,200,000	94.905	4,745,250	5,000,000	5,184,794	0	(12,317)	0	0	3.000	2.648	MON	12,500	150,000	10/15/2012	10/25/2032
3136A9 LC 0	FNR 2012-114 VG	C		2	1	4,061,668	97.164	3,678,629	3,786,000	4,042,406	0	(15,500)	0	0	3.500	2.882	MON	11,043	132,510	10/17/2012	09/25/2029
3136A9 WW 4	FNR 2012-121 GV	C		2	1	5,216,537	99.162	4,705,908	4,745,677	5,147,793	0	(60,458)	0	0	3.500	1.917	MON	13,842	166,099	10/05/2012	01/25/2030
3136AG HV 7	FANNIE MAE 2013-94 CV			2	1	4,910,334	98.864	4,885,277	4,941,411	4,910,876	0	542	0	0	3.500	3.614	MON	2,882	57,650	08/14/2013	07/25/2033
3137A0 LY 9	FHR 3698 GL			2	1	4,632,449	102.943	4,632,449	4,500,000	4,632,991	0	543	0	0	4.500	4.247	MON	16,875	0	12/31/2013	07/15/2030
3137A2 NL 1	FHR 3756 PC			2	1	4,100,000	100.938	4,037,516	4,000,000	4,099,821	0	(179)	0	0	4.000	3.480	MON	13,333	26,667	10/23/2013	11/15/2040
3137A8 UG 1	FHR 3837 DB			2	1	2,959,815	103.909	2,959,815	2,848,460	2,960,155	0	340	0	0	4.500	4.168	MON	10,682	0	12/31/2013	04/15/2041
3137AB X7 1	FANNIE MAE 3870 MG			2	1	4,993,690	99.874	4,993,690	5,000,000	4,994,245	0	555	0	0	4.000	4.031	MON	16,667	0	12/31/2013	06/15/2041
3137AF X3 1	FHR 3944 LM	C		2	1	11,109,340	97.038	10,156,561	10,466,624	11,029,187	0	(22,398)	0	0	3.000	2.329	MON	26,167	313,999	07/26/2012	10/15/2026
3137AJ JK 1	FHR 3962 EB	C		2	1	3,227,978	96.650	2,892,939	2,993,199	3,206,673	0	(14,597)	0	0	3.500	2.776	MON	8,730	104,762	08/27/2012	11/15/2026
3137AR HC 3	FHR 4057 DV	C		2	1	10,768,750	100.268	10,026,800	10,000,000	10,707,447	0	(39,522)	0	0	3.500	2.862	MON	29,167	350,000	08/07/2012	04/15/2031

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
3137AR WS 1	FHR 4073 HC	C		2	1	5,194,863	96.125	4,615,655	4,801,722	5,113,796	0	(64,654)	0	0	3.500	2.008	MON	14,005	168,060	08/06/2012	03/15/2035
3137AV 3T 2	FHR 4122 VN	C		2	1	5,542,667	97.485	5,006,804	5,136,000	5,518,876	0	(23,121)	0	0	3.500	2.842	MON	14,980	179,760	12/18/2012	09/15/2029
3137AV 6P 7	FHR 4121 MV	C		2	1	7,623,103	96.445	6,978,097	7,235,334	7,559,910	0	(57,518)	0	0	3.000	2.044	MON	18,088	217,060	10/05/2012	12/15/2035
3137B3 4W 5	FHLMC MULTIFAM STRU PASS THRU 4215 LV			2	1	6,847,593	98.276	6,758,037	6,876,603	6,848,002	0	409	0	0	3.500	3.584	MON	10,697	80,227	08/21/2013	04/15/2033
313920 SU 5	FNMA 2001-35 ZG			2	1	916,251	111.362	1,055,245	947,581	936,279	0	(368)	0	0	6.500	6.864	MON	5,133	61,593	06/18/2002	08/25/2031
31392E H6 0	FNMA 2002-69 Z			2	1	1,575,440	108.724	1,794,982	1,650,953	1,617,744	0	(10,837)	0	0	5.500	6.021	MON	7,567	90,802	09/26/2002	10/25/2032
31392K HM 1	FHLMC 2445 0Z			2	1	2,250,737	111.613	2,560,772	2,294,335	2,279,664	0	3,177	0	0	6.500	6.777	MON	12,428	149,132	07/31/2002	05/15/2032
31392M U4 2	FHLMC 2463 Z			2	1	902,109	108.794	1,017,334	935,101	926,596	0	1,245	0	0	6.000	6.390	MON	4,676	56,106	08/21/2002	06/15/2032
31392M U5 9	FHLMC 2463 ZB			2	1	2,177,547	112.816	2,472,524	2,191,643	2,184,188	0	376	0	0	6.500	6.629	MON	11,871	142,457	08/19/2002	06/15/2032
31392P HP 3	FHLMC 2459 LZ			2	1	1,202,823	103.925	1,300,106	1,251,002	1,227,033	0	(3,198)	0	0	6.500	6.823	MON	6,776	103,586	12/01/2013	06/15/2032
31392P RL 1	FHLMC 2484 Z			2	1	1,859,395	111.115	2,247,656	2,022,820	1,972,932	0	6,424	0	0	6.000	7.057	MON	10,114	121,369	07/09/2002	07/15/2032
31392R RJ 2	FHLMC 2468 ZA			2	1	4,484,635	111.165	5,173,815	4,654,172	4,607,039	0	20,135	0	0	6.000	6.489	MON	23,271	279,250	08/21/2002	07/15/2032
31392R WT 4	FHLMC 2492 Z			2	1	2,040,243	108.846	2,461,261	2,261,224	2,223,047	0	29,381	0	0	5.500	6.816	MON	10,364	124,367	08/19/2002	08/15/2032
31392U EE 0	FHLMC 2504 Z			2	1	2,305,086	110.216	2,636,837	2,392,433	2,370,855	0	7,230	0	0	6.000	6.422	MON	11,962	143,546	09/04/2002	09/15/2032
31392U JL 9	FHLMC 2499 VZ			2	1	3,360,904	111.243	3,806,239	3,421,541	3,397,000	0	(2,537)	0	0	6.000	6.255	MON	17,108	205,293	10/01/2002	09/15/2032
31392W JU 5	FHLMC 2509 ZQ			2	1	2,046,540	108.817	2,331,734	2,142,799	2,116,131	0	8,111	0	0	5.500	6.122	MON	9,821	117,854	10/10/2002	10/15/2032
31393A VK 0	FNMA 2003-30 HY	C		2	1	704,850	109.205	812,114	743,660	738,633	0	6,397	0	0	5.500	6.222	MON	3,408	40,901	09/03/2003	04/25/2033
31393C LX 9	FNMA 2003-48 GH			2	1	5,040,675	108.907	5,619,601	5,160,000	5,099,203	0	1,636	0	0	5.500	5.760	MON	23,650	283,800	09/18/2003	06/25/2033
31393N 4A 4	FHLMC 2589 GM	C		2	1	2,514,094	109.280	2,731,610	2,499,643	2,498,267	0	(509)	0	0	5.500	5.474	MON	11,457	137,480	04/24/2003	03/15/2033
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2	C		2	1	11,672,083	108.865	13,063,800	12,000,000	11,850,697	0	22,781	0	0	5.500	5.826	MON	55,000	660,000	09/08/2004	07/25/2034
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2			2	1	5,836,042	108.865	6,531,900	6,000,000	5,925,349	0	11,390	0	0	5.500	5.826	MON	27,500	330,000	09/08/2004	07/25/2034
31397S SJ 4	FANNIE MAE 2011-24 GY			2	1	5,192,000	103.840	5,192,000	5,000,000	5,192,587	0	587	0	0	4.500	4.097	MON	18,750	0	12/31/2013	04/25/2041
31397U YM 5	FNR 2011-68 CB	C		2	1	5,183,844	97.116	4,756,742	4,898,000	5,148,115	0	(16,455)	0	0	3.000	2.345	MON	12,245	146,940	08/03/2012	07/25/2026
31398N Y2 4	FANNIE MAE 2010-123 PM	C		2	1	2,680,219	103.734	2,930,486	2,825,000	2,696,412	0	(5,056)	0	0	4.000	4.479	MON	9,417	113,000	07/14/2011	07/25/2040
31398Q TQ 0	FREDDIE MAC 3747 HX			2	1	5,284,375	102.958	5,147,905	5,000,000	5,279,987	0	(4,388)	0	0	4.500	3.740	MON	18,750	18,750	11/01/2013	11/15/2039
31398Q UG 0	FREDDIE MAC 3747 PW			2	1	3,090,000	102.476	3,074,280	3,000,000	3,089,797	0	(203)	0	0	4.000	3.610	MON	10,000	0	12/18/2013	10/15/2039
31398R NW 1	FANNIE MAE 2010-59 BP			2	1	9,799,661	107.510	9,799,661	9,115,116	9,800,706	0	1,045	0	0	5.000	3.861	MON	37,980	0	12/31/2013	06/25/2040
31405W QT 5	FNMA POOL 801566	SD		2	1	109,173	106.505	115,589	108,529	108,636	0	(76)	0	0	5.000	4.898	MON	452	5,426	08/25/2005	01/01/2020
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1			2	1FE	10,289,266	100.000	10,047,036	10,047,036	10,283,127	0	(4,046)	0	0	3.000	2.558	MON	25,118	301,411	07/30/2012	01/27/2038
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						238,618,479	XXX	238,569,776	233,020,407	239,561,863	0	(426,486)	0	0	XXX	XXX	XXX	813,239	8,085,011	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																					
3136AE TT 4	FANNIE MAE 2013-54 BA	C		2	1	5,051,290	97.261	4,748,231	4,881,948	5,044,749	0	(6,542)	0	0	3.000	2.608	MON	12,205	85,434	04/26/2013	06/25/2043
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2			2	1	4,079,916	93.706	3,748,240	4,000,000	4,074,476	0	(5,440)	0	0	2.522	2.270	MON	8,407	58,847	05/02/2013	01/25/2023
3138L4 EQ 2	FANNIE MAE AM3742			2	1	4,682,813	95.707	4,785,354	5,000,000	4,691,297	0	8,485	0	0	3.150	4.013	MON	13,563	39,813	08/15/2013	09/01/2025
3138L4 J3 8	FANNIE MAE AM3881			2	1	2,955,352	100.497	3,014,920	3,000,000	2,956,725	0	1,373	0	0	3.830	4.063	MON	9,575	29,043	09/05/2013	08/01/2025
3138L4 S2 0	FANNIE MAE AM4136			2	1	2,892,656	98.007	2,940,212	3,000,000	2,895,726	0	3,070	0	0	3.370	3.861	MON	8,425	25,555	09/05/2013	08/01/2023
43232E CU 1	HSG FIN AUTH OF HILLSBOROUGH			1	1FE	2,385,000	84.524	2,015,897	2,385,000	2,385,000	0	0	0	0	3.600	3.600	JD	7,155	81,090	12/19/2012	12/01/2032
476565 AA 4	JERSEY CITY MEDICAL CNTR 2012			1	1FE	4,295,000	91.950	3,949,253	4,295,000	4,295,000	0	0	0	0	3.039	3.035	MN	14,865	126,899	11/15/2012	11/20/2028
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						26,342,027	XXX	25,202,107	26,561,948	26,342,973	0	946	0	0	XXX	XXX	XXX	74,195	446,681	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	43,046	99.973	43,035	43,046	43,046	0	0	0	0	7.080	0.000	MON	254	3,048	01/11/1996	12/25/2025
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						43,046	XXX	43,035	43,046	43,046	0	0	0	0	XXX	XXX	XXX	254	3,048	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
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					365,496,070	XXX	370,928,735	356,263,853	363,983,749	0	(702,774)	0	0	XXX	XXX	XXX	2,157,359	13,982,345	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AB 9	A&E TELEVISION NETWORKS LLC				2	2,000,000	98.766	1,975,320	2,000,000	2,000,000	0	0	0	0	3.630	3.630	FA	26,015	72,600	08/22/2012	08/22/2022
00037B AB 8	ABB FINANCE USA INC				1FE	3,939,760	94.494	3,779,760	4,000,000	3,948,476	0	5,339	0	0	2.875	3.051	MN	16,931	115,000	05/04/2012	05/08/2022
00038A AB 9	ABB TREASURY CENTER USA 144A				1FE	1,025,720	101.775	1,017,750	1,000,000	1,025,712	0	(8)	0	0	4.000	3.603	JD	1,778	0	12/31/2013	06/15/2021
00101J AF 3	ADT CORP				3FE	3,930,140	86.666	3,466,640	4,000,000	3,933,245	0	3,105	0	0	3.500	3.722	JJ	64,556	17,500	06/25/2013	07/15/2022
001055 AJ 1	AFLAC INC				1FE	1,025,940	100.653	1,006,530	1,000,000	1,022,128	0	(2,299)	0	0	4.000	3.682	FA	15,111	40,000	04/16/2012	02/15/2022
001192 AG 8	AGL CAPITAL CORP				2FE	6,292,563	111.098	6,943,625	6,250,000	6,276,700	0	(4,009)	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	122.229	17,020,388	13,925,000	16,765,436	0	(92,393)	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	6,004,846	122.130	7,143,301	5,848,923	5,929,218	0	(8,544)	0	0	7.450	7.219	MON	19,366	435,745	04/01/2004	08/15/2021
00440E AC 1	ACE INA HOLDINGS INC				1FE	5,914,700	142.969	7,148,450	5,000,000	5,719,683	0	(24,084)	0	0	8.875	7.314	FA	167,639	443,750	06/10/2002	08/15/2029
00802# AA 4	AEROSTAR AIRPORT HLDG LLC				2Z	2,000,000	99.974	1,999,476	2,000,000	2,000,000	0	0	0	0	5.750	5.750	MS	31,625	57,500	03/22/2013	03/22/2035
008117 AM 5	AETNA INC				2FE	3,006,920	117.634	3,529,020	3,000,000	3,003,805	0	(674)	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	104.800	2,096,000	2,000,000	2,004,884	0	(564)	0	0	4.125	4.086	JD	6,875	82,500	06/10/2011	06/01/2021
00846U AJ 0	AGILENT TECHNOLOGIES INC			1	2FE	2,625,912	95.156	2,569,212	2,700,000	2,628,923	0	3,011	0	0	3.875	4.213	JJ	55,219	0	07/02/2013	07/15/2023
008548 AE 9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 1			2	3FE	396,000	94.043	372,410	396,000	396,000	0	0	0	0	6.080	6.082	AO	6,019	24,077	11/15/2006	10/01/2016
00855L AC 3	AGUA CALIENTE BAND OF CAHUILLA 144A			2	3FE	280,000	99.154	277,631	280,000	280,000	0	0	0	0	6.350	6.346	AO	4,445	17,780	02/07/2008	10/01/2015
00912X A# 1	AIR LEASE CORPORATION SENIOR UNSEC NOTES				1Z	7,000,000	106.589	7,461,258	7,000,000	7,000,000	0	0	0	0	4.490	4.490	JJ	78,575	0	10/01/2013	01/15/2019
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP			2	4FE	3,952,681	102.000	4,007,688	3,929,106	3,936,005	0	(490)	0	0	8.627	8.539	AO	84,741	338,963	12/07/1999	10/01/2020
00934@ AA 7	AIRCRAFT INVESTMENT FUND KESTREL AIRCRAF				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	52,489	04/20/2011	04/20/2018
010392 EC 8	ALABAMA POWER CO DEBENTURES	C			1FE	3,863,239	109.133	3,806,559	3,488,000	3,786,411	0	(9,153)	0	0	5.700	5.000	FA	75,108	198,816	06/16/2003	02/15/2033
010392 EC 8	ALABAMA POWER CO DEBENTURES				1FE	9,294,811	109.133	9,158,441	8,392,000	9,109,966	0	(22,021)	0	0	5.700	5.000	FA	180,708	478,344	06/16/2003	02/15/2033
010392 FF 0	ALABAMA POWER CO				1FE	1,061,390	104.418	1,044,180	1,000,000	1,061,387	0	(3)	0	0	5.200	4.795	JD	4,333	0	12/31/2013	06/01/2041
013078 AA 8	ALBERTO-CULVER COMPANY				1FE	999,590	111.141	1,111,410	1,000,000	999,727	0	35	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	80.750	4,320,125	5,350,000	3,348,297	0	56,540	0	0	7.750	13.097	JD	18,428	414,625	01/03/2003	06/15/2026
013817 AS 0	ALCOA INC				3FE	1,993,680	113.289	2,265,780	2,000,000	1,996,608	0	619	0	0	6.750	6.794	JJ	62,250	135,000	07/10/2008	07/15/2018
01741R AF 9	ALLEGHENY TECHNOLOGIES			1	2FE	1,999,820	100.923	2,018,460	2,000,000	1,999,956	0	136	0	0	5.875	5.875	FA	55,160	0	07/09/2013	08/15/2023
018490 AQ 5	ALLERGAN INC			1	1FE	1,994,280	92.768	1,855,360	2,000,000	1,994,687	0	407	0	0	2.800	2.833	MS	16,489	28,467	03/07/2013	03/15/2023
018522 E# 5	ALLETE INC	$			1	4,000,000	95.039	3,801,560	4,000,000	4,000,000	0	0	0	0	3.200	3.200	JJ	59,022	132,622	07/02/2012	07/15/2026
01877K AA 1	ALLIANCE PIPELINE LP 144A SENIOR NOTES			2	1FE	840,042	105.835	889,058	840,042	840,042	0	0	0	0	7.770	7.768	JD	181	65,271	06/25/1999	06/30/2015
018802 AA 6	ALLIANT ENERGY CORP				2FE	1,644,242	102.338	1,688,577	1,650,000	1,649,029	0	1,195	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 AP 6	ALLSTATE CORP				1FE	4,593,510	116.989	5,264,505	4,500,000	4,575,969	0	(2,117)	0	0	6.125	5.975	JD	12,250	275,625	12/27/2002	12/15/2032
020002 AQ 4	ALLSTATE CORP	C			1FE	427,582	107.486	450,366	419,000	425,880	0	(204)	0	0	5.350	5.214	JD	1,868	22,417	06/11/2003	06/01/2033
020002 AQ 4	ALLSTATE CORP				1FE	8,246,518	107.486	8,685,944	8,081,000	8,213,692	0	(3,928)	0	0	5.350	5.214	JD	36,028	432,333	06/11/2003	06/01/2033
02360F AA 4	UNION ELECTRIC CO				1FE	3,968,886	113.189	4,770,916	4,215,000	4,072,957	0	20,299	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	76,250	79.354	99,193	125,000	76,250	0	0	72,106	0	7.950	6.272	JD	828	9,938	11/30/2004	06/01/2032
025932 40 1	AMERICAN FINANCIAL GROUP			1	2FE	3,000,000	94.720	2,841,600	3,000,000	3,000,000	0	0	0	0	6.375	6.375	MJSD	10,094	191,250	06/07/2012	06/12/2042
026074 AA 2	AMERICAN FINANCIAL GROUP				2FE	4,000,000	128.182	5,127,280	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	124.953	18,649,235	14,925,000	14,844,181	0	5,821	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	103.054	5,152,700	5,000,000	4,998,337	0	936	0	0	2.500	2.520	MS	34,722	125,000	09/14/2010	09/21/2015
02666Q J7 9	AMERICAN HONDA FINANCE 144A				1FE	2,032,620	100.964	2,019,280	2,000,000	2,032,611	0	(9)	0	0	3.800	3.556	MS	21,322	0	12/31/2013	09/20/2021

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 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
02666Q M2 6	AMERICAN HONDA FINANCE 144A				1FE	2,954,370	97.780	2,933,400	3,000,000	2,954,399	0	29	0	0	1.600	1.986	FA	18,000	0	12/31/2013	02/16/2018
029163 AD 4	MUNICH RE AMERICAN CORP SENIOR NOTES SER				1FE	16,657,254	125.624	18,749,382	14,925,000	16,165,507	0	(59,633)	0	0	7.450	6.491	JD	49,418	1,111,913	10/01/2002	12/15/2026
03027W AJ 1	AMERICAN TOWER TRUST I 144A			1	1FE	8,000,000	92.928	7,434,240	8,000,000	8,000,000	0	0	0	0	3.070	3.070	MON	10,916	184,200	03/06/2013	03/15/2023
03073E AG 0	AMERISOURCEBERGEN CORPORATION				1FE	1,487,610	110.851	1,662,765	1,500,000	1,491,990	0	1,149	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	112.423	5,340,093	4,750,000	4,780,918	0	(4,137)	0	0	5.300	5.176	MS	74,126	251,750	03/09/2010	03/15/2020
03076C AF 3	AMERIPRISE FINANCIAL INC				1FE	994,690	99.715	997,150	1,000,000	994,830	0	140	0	0	4.000	4.064	AO	12,778	0	09/04/2013	10/15/2023
031162 BE 9	AMGEN INC				2FE	3,800,240	96.556	3,862,240	4,000,000	3,800,252	0	12	0	0	4.950	5.295	AO	49,500	0	12/31/2013	10/01/2041
031162 BG 4	AMGEN INC			1	2FE	5,001,700	104.470	5,223,500	5,000,000	5,001,276	0	(144)	0	0	4.100	4.096	JD	9,111	205,000	06/28/2011	06/15/2021
03235E AK 6	INVESCO LTD				1FE	0	0.000	0	0	0	0	0	0	0	5.375	0.000	FA	0	2	06/12/2003	02/27/2013
03235M AA 0	AMTRAK / PENN STATION 144A LEASE FINANC			2	1	2,875,643	115.250	3,314,179	2,875,643	2,878,230	0	(595)	0	0	9.500	9.453	JD	12,142	273,186	06/13/2001	06/15/2017
032511 AX 5	ANADARKO PETROLEUM CORP				2FE	1,725,983	111.496	1,839,684	1,650,000	1,682,425	0	(10,921)	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	125.723	6,286,150	5,000,000	5,643,249	0	(22,083)	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	114.859	5,628,091	4,900,000	5,066,003	0	(4,760)	0	0	5.950	5.657	JJ	134,437	291,550	12/27/2002	01/15/2033
037411 AW 5	APACHE CORP			1	1FE	3,082,110	101.370	3,041,100	3,000,000	3,079,992	0	(934)	0	0	5.100	4.916	MS	51,000	51,000	12/31/2013	09/01/2040
037411 BD 6	APACHE CORP			1	1FE	3,189,202	93.230	3,076,590	3,300,000	3,192,324	0	3,072	0	0	2.625	3.034	JJ	39,944	32,375	10/08/2013	01/15/2023
037833 AK 6	APPLE INC	C			1FE	951,513	90.141	858,845	952,780	951,588	0	75	0	0	2.400	2.415	MN	3,684	11,433	04/30/2013	05/03/2023
037833 AK 6	APPLE INC				1FE	47,157	90.141	42,565	47,220	47,161	0	4	0	0	2.400	2.415	MN	183	567	04/30/2013	05/03/2023
038222 AF 2	APPLIED MATERIALS INC				1FE	2,007,690	102.859	2,057,180	2,000,000	2,006,083	0	(680)	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	120.020	6,001,000	5,000,000	6,049,029	0	(37,623)	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	112.527	5,626,350	5,000,000	5,078,812	0	(2,281)	0	0	5.935	5.796	AO	74,188	296,750	12/30/2002	10/01/2032
045604 A@ 4	ASSOCIATED ESTATES REALTY CORP SERIES B				2	3,000,000	95.407	2,862,213	3,000,000	3,000,000	0	0	0	0	4.450	4.450	JJ	58,963	66,750	01/22/2013	01/22/2023
045604 B* 5	ASSOCIATED ESTATES REALTY CORP				2Z	5,000,000	98.326	4,916,305	5,000,000	5,000,000	0	0	0	0	4.940	4.941	AO	48,028	0	10/21/2013	01/08/2024
046003 JU 4	ASSOCIATES CORP OF N AMERICA DEBENTURES				1FE	142,890	119.368	149,210	125,000	132,774	0	(1,372)	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	100.552	7,541,400	7,500,000	7,502,025	0	(16,242)	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	2,142,274	103.500	2,217,254	2,142,274	2,142,274	0	0	0	0	5.744	5.813	MON	10,254	123,052	05/24/2005	05/01/2016
049164 AU 0	ATLAS AIR INC 1999 1A-1			2	3	1,817,651	102.000	1,985,331	1,946,403	1,876,653	0	10,883	0	0	7.200	7.713	MON	9,343	140,141	12/02/1999	01/02/2019
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14			2	2FE	7,000,000	93.516	6,546,120	7,000,000	7,000,000	0	0	0	0	6.750	6.807	MJSD	1,313	185,063	08/02/2013	06/30/2035
053332 AF 9	AUTOZONE INC SENIOR NOTES				2FE	6,797,755	108.425	7,589,750	7,000,000	6,955,704	0	21,810	0	0	5.500	5.862	MN	49,194	385,000	01/03/2005	11/15/2015
053332 AP 7	AUTOZONE INC				2FE	497,235	90.771	453,855	500,000	497,422	0	187	0	0	3.125	3.188	JJ	10,503	0	04/18/2013	07/15/2023
053611 AF 6	AVERY DENNISON CORP				2FE	3,009,610	103.605	3,108,150	3,000,000	3,006,615	0	(866)	0	0	5.375	5.333	AO	34,042	161,250	04/08/2010	04/15/2020
053611 AG 4	AVERY DENNISON CORP				2FE	2,979,383	91.519	2,837,089	3,100,000	2,981,806	0	2,423	0	0	3.350	3.838	AO	21,924	53,944	10/08/2013	04/15/2023
05366# AF 0	AVIATION CAPITAL GROUP CORP SERIES A				3	2,000,000	104.967	2,099,340	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	113.295	2,265,900	2,000,000	1,996,788	0	619	0	0	5.950	5.992	JD	9,917	119,000	03/27/2008	06/01/2018
054937 AF 4	BB&T CORPORATION SUB NOTES	C			1FE	6,774,639	111.988	7,823,482	6,986,000	6,856,630	0	17,325	0	0	5.250	5.615	MN	61,128	366,765	07/10/2008	11/01/2019
054937 AF 4	BB&T CORPORATION SUB NOTES				1FE	5,274,443	111.988	6,091,027	5,439,000	5,338,278	0	13,488	0	0	5.250	5.615	MN	47,591	285,548	07/10/2008	11/01/2019
05531F AF 0	BB&T CORPORATION				1FE	2,129,140	106.814	2,136,280	2,000,000	2,128,989	0	(151)	0	0	3.950	1.131	AO	13,606	0	12/31/2013	04/29/2016
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20			2	1	2,297,140	110.000	2,526,854	2,297,140	2,297,528	0	(56)	0	0	7.105	7.096	MN	27,202	163,212	12/28/2001	05/01/2026
057224 AZ 0	BAKER HUGHES INC	C			1FE	3,199,226	106.185	3,162,455	2,978,250	3,190,433	0	(3,948)	0	0	5.125	4.656	MS	44,942	152,636	09/15/2011	09/15/2040
057224 AZ 0	BAKER HUGHES INC				1FE	4,051,602	106.185	4,005,033	3,771,750	4,040,466	0	(5,001)	0	0	5.125	4.656	MS	56,917	193,302	09/15/2011	09/15/2040

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
059438 AH 4	BANK ONE CORP SUB DEBENTURES				1FE	12,001,707	125.717	12,477,412	9,925,000	11,383,218	0	(74,317)	0	0	7.625	5.966	AO	159,765	756,781	12/30/2002	10/15/2026
06406H BY 4	BANK OF NEW YORK MELLON			1	1FE	1,023,140	101.642	1,016,420	1,000,000	1,023,134	0	(6)	0	0	3.550	3.205	MS	9,664	0	12/31/2013	09/23/2021
06406H CQ 0	BANK OF NEW YORK MELLON			1	1FE	2,992,890	99.007	2,970,210	3,000,000	2,992,947	0	57	0	0	3.950	3.975	MN	14,154	0	11/13/2013	11/18/2025
070101 E@ 5	BASIN ELECTRIC POWER COOP 2011 SERIES A			2	1	1,833,840	104.286	1,912,438	1,833,840	1,833,840	0	0	0	0	4.000	4.000	AO	18,338	73,354	10/31/2011	10/01/2031
07385T AJ 5	BEAR STEARNS CO INC SENIOR NOTES				1FE	130,821	104.538	130,673	125,000	125,632	0	(694)	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	109.801	4,392,040	4,000,000	3,890,051	0	21,073	0	0	4.650	5.345	JJ	92,483	186,000	09/30/2003	07/02/2018
078167 AZ 6	BELL TELEPHONE CO PENNSYLVANIA DEBENTURE				2FE	1,117,820	119.357	1,193,570	1,000,000	1,095,420	0	(2,767)	0	0	8.350	7.356	JD	3,711	83,500	06/19/2002	12/15/2030
078167 BA 0	BELL TELEPHONE CO PENNSYLVANIA DEBENTURE				2FE	2,170,136	123.695	2,381,129	1,925,000	2,127,759	0	(5,324)	0	0	8.750	7.652	FA	63,632	168,438	06/25/2002	08/15/2031
080555 AE 5	BELO CORPORATION DEBENTURES				3FE	13,777,038	108.500	16,193,625	14,925,000	14,046,963	0	34,154	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	3,036,910	102.278	3,068,340	3,000,000	3,033,954	0	(1,369)	0	0	4.500	4.322	AO	28,500	90,000	12/31/2013	10/15/2021
084423 40 9	BERKLEY (WR) CORPORATION			1	2FE	3,000,000	82.440	2,473,200	3,000,000	3,000,000	0	0	0	0	5.625	5.625	JAJO	28,594	83,438	04/25/2013	04/30/2053
084423 AM 4	BERKLEY (WR) CORPORATION PROPERTY/CASUAL				2FE	249,808	105.663	264,158	250,000	249,968	0	22	0	0	5.600	5.610	MN	1,789	14,000	05/04/2005	05/15/2015
084423 AR 3	BERKLEY (WR) CORPORATION	C			2FE	976,316	107.679	1,023,489	950,500	969,227	0	(2,299)	0	0	5.375	5.025	MS	15,043	51,089	09/22/2010	09/15/2020
084423 AR 3	BERKLEY (WR) CORPORATION				2FE	2,105,164	107.679	2,206,881	2,049,500	2,089,881	0	(4,956)	0	0	5.375	5.025	MS	32,436	110,161	09/22/2010	09/15/2020
084423 AS 1	BERKLEY (WR) CORPORATION				2FE	1,011,460	101.841	1,018,410	1,000,000	1,011,458	0	(2)	0	0	4.625	4.456	MS	13,618	0	12/31/2013	03/15/2022
08623# AA 4	BERWIND PHARMACEUTICAL SERVICE SERIES A				2	5,000,000	103.928	5,196,400	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
09247X AH 4	BLACKROCK INC				1FE	4,019,830	106.156	4,246,240	4,000,000	4,028,053	0	3,346	0	0	4.250	4.133	MN	17,472	127,500	12/31/2013	05/24/2021
09256B AA 5	BLACKSTONE HOLDINGS 144A				1FE	5,001,190	117.527	5,876,350	5,000,000	5,000,706	0	(104)	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	C			2FE	7,873,430	103.537	8,200,130	7,920,000	7,915,198	0	5,552	0	0	5.125	5.201	AO	68,777	405,900	10/21/2004	10/30/2014
093662 AC 8	BLOCK FINANCIAL CORP GUAR H&R BLOCK				2FE	79,530	103.537	82,830	80,000	79,951	0	56	0	0	5.125	5.201	AO	695	4,100	10/21/2004	10/30/2014
096629 AA 8	BOARDWALK PIPELINES LLC				2FE	498,414	107.666	538,330	500,000	499,481	0	151	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	133.633	12,761,952	9,550,000	9,986,688	0	(40,795)	0	0	8.750	7.935	FA	315,681	835,625	09/24/2001	08/15/2021
097023 AG 0	BOEING CO DEBENTURES				1FE	5,715,240	140.939	5,637,560	4,000,000	5,358,642	0	(43,407)	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	123.461	2,469,220	2,000,000	2,141,934	0	(19,802)	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	97.339	1,946,780	2,000,000	1,996,054	0	352	0	0	3.850	3.876	FA	32,083	77,000	05/31/2012	02/01/2023
101137 AG 2	BOSTON SCIENTIFIC				2FE	1,013,610	111.538	1,115,380	1,000,000	1,004,374	0	(1,604)	0	0	6.400	6.205	JD	2,844	64,000	01/30/2007	06/15/2016
10510K AA 5	BRAMBLES USA INC				2FE	6,020,300	105.444	6,326,640	6,000,000	6,013,890	0	(1,834)	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	1FE	3,816,667	119.756	4,570,668	3,816,667	3,816,667	0	0	0	0	6.540	6.541	JD	693	249,610	11/04/2009	06/30/2024
110122 AA 6	BRISTOL-MYERS SQUIBB DEBENTURES				1FE	146,365	124.736	155,920	125,000	138,584	0	(1,062)	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	108.002	2,160,040	2,000,000	2,006,326	0	(1,627)	0	0	6.125	6.021	JD	10,208	122,500	10/14/2009	06/01/2017
116663 AC 9	BRUCE MANSFIELD			2	2FE	870,871	104.997	914,389	870,871	870,871	0	0	0	0	6.850	6.850	JD	4,971	59,655	10/03/2007	06/01/2034
118230 AH 4	BUCKEYE PARTNERS LP				2FE	3,110,715	108.876	3,375,156	3,100,000	3,107,464	0	(1,119)	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	112.345	7,864,150	7,000,000	6,878,988	0	52,244	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	1,588,999	100.250	1,584,100	1,580,150	1,583,329	0	(601)	0	0	7.416	7.333	JD	5,208	117,184	03/09/2000	12/15/2018
12527G AC 7	CF INDUSTRIES INC				2FE	1,399,785	91.036	1,365,540	1,500,000	1,402,693	0	2,908	0	0	3.450	4.295	JD	4,313	27,025	08/27/2013	06/01/2023
12542R B* 0	CHS INC			2	2	800,000	110.000	880,000	800,000	800,000	0	0	0	0	6.180	6.180	AO	11,948	49,440	10/04/2007	10/04/2017
12542R C@ 7	CHS INC SERIES M				2	3,000,000	107.059	3,211,770	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	C		1	2FE	2,043,524	101.992	2,018,626	1,979,200	2,033,801	0	(5,894)	0	0	4.000	3.595	FA	29,908	79,168	04/20/2012	02/15/2022
125509 BS 7	CIGNA CORP			1	2FE	21,476	101.992	21,214	20,800	21,374	0	(62)	0	0	4.000	3.595	FA	314	832	04/20/2012	02/15/2022
12572Q AE 5	CME GROUP INC				1FE	4,984,550	94.433	4,721,650	5,000,000	4,986,335	0	1,366	0	0	3.000	3.036	MS	44,167	152,083	09/05/2012	09/15/2022
126117 AH 3	CNA FINANCIAL CORP				2FE	4,222,498	114.456	5,636,958	4,925,000	4,656,666	0	53,554	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	104.757	2,095,140	2,000,000	1,998,996	0	996	0	0	5.850	5.905	JD	5,200	117,000	01/11/2005	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 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
126408 GT 4	CSX CORP.			1	2FE	1,030,050	103.518	1,035,180	1,000,000	1,030,039	0	(11)	0	0	3.700	3.190	AO	6,269	0	12/31/2013	10/30/2020
126410 LK 3	CSX TRANSPORTATION DEBENTURES				2FE	2,359,347	134.027	2,814,567	2,100,000	2,246,266	0	(16,536)	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 LESS			2	2	5,573,669	117.878	6,570,140	5,573,669	5,573,669	0	0	0	0	7.270	7.271	MN	51,776	405,206	08/22/2001	11/15/2026
12673P AE 5	CA INC.			1	2FE	2,993,150	99.648	2,989,440	3,000,000	2,993,357	0	207	0	0	4.500	4.529	FA	50,625	0	08/14/2013	08/15/2023
127055 AH 4	CABOT CORP.				2FE	1,798,056	95.231	1,714,158	1,800,000	1,798,303	0	167	0	0	3.700	3.713	JJ	30,710	67,155	07/09/2012	07/15/2022
12705Q AN 5	CABOT CORP.				2FE	1,967,740	123.509	2,470,180	2,000,000	1,982,117	0	1,389	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	110.000	2,200,000	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	107.124	2,142,470	2,000,000	2,000,000	0	0	0	0	5.190	5.190	JD	288	103,800	12/29/2010	12/29/2020
13342B AC 9	CAMERON INTL CORP.				2FE	1,997,980	116.468	2,329,360	2,000,000	1,998,990	0	186	0	0	6.375	6.388	JJ	58,792	127,500	06/23/2008	07/15/2018
14040H AY 1	CAPITAL ONE FINANCIAL CORP.				2FE	1,063,350	106.346	1,063,460	1,000,000	1,063,332	0	(18)	0	0	4.750	3.776	JJ	21,903	0	12/31/2013	07/15/2021
14149Y AG 3	CARDINAL HEALTH				2FE	109,609	104.847	131,059	125,000	122,316	0	1,727	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	126.439	12,549,071	9,925,000	11,753,419	0	(98,016)	0	0	7.500	5.465	MS	248,125	744,375	06/03/2003	09/01/2026
141781 G# 5	CARGILL INC SR NOTE			2	1	2,000,000	125.348	2,506,954	2,000,000	2,000,000	0	0	0	0	7.280	7.280	JD	404	145,600	06/30/1993	06/30/2023
14428T BA 8	CARPENTER TECHNOLOGY MTN SERIES B.				2FE	2,135,116	107.553	2,608,160	2,425,000	2,307,970	0	21,832	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	1,200,000	109.967	1,319,604	1,200,000	1,200,000	0	0	0	0	6.090	6.090	JD	2,436	73,080	12/19/2006	12/19/2016
14754D B@ 8	CASH AMERICA INTERNATIONAL INC SENIOR UN			2	2	4,000,000	111.995	4,479,812	4,000,000	4,000,000	0	0	0	0	6.000	6.000	FA	82,000	240,000	08/28/2012	08/28/2019
149123 BF 7	CATERPILLAR INC.				1FE	5,966,096	122.195	6,018,104	4,925,000	5,679,564	0	(34,278)	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	129.119	6,455,950	5,000,000	6,279,731	0	(45,269)	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	107.193	2,143,860	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	2,531,915	104.263	2,606,575	2,500,000	2,532,987	0	333	0	0	3.950	3.726	AO	20,847	59,250	12/31/2013	10/15/2020
151020 AJ 3	CELGENE CORP.	C			2FE	1,124,573	99.168	1,121,362	1,130,770	1,124,783	0	210	0	0	4.000	4.067	FA	18,218	0	08/01/2013	08/15/2023
151020 AJ 3	CELGENE CORP.				2FE	864,467	99.168	861,998	869,230	864,628	0	161	0	0	4.000	4.067	FA	14,004	0	08/01/2013	08/15/2023
15133K AC 7	CENTEL CAPITAL CORP.				2FE	157,434	118.624	148,280	125,000	141,228	0	(2,263)	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	109.564	1,095,637	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.				3FE	131,815	96.099	120,124	125,000	129,948	0	(264)	0	0	7.200	6.712	JD	750	9,000	11/30/2004	12/01/2025
165069 AQ 8	VERIZON MARYLAND INC FORMERLY BELL ATLAN.				2FE	3,273,060	119.459	3,583,770	3,000,000	3,224,964	0	(6,011)	0	0	8.300	7.524	FA	103,750	249,000	05/13/2002	08/01/2031
165087 AN 7	VERIZON VIRGINIA INC FORMERLY BELL ATLAN.				2FE	145,833	118.297	147,871	125,000	137,497	0	(1,164)	0	0	7.875	6.272	JJ	4,539	9,844	11/30/2004	01/15/2022
17029P AA 3	CHOCTAW GENERATION SERIES 1 PASS THRU CE.			2	4	1,480,475	72.180	1,344,159	1,862,232	1,480,475	0	0	381,758	0	6.120	6.119	JD	5,065	113,969	03/02/2013	12/15/2031
17029R AA 9	CHOCTAW GENERATION PIK.			2	4	372,253	84.833	397,224	468,242	372,253	0	0	95,990	0	6.610	6.776	JD	0	0	03/02/2013	12/15/2031
171232 AE 1	CHUBB CORP DEBENTURES				1FE	443,585	123.059	523,001	425,000	440,004	0	(437)	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	115.111	2,014,443	1,750,000	1,742,080	0	1,548	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	115.873	17,294,045	14,925,000	14,785,545	0	5,483	0	0	6.920	7.024	MN	131,970	1,032,810	05/09/2005	05/15/2028
17252M AK 6	CINTAS CORPORATION NO 2.				1FE	1,557,255	103.827	1,557,405	1,500,000	1,557,237	0	(18)	0	0	4.300	3.706	JD	5,375	0	12/31/2013	06/01/2021
17252M AL 4	CINTAS CORPORATION NO 2.			1	1FE	1,996,960	95.683	1,913,660	2,000,000	1,997,366	0	268	0	0	3.250	3.268	JD	5,417	65,000	06/05/2012	06/01/2022
172967 BL 4	CITIGROUP INC SUB NOTES.				2FE	6,638,280	111.390	6,683,400	6,000,000	6,512,070	0	(15,097)	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	103.138	9,282,420	9,000,000	9,815,896	0	(24,634)	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	98.720	9,872,000	10,000,000	10,477,740	0	(11,475)	0	0	9.000	8.473	FA	340,000	900,000	03/15/2002	08/15/2031
18469P A* 1	CLEARBRIDGE ENERGY MLP OPP FND.				1	4,000,000	97.484	3,899,360	4,000,000	4,000,000	0	0	0	0	3.270	3.270	FA	52,320	65,400	02/07/2013	02/07/2020
19075Q AB 8	COBANK ACB 144A.				1FE	5,027,150	120.147	6,007,350	5,000,000	5,014,151	0	(2,708)	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	127.408	19,015,644	14,925,000	14,955,948	0	(719)	0	0	7.630	7.609	MN	98,061	1,138,778	04/02/2002	04/15/2032

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 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
199575 AW 1	COLUMBUS SOUTHN PWR CO.				2FE	4,994,460	113.683	5,684,150	5,000,000	4,997,097	0	570	0	0	6.050	6.065	MN	50,417	302,500	05/13/2008	05/01/2018
20030N 60 6	COMCAST CORP.			1	1FE	1,000,000	82.560	825,600	1,000,000	1,000,000	0	0	0	0	5.000	5.000	MJSD.	2,222	51,250	11/29/2012	12/15/2061
200339 CG 2	COMERCIA BANK				1FE	7,783,840	112.603	9,008,240	8,000,000	7,920,086	0	24,602	0	0	5.750	6.133	MN	51,111	460,000	07/18/2007	11/21/2016
209111 ET 6	CONSOLIDATED EDISON CO NY Inc.				1FE	7,002,280	115.995	8,119,650	7,000,000	7,001,126	0	(228)	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	95.630	5,068,390	5,300,000	5,320,795	0	(2,243)	0	0	2.850	2.796	MN	19,301	151,050	05/01/2012	05/15/2022
219023 AF 5	CORN PRODUCTS INTERNATIONAL				2FE	8,094,480	104.829	8,386,320	8,000,000	8,080,561	0	(4,651)	0	0	4.625	4.451	MN	61,667	323,750	12/31/2013	11/01/2020
219350 AV 7	CORNING INC.				1FE	3,252,210	108.254	3,247,620	3,000,000	3,252,203	0	(7)	0	0	5.750	5.165	FA	65,167	0	12/31/2013	08/15/2040
219350 AW 5	CORNING INC.				1FE	963,100	96.749	967,490	1,000,000	963,103	0	3	0	0	4.750	4.995	MS	13,986	0	12/31/2013	03/15/2042
222372 AJ 3	COUNTRYWIDE FINANCIAL CORP.				2FE	3,059,070	110.631	3,318,930	3,000,000	3,018,496	0	(7,067)	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	104.553	668,094	639,000	638,727	0	272	0	0	5.450	5.497	JD	1,548	34,826	05/31/2005	12/15/2014
224044 CA 3	COX COMMUNICATIONS INC 144A			1	2FE	5,982,750	87.029	5,221,740	6,000,000	5,983,998	0	1,248	0	0	2.950	2.982	JD	492	117,508	04/26/2013	06/30/2023
22541L AE 3	CREDIT SUISSE FB USA INC.				1FE	14,576,925	131.343	19,602,943	14,925,000	14,635,148	0	7,205	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	2,437,993	104.550	2,548,922	2,437,993	2,437,993	0	0	0	0	5.869	5.912	MJSD.	397	143,086	03/10/2005	03/30/2025
22822R AX 8	CROWN CASTLE TOWERS LLC SERIES 2010-5 CL			1	1FE	3,518,480	106.048	3,711,680	3,500,000	3,510,219	0	(2,566)	0	0	4.174	4.122	MON	6,493	146,090	07/29/2010	08/15/2037
22845# AC 3	CROWN PINE PARENT LP TIMBER LP				2	1,006,974	110.000	1,100,000	1,000,000	1,004,859	0	(1,052)	0	0	6.480	5.841	JD	3,060	64,800	10/26/2011	12/14/2017
231516 AA 3	CURTIS PALMER INC 144A GUAR EPCOR POWER				4FE	3,486,770	100.300	3,510,500	3,500,000	3,499,089	0	1,621	0	0	5.900	5.950	JJ	95,219	206,500	06/23/2004	07/15/2014
23157# AF 6	CURTISS-WRIGHT CORPORATION				2	3,000,000	91.522	2,745,660	3,000,000	3,000,000	0	0	0	0	3.700	3.700	FA	38,542	55,500	02/26/2013	02/26/2023
23314# AG 4	DCT IND OPERATING PARTNERSHIP CLASS K				2	4,000,000	106.050	4,242,004	4,000,000	4,000,000	0	0	0	0	4.690	4.690	FA	73,477	187,600	08/01/2011	08/01/2018
233326 C* 6	DST SYSTEMS INC.				2	3,000,000	107.698	3,230,940	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	145.055	7,252,750	5,000,000	5,503,698	0	(14,335)	0	0	8.500	7.447	JJ	192,431	425,000	07/22/2002	01/18/2031
23389@ AA 9	DAIRYLAND POWER COOPERATIVE			2	1	2,925,000	89.645	2,622,116	2,925,000	2,925,000	0	0	0	0	3.420	3.419	MJSD.	278	80,028	03/12/2013	03/30/2043
235851 AM 4	DANAHER CORP.			1	1FE	999,750	103.405	1,034,050	1,000,000	999,804	0	22	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	99.829	4,991,450	5,000,000	5,000,000	0	0	0	0	4.520	4.520	FA	77,217	226,000	08/28/2012	08/28/2024
24424C AU 5	JOHN DEERE CAPITAL CORP.				1FE	1,000,000	107.098	1,070,980	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
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	103.250	5,162,500	5,000,000	4,983,168	0	21,517	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	100.126	1,001,260	1,000,000	997,219	0	304	0	0	4.125	4.168	FA	15,583	41,250	08/16/2011	08/15/2021
250847 H* 4	DETROIT EDISON COMPANY 2011 SERIES D				1	8,000,000	104.629	8,370,320	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	2FE	399,020	100.940	402,772	399,020	399,020	0	0	0	0	4.780	4.828	MON	1,536	19,073	09/14/2009	09/02/2014
25087* AE 3	DETROIT INTL BRIDGE COMPANY SERIES B				2FE	2,000,000	106.596	2,131,928	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
25179M AL 7	DEVON ENERGY CORPORATION			1	2FE	3,126,300	104.208	3,126,240	3,000,000	3,126,300	0	0	0	0	5.600	5.305	JJ	77,467	0	12/31/2013	07/15/2041
252747 AD 2	ULTRAMAR DIAMOND SHAMROCK DEBENTURES				2FE	154,094	111.964	139,955	125,000	130,118	0	(3,285)	0	0	8.750	5.771	JD	486	10,938	11/30/2004	06/15/2015
25466A AD 3	DISCOVER BANK				2FE	996,120	98.868	988,680	1,000,000	996,245	0	125	0	0	4.200	4.248	FA	16,683	0	08/05/2013	08/08/2023
25468P CR 5	WALT DISNEY COMPANY				1FE	2,177,976	90.603	2,174,472	2,400,000	2,177,987	0	11	0	0	4.125	4.725	JD	8,250	0	12/31/2013	12/01/2041
25470D AA 7	DISCOVERY COMMUNICATIONS	C			2FE	46,731	112.416	52,836	47,000	46,830	0	25	0	0	5.625	5.701	FA	999	2,644	08/12/2009	08/15/2019
25470D AA 7	DISCOVERY COMMUNICATIONS				2FE	2,936,109	112.416	3,319,644	2,953,000	2,942,334	0	1,569	0	0	5.625	5.701	FA	62,751	166,106	08/12/2009	08/15/2019
25470D AE 9	DISCOVERY COMMUNICATIONS				2FE	1,993,920	103.473	2,069,460	2,000,000	1,995,211	0	532	0	0	4.375	4.413	JD	3,889	87,500	06/13/2011	06/15/2021
256747 A@ 5	DOLLAR TREE INC SERIES B				2	3,000,000	97.696	2,930,880	3,000,000	3,000,000	0	0	0	0	4.630	4.631	JJ	40,513	0	09/16/2013	09/16/2023
257375 AB 1	DOMINION GAS HLDGS LLC 144A			1	1FE	1,997,640	96.524	1,930,480	2,000,000	1,997,680	0	40	0	0	3.550	3.564	MN	13,608	0	10/17/2013	11/01/2023
257867 AR 2	RR DONNELLEY & SONS	C			3FE	920,287	105.469	956,435	906,840	909,235	0	(1,645)	0	0	5.500	5.297	MN	6,373	49,876	12/13/2005	05/15/2015
257867 AR 2	RR DONNELLEY & SONS				3FE	929,746	105.469	966,265	916,160	918,580	0	(1,661)	0	0	5.500	5.297	MN	6,439	50,389	12/13/2005	05/15/2015
260003 AH 1	DOVER CORP.				1FE	2,742,438	112.242	3,086,655	2,750,000	2,746,324	0	759	0	0	5.450	5.486	MS	44,130	149,875	03/11/2008	03/15/2018

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 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
260543 BA 0	DOW CHEMICAL CO				2FE	5,397,406	125.422	6,177,034	4,925,000	5,156,149	0	(22,662)	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	114.677	860,078	750,000	748,296	0	334	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	105.715	1,057,150	1,000,000	998,273	0	199	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	119.599	611,151	511,000	534,812	0	(3,266)	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	103.116	1,031,160	1,000,000	974,555	0	682	0	0	6.750	7.000	FA	25,500	67,500	06/17/2002	02/15/2032
26441C 30 3	DUKE ENERGY CORP	C			2FE	1,900	82.600	1,569	1,900	1,900	0	0	0	0	5.125	5.125	JAJO	21	73	01/09/2013	01/15/2073
26441C 30 3	DUKE ENERGY CORP				2FE	498,100	82.600	411,431	498,100	498,100	0	0	0	0	5.125	5.125	JAJO	5,389	19,217	01/09/2013	01/15/2073
26441C AD 7	DUKE ENERGY CORP	C			2FE	3,954,605	110.594	4,379,522	3,960,000	3,956,801	0	473	0	0	5.050	5.066	MS	58,883	199,980	10/15/2009	09/15/2019
26441C AD 7	DUKE ENERGY CORP				2FE	39,945	110.594	44,238	40,000	39,968	0	5	0	0	5.050	5.066	MS	595	2,020	10/15/2009	09/15/2019
268648 AN 2	EMC CORP			1	1FE	3,844,080	96.620	3,864,800	4,000,000	3,848,996	0	4,916	0	0	3.375	3.857	JD	11,250	65,625	08/19/2013	06/01/2023
26882P BB 7	ERAC USA FINANCE CO 144A				2FE	5,659,429	114.652	6,707,142	5,850,000	5,762,699	0	18,801	0	0	6.375	6.819	AO	78,731	372,938	11/19/2009	10/15/2017
26884T AD 4	ERAC USA FINANCE COMPANY 144A				2FE	1,042,150	103.888	1,038,880	1,000,000	1,042,138	0	(12)	0	0	4.500	3.856	FA	16,875	0	12/31/2013	08/16/2021
27430* AJ 2	EAST PENN MANUFACTURING CO SERIES A				2	4,000,000	107.497	4,299,880	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	96.289	3,851,560	4,000,000	3,982,846	0	1,787	0	0	3.600	3.658	FA	54,400	172,000	05/30/2012	08/15/2022
278058 AM 4	EATON CORP DEBENTURES				2FE	7,471,729	126.681	8,772,659	6,925,000	7,252,349	0	(26,411)	0	0	8.100	7.350	FA	211,905	560,925	12/03/2001	08/15/2022
29078E AB 1	EMBARQ CORP				3FE	1,008,780	111.829	1,118,290	1,000,000	1,002,713	0	(999)	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	114.459	9,156,720	8,000,000	8,846,727	0	(26,720)	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	116.554	5,827,700	5,000,000	4,986,839	0	2,582	0	0	6.500	6.571	AO	68,611	325,000	08/28/2008	04/15/2018
29266R K# 4	ENERGIZER HOLDINGS INC				2	1,000,000	103.953	1,039,530	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	105.249	1,052,490	1,000,000	1,002,395	0	(2,085)	0	0	5.950	5.719	FA	24,792	59,500	07/29/2005	02/01/2015
29348Q AB 8	ENOGEX LLC 144A				2FE	3,153,300	105.366	3,160,980	3,000,000	3,131,637	0	(6,510)	0	0	6.250	5.402	MS	55,208	125,000	12/31/2013	03/15/2020
29364D AJ 9	ENTERGY ARKANSAS INC FIRST MORTGAGE				1FE	4,965,492	100.060	5,003,000	5,000,000	4,971,806	0	757	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	1FE	1,027,000	100.003	1,000,030	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	99.273	4,889,195	4,925,000	4,920,183	0	954	0	0	4.950	4.975	JD	20,316	243,788	05/22/2003	06/01/2018
293791 AN 9	ENTERPRISE PRODUCTS OPERATING SENIOR NOT	C			2FE	2,238,179	103.775	2,324,560	2,240,000	2,239,828	0	209	0	0	5.600	5.610	AO	26,482	125,440	03/11/2005	10/15/2014
293791 AN 9	ENTERPRISE PRODUCTS OPERATING SENIOR NOT				2FE	759,382	103.775	788,690	760,000	759,942	0	71	0	0	5.600	5.610	AO	8,985	42,560	03/11/2005	10/15/2014
29379V AP 8	ENTERPRISE PRODUCTS OPERATING				2FE	1,112,380	110.939	1,109,390	1,000,000	1,112,339	0	(41)	0	0	5.200	3.307	MS	17,333	0	12/31/2013	09/01/2020
294549 AR 1	EQT CORP				2FE	4,966,050	113.379	5,668,950	5,000,000	4,983,020	0	3,364	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	103.399	2,067,980	2,000,000	1,999,666	0	406	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	98.800	5,928,000	6,000,000	5,999,770	0	26	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 CERTI			2	3	652,915	108.350	707,434	652,915	652,915	0	0	0	0	7.370	7.438	MJSD	2,005	48,120	09/16/1999	03/16/2015
302491 AQ 8	FMC CORPORATION				1FE	2,006,750	111.085	2,221,700	2,000,000	2,004,434	0	(626)	0	0	5.200	5.156	JD	4,622	104,000	11/24/2009	12/15/2019
302491 AR 6	FMC CORPORATION				1FE	2,076,460	97.594	1,951,880	2,000,000	2,065,316	0	(6,885)	0	0	3.950	3.483	FA	32,917	79,000	04/25/2012	02/01/2022
30251B AB 4	FMR LLC 144A			1	1FE	2,088,180	114.463	2,289,260	2,000,000	2,085,427	0	(1,331)	0	0	6.450	6.119	MN	16,483	129,000	08/26/2011	11/15/2039
30251B AC 2	FMR LLC 144A				1FE	5,740,900	115.445	5,772,250	5,000,000	5,740,867	0	(33)	0	0	6.500	5.445	JD	15,347	0	12/31/2013	12/14/2040
302568 AA 8	HARPER LAKE SOLAR FUND SENIOR SECURED 1			2	2FE	1,947,767	106.196	2,068,450	1,947,767	1,947,767	0	0	0	0	7.645	7.646	JD	414	148,907	07/13/1998	12/31/2018
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A			2	2FE	3,645,737	100.000	3,645,737	3,645,737	3,645,737	0	0	0	0	7.590	7.591	JJ	131,438	276,711	07/01/2008	07/10/2018
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR SECUR			2	2	2,543,815	110.000	2,798,197	2,543,815	2,543,815	0	0	0	0	7.110	7.113	JD	502	180,865	08/27/2003	06/28/2020
303250 C@ 1	FAIR ISAAC CORPORATION				3	2,000,000	104.073	2,081,460	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	2,079,584	108.950	2,396,634	2,199,756	2,165,947	0	8,736	0	0	7.960	8.514	MS	45,234	175,101	03/28/1995	03/28/2017
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B			2	2FE	2,313,682	113.922	2,635,792	2,313,682	2,313,682	0	0	0	0	7.900	7.899	JJ	84,282	182,781	07/01/1999	01/15/2020

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 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
313747 AU 1	FEDERAL REALTY INVS TRST				1FE	2,970,540	98.885	2,966,550	3,000,000	2,970,629	0	89	0	0	3.950	4.070	JJ	7,242	0	12/04/2013	01/15/2024
316773 AD 2	FIFTH THIRD BANCORP SUB NOTES				2FE	9,320,600	107.471	10,747,100	10,000,000	9,737,408	0	51,706	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	390,936	110.000	430,030	390,936	390,936	0	0	0	0	5.960	5.959	MN	2,977	23,300	10/16/2007	10/15/2027
31953* AM 4	BNSF RAILWAY COMPANY SERIES B			2	1	39,288	110.000	43,216	39,288	39,288	0	0	0	0	5.960	5.959	MN	299	2,342	10/16/2007	10/15/2027
31953* AN 2	BNSF RAILWAY COMPANY SERIES C			2	1	248,618	110.000	273,480	248,618	248,618	0	0	0	0	5.960	5.959	MN	1,893	14,818	10/16/2007	10/15/2027
31953* AP 7	BNSF RAILWAY COMPANY SERIES D			2	1	100,687	110.000	110,756	100,687	100,687	0	0	0	0	5.960	5.959	MN	767	6,001	10/16/2007	10/15/2027
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E			2	1	133,559	110.000	146,915	133,559	133,559	0	0	0	0	5.960	5.959	MN	1,017	7,960	10/16/2007	10/15/2027
31953* AR 3	BNSF RAILWAY COMPANY SERIES F			2	1	476,687	110.000	524,355	476,687	476,687	0	0	0	0	5.960	5.951	MN	3,630	28,411	12/13/2007	12/13/2027
32055T AG 8	FIRST INDUSTRIAL REALTY REIT MTN				3FE	1,360,405	113.249	1,613,798	1,425,000	1,401,453	0	4,944	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 RI			2	2FE	9,141,605	141.292	12,916,393	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
33582V AB 4	FIRST NIAGRA FINANCIAL GROUP				2FE	3,743,390	115.568	4,044,880	3,500,000	3,715,328	0	(8,540)	0	0	6.750	5.543	MS	66,938	168,750	12/31/2013	03/19/2020
33632* TH 0	FIRST SECURITY BANK NA LESSEE: AMERADA H			2	2	148,308	100.000	148,308	148,308	148,308	0	0	0	0	6.140	6.142	JJ	4,553	9,106	09/28/1998	01/01/2014
33632* TP 2	FIRST SECURITY BANK NA LESSEE: AMERADA H			2	2	168,362	100.000	168,362	168,362	168,362	0	0	0	0	7.330	7.330	JJ	6,170	12,341	12/29/1998	01/01/2014
337358 BD 6	FIRST UNION CORP (WACHOVIA) SUB DEBENTUR				1FE	11,951,189	112.474	11,163,045	9,925,000	11,612,133	0	(40,814)	0	0	6.550	5.233	AO	137,241	650,088	06/18/2003	10/15/2035
33761N A* 0	FIRST SERVICE CORPORATION SENIOR SECURED			2	2	1,600,000	90.091	1,441,456	1,600,000	1,600,000	0	0	0	0	5.440	5.440	AO	21,760	87,040	04/04/2005	04/01/2015
343412 AB 8	FLUOR CORP				1FE	1,949,420	97.408	1,948,160	2,000,000	1,949,437	0	17	0	0	3.375	3.755	MS	19,875	0	12/31/2013	09/15/2021
34354P AC 9	FLOWSERVE CORPORATION				2FE	996,150	94.549	945,490	1,000,000	996,583	0	333	0	0	3.500	3.546	MS	10,306	35,389	09/06/2012	09/15/2022
344868 AA 2	NFL FOOTBALL CLUB TRUST V				1FE	5,000,000	108.028	5,401,400	5,000,000	5,000,000	0	0	0	0	5.350	5.350	OCT	65,389	272,701	03/24/2010	10/05/2020
345397 WB 5	FORD MOTOR CREDIT 2011-1				2FE	1,000,000	106.576	1,065,760	1,000,000	1,000,000	0	0	0	0	4.207	4.207	AO	8,881	42,070	09/21/2012	04/15/2016
345397 WF 6	FORD MOTOR CREDIT CO LLC				2FE	495,550	100.757	503,785	500,000	496,013	0	368	0	0	4.250	4.361	MS	5,962	20,955	09/20/2012	09/20/2022
345397 WK 5	FORD MOTOR CREDIT	C			2FE	971,887	100.934	990,213	981,050	972,183	0	296	0	0	4.375	4.492	FA	17,288	0	08/01/2013	08/06/2023
345397 WK 5	FORD MOTOR CREDIT				2FE	18,773	100.934	19,127	18,950	18,779	0	6	0	0	4.375	4.492	FA	334	0	08/01/2013	08/06/2023
354613 AG 6	FRANKLIN RESOURCES INC				1FE	2,080,170	107.484	2,149,680	2,000,000	2,080,483	0	69	0	0	4.625	3.895	MN	10,535	46,250	12/31/2013	05/20/2020
35669# AA 2	FREEPORT LNG DEVELOPMENT LP SENIOR NOTE			2	2FE	4,075,891	113.959	4,644,853	4,075,891	4,075,891	0	0	0	0	6.500	6.554	MJSD	736	264,933	12/19/2005	12/19/2025
361448 AN 3	GATX CAPITAL CORPORATION SENIOR NOTE				2FE	2,987,640	99.964	2,998,920	3,000,000	2,989,213	0	1,011	0	0	4.750	4.802	JD	6,333	142,500	06/06/2012	06/15/2022
361561 AA 1	SYSTEM ENERGY RESOURCES GG1C FUNDING COR			2	2FE	834,716	100.089	835,459	834,716	834,716	0	0	0	0	5.129	5.131	JJ	19,741	42,813	04/16/2004	01/15/2014
362338 AQ 8	GTE SOUTHWEST INC 1ST MORTGAGE				1FE	4,051,527	119.462	4,354,390	3,645,000	3,981,265	0	(8,704)	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	81.680	2,450,400	3,000,000	3,000,000	0	0	0	0	4.875	4.875	JAJO	30,875	148,281	10/02/2012	10/15/2052
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORP				1FE	2,995,650	96.847	2,905,410	3,000,000	2,996,150	0	380	0	0	3.150	3.167	MS	29,925	94,500	09/04/2012	09/07/2022
378272 AA 6	GLENCORE FUNDING LLC 144A GUAR: GLENCOR				2FE	3,971,400	101.270	4,050,800	4,000,000	3,998,935	0	3,609	0	0	6.000	6.096	AO	50,667	240,000	03/31/2004	04/15/2014
38141G CU 6	GOLDMAN SACHS GROUP INC				1FE	125,971	112.421	140,526	125,000	125,824	0	(22)	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	3,627,907	112.216	4,071,074	3,627,907	3,627,907	0	0	0	0	5.810	5.811	JJ	105,391	210,781	09/02/2009	07/01/2021
39121J AE 0	GREAT RIVER ENERGY 144A				1FE	6,339,900	102.319	7,162,330	7,000,000	6,383,858	0	9,303	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	1	8,849,000	110.000	9,733,900	8,849,000	8,849,000	0	0	0	0	8.700	8.696	FA	290,837	769,863	04/27/2001	02/15/2021
404119 AL 3	HCA INC				4FE	3,717,600	101.250	4,050,000	4,000,000	3,992,221	0	37,448	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	115.708	867,810	750,000	749,938	0	11	0	0	5.900	5.902	MS	13,029	44,250	09/09/2008	09/15/2018
406216 BD 2	HALLIBURTON CO				1FE	2,957,710	96.397	2,891,910	3,000,000	2,958,106	0	396	0	0	3.500	3.673	FA	42,583	0	12/31/2013	08/01/2023
41242* AJ 1	HARDWOOD FUNDING LLC (NBA) SENIOR NOTES				2FE	7,000,000	109.322	7,652,547	7,000,000	7,000,000	0	0	0	0	5.670	5.670	JD	26,460	396,900	06/07/2010	06/08/2020
415864 AJ 6	HARSCO CORP				3FE	1,748,163	105.050	1,838,375	1,750,000	1,749,068	0	183	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	110.221	5,511,050	5,000,000	4,981,451	0	5,166	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	115.020	1,725,300	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	111.588	278,970	250,000	249,640	0	96	0	0	5.625	5.673	MN	2,344	14,063	04/22/2005	05/01/2017

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	
		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
421915 EJ 4	HCP INC REITS				2FE	6,952,610	111.853	7,829,710	7,000,000	6,982,371	0	5,062	0	0	6.000	6.091	JJ	176,167	420,000	01/17/2007	01/30/2017
42217K AM 8	HEALTH CARE REIT INC REITS				2FE	3,998,625	106.704	4,268,160	4,000,000	3,999,820	0	122	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	103.173	3,095,190	3,000,000	3,079,543	0	(9,507)	0	0	4.700	4.260	JJ	65,017	141,000	06/29/2011	01/15/2021
428236 BM 4	HEWLETT-PACKARD CO				2FE	3,041,840	101.298	3,038,940	3,000,000	3,038,623	0	(1,314)	0	0	4.300	4.097	JD	10,750	43,000	12/31/2013	06/01/2021
431116 AB 8	HIGHMARK INC 144A				2FE	1,991,920	94.598	1,891,960	2,000,000	1,993,724	0	695	0	0	4.750	4.801	MN	12,139	95,000	05/03/2011	05/15/2021
431282 AF 9	HIGHWOODS REALTY LP FORMERLY HIGHWOODS/F				2FE	437,276	116.172	551,817	475,000	460,049	0	2,796	0	0	7.500	8.390	AO	7,521	35,625	07/23/2001	04/15/2018
431282 AK 8	HIGHWOODS REALTY LP REITS				2FE	997,018	109.083	1,090,830	1,000,000	998,850	0	318	0	0	5.850	5.890	MS	17,225	58,500	07/26/2007	03/15/2017
437076 AV 4	HOME DEPOT INC			1	1FE	1,161,080	115.469	1,154,690	1,000,000	1,161,073	0	(7)	0	0	5.950	4.866	AO	14,875	0	12/31/2013	04/01/2041
437076 AZ 5	HOME DEPOT INC				1FE	998,440	92.111	921,110	1,000,000	998,540	0	100	0	0	2.700	2.718	AO	6,750	13,200	04/02/2013	04/01/2023
438516 AY 2	HONEYWELL INTL				1FE	1,780,380	100.433	1,757,578	1,750,000	1,750,848	0	(6,845)	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	102.638	4,105,520	4,000,000	3,988,958	0	9,310	0	0	5.125	5.382	FA	77,444	205,000	07/08/2005	02/15/2015
44266R AC 1	HOWARD HUGHES MEDICAL IN				1FE	997,930	98.343	983,430	1,000,000	998,026	0	96	0	0	3.500	3.524	MS	15,458	0	07/16/2013	09/01/2023
443510 AF 9	HUBBELL INC				1FE	6,787,099	96.964	6,617,793	6,825,000	6,793,704	0	567	0	0	3.625	3.683	MN	31,613	217,500	12/31/2013	11/15/2022
44643T AC 1	HUNTINGTON NATIONAL BANK SUB NOTES				2FE	122,386	100.175	125,219	125,000	124,987	0	348	0	0	4.900	5.190	JJ	2,824	6,125	11/30/2004	01/15/2014
45138L AU 7	IDAHO POWER CORP				1FE	1,750,000	115.114	2,014,495	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	94.876	948,760	1,000,000	998,545	0	154	0	0	2.950	2.970	AO	7,375	29,500	04/10/2012	04/01/2022
452308 AQ 2	ILLINOIS TOOLWORKS			1	1FE	1,970,000	98.350	1,967,000	2,000,000	1,970,003	0	3	0	0	4.875	4.975	MS	28,708	0	12/31/2013	09/15/2041
45326T AA 6	INCITEC PIVOT FIN LLC				2FE	4,074,430	109.023	4,360,920	4,000,000	4,081,108	0	1,770	0	0	6.000	5.580	JD	14,000	180,000	12/31/2013	12/10/2019
458140 AK 6	INTEL CORP	C			1FE	3,190,886	97.082	3,132,399	3,226,550	3,191,257	0	148	0	0	4.800	4.872	AO	38,719	103,250	12/31/2013	10/01/2041
458140 AK 6	INTEL CORP				1FE	2,742,794	97.082	2,692,521	2,773,450	2,743,114	0	127	0	0	4.800	4.872	AO	33,281	88,750	12/31/2013	10/01/2041
458140 AM 2	INTEL CORP				1FE	2,997,940	92.036	2,761,080	3,000,000	2,998,134	0	189	0	0	2.700	2.708	JD	3,600	81,900	12/05/2012	12/15/2022
459200 GM 7	IBM CORP				1FE	2,988,840	125.498	3,764,940	3,000,000	2,993,619	0	1,067	0	0	7.625	7.679	AO	48,292	228,750	10/09/2008	10/15/2018
459200 HP 9	IBM CORP	C			1FE	4,938,480	97.593	4,822,070	4,941,000	4,938,572	0	92	0	0	3.375	3.381	FA	69,483	0	07/30/2013	08/01/2023
459200 HP 9	IBM CORP				1FE	58,970	97.593	57,580	59,000	58,971	0	1	0	0	3.375	3.381	FA	830	0	07/30/2013	08/01/2023
459902 AS 1	INTERNATIONAL GAME TECHNOLOGY				2FE	2,072,650	106.095	2,121,900	2,000,000	2,070,322	0	(719)	0	0	5.500	4.852	JD	4,889	55,000	12/31/2013	06/15/2020
460146 BZ 5	INTERNATIONAL PAPER CO SENIOR BOND				2FE	9,832,350	108.425	10,842,500	10,000,000	9,959,775	0	16,378	0	0	5.250	5.443	AO	131,250	525,000	04/05/2004	04/01/2016
461070 AC 8	INTERSTATE POWER AND LIGHT				1FE	133,343	114.898	143,623	125,000	132,030	0	(183)	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	113.009	1,130,090	1,000,000	998,298	0	471	0	0	5.750	5.809	MS	16,931	57,500	03/07/2007	03/15/2017
46132F AB 6	INVESCO FINANCE PLC				1FE	4,477,480	98.893	4,450,185	4,500,000	4,477,576	0	96	0	0	4.000	4.059	JJ	24,500	0	11/06/2013	01/30/2024
46625H AX 8	JP MORGAN CHASE & CO SUB NOTES				1FE	124,863	105.646	132,058	125,000	124,979	0	15	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 T			2	1	4,342,419	109.513	4,755,513	4,342,419	4,342,419	0	0	0	0	7.100	7.206	MON	13,703	308,312	11/29/2001	09/15/2017
46849E AP 2	JACKSON NATIONAL LIFE 144A GIC BACKED N				1FE	9,886,888	105.986	10,519,111	9,925,000	9,910,905	0	2,808	0	0	4.700	4.736	JD	38,873	466,475	05/22/2003	06/01/2018
47102X AF 2	JANUS CAPITAL GROUP				2FE	1,007,250	112.014	1,120,140	1,000,000	1,001,328	0	(332)	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	107.780	3,233,400	3,000,000	2,989,648	0	4,301	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	109.082	136,353	125,000	125,860	0	(338)	0	0	5.625	5.307	MN	1,172	7,031	11/30/2004	05/01/2016
478366 AR 8	JOHNSON CONTROLS INC	C			2FE	98,887	108.805	107,717	99,000	98,971	0	13	0	0	5.500	5.515	JJ	2,511	5,445	01/09/2006	01/15/2016
478366 AR 8	JOHNSON CONTROLS INC				2FE	999	108.805	1,088	1,000	1,000	0	0	0	0	5.500	5.515	JJ	25	55	01/09/2006	01/15/2016
478366 AU 1	JOHNSON CONTROLS INC				2FE	995,430	109.792	1,097,920	1,000,000	996,928	0	409	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	103.000	4,892,500	4,750,000	4,732,509	0	19,125	0	0	5.125	5.565	MN	31,106	243,438	06/16/2005	11/15/2014
481165 AJ 7	JOY GLOBAL INC	C			2FE	981,595	104.029	1,029,887	990,000	983,111	0	701	0	0	5.125	5.235	AO	10,711	50,738	10/06/2011	10/15/2021
481165 AJ 7	JOY GLOBAL INC				2FE	9,915	104.029	10,403	10,000	9,930	0	7	0	0	5.125	5.235	AO	108	512	10/06/2011	10/15/2021
482439 AA 4	KCT INTERMODAL TRANPORTATION GUAR: BURLI			2	1FE	1,216,400	108.418	1,318,797	1,216,400	1,216,400	0	0	0	0	6.884	6.885	FA	34,890	83,737	08/20/1998	08/01/2018

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	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
482480 AA 8	KLA-TENCOR CORP.				2FE	992,760	117.140	1,171,400	1,000,000	996,248	0	719	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	96.000	960,000	1,000,000	993,131	0	704	0	0	3.500	3.597	AO	8,750	35,000	04/03/2012	04/01/2022
485134 BM 1	KANSAS CITY POWER & LIGHT CO.			1	2FE	2,001,300	99.919	1,998,380	2,000,000	2,001,300	0	0	0	0	5.300	5.295	AO	26,500	0	12/31/2013	10/01/2041
485260 BH 5	KANSAS GAS & ELEC.			1	2FE	1,235,729	104.106	1,286,468	1,235,729	1,235,729	0	0	0	0	5.647	5.647	MS	17,833	69,782	11/16/2005	03/29/2021
486606 J* 8	KAYNE ANDERSON MLP INV CO.				1FE	5,000,000	97.210	4,860,495	5,000,000	5,000,000	0	0	0	0	3.200	3.200	JD	6,667	92,800	06/13/2013	04/16/2021
487836 BD 9	KELLOGG CO.				2FE	997,100	104.035	1,040,350	1,000,000	997,778	0	272	0	0	4.000	4.037	JD	1,778	40,000	07/01/2011	12/15/2020
491386 AL 2	AEP KENTUCKY POWER				2FE	4,705,000	96.609	4,830,450	5,000,000	4,758,766	0	6,682	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 R.			2	1FE	1,907,501	112.958	2,181,640	1,931,373	1,924,121	0	1,997	0	0	6.676	6.966	MON	358	128,897	01/02/2002	07/31/2016
49254* AA 8	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	5.032	JAJO	47,500	76,194	08/02/2012	08/01/2019
49326E ED 1	KEYCORP				2FE	4,371,640	109.706	4,388,240	4,000,000	4,371,517	0	(123)	0	0	5.100	3.627	MS	54,967	0	12/31/2013	03/24/2021
49327M 2A 1	KEY BANK NA.				1FE	983,420	98.575	985,750	1,000,000	983,430	0	10	0	0	1.650	2.075	FA	6,875	0	12/31/2013	02/01/2018
494550 BS 4	KINDER MORGAN ENERGY PARTNERS			1	2FE	3,929,060	97.224	3,888,960	4,000,000	3,929,251	0	191	0	0	4.150	4.367	FA	67,322	0	12/31/2013	02/01/2024
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE			2	2FE	10,529,150	101.345	10,641,225	10,500,000	10,509,975	0	(2,647)	0	0	5.737	5.746	MJSD	1,673	602,385	01/11/2005	03/30/2021
500255 AP 9	KOHLS CORPORATION				2FE	991,340	114.801	1,148,010	1,000,000	996,035	0	857	0	0	6.250	6.365	JD	2,778	62,500	02/22/2008	12/15/2017
500255 AT 1	KOHLS CORPORATION			1	2FE	1,645,875	101.825	1,680,113	1,650,000	1,645,887	0	12	0	0	4.750	4.782	JD	3,483	20,247	09/05/2013	12/15/2023
50075N AU 8	KRAFT FOODS INC.				2FE	1,989,040	115.531	2,310,620	2,000,000	1,994,944	0	1,058	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	119.034	5,862,425	4,925,000	5,137,193	0	(36,038)	0	0	6.800	5.787	JD	14,884	334,900	04/01/2003	12/15/2018
501044 CQ 2	KROGER CO.			1	2FE	2,981,100	96.311	2,889,330	3,000,000	2,979,425	0	(992)	0	0	3.400	3.493	AO	21,533	68,000	12/31/2013	04/15/2022
50217B AF 6	LSP ENERGY LP SERIES D			2	6	0	0.000	0	0	0	0	0	0	0	8.160	0.000	JJ	0	686,770	01/29/2002	07/15/2025
502413 AZ 0	L-3 COMMUNICATIONS CORP.				2FE	2,034,530	103.666	2,073,320	2,000,000	2,035,563	0	264	0	0	4.750	4.431	JJ	43,806	47,500	12/31/2013	07/15/2020
50540R AL 6	LABORATORY CORP OF AMERICA HLD			1	2FE	3,031,120	96.515	2,895,450	3,000,000	3,027,427	0	(2,745)	0	0	3.750	3.623	FA	40,000	112,500	08/21/2012	08/23/2022
511546 AA 1	ENBRIDGE ENERGY PARTNERS LP SENIOR NOTES				2FE	137,525	115.657	144,571	125,000	130,476	0	(973)	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	873,484	101.656	887,949	873,484	873,484	0	0	0	0	6.595	6.595	MJSD	2,560	57,606	07/17/2007	06/15/2033
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG			2	1	6,137,082	121.359	7,447,870	6,137,082	6,137,082	0	0	0	0	7.560	7.680	MON	29,642	443,431	06/29/2001	06/08/2021
524660 AW 7	LEGGET & PLATT INC.			1	2FE	997,060	95.199	951,990	1,000,000	997,408	0	254	0	0	3.400	3.435	FA	12,844	34,000	08/08/2012	08/15/2022
526057 AS 3	LENNAR CORP.				3FE	5,930,872	106.200	6,372,000	6,000,000	5,987,032	0	8,525	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	108.616	4,670,488	4,300,000	4,491,317	0	(6,623)	0	0	8.500	7.983	JJ	168,536	365,500	10/31/2005	07/15/2029
53079E AC 8	LIBERTY MUTUAL GROUP 144A				2FE	994,390	100.887	1,008,870	1,000,000	999,831	0	814	0	0	5.750	5.836	MS	16,931	57,500	01/12/2006	03/15/2014
53079E AV 6	LIBERTY MUTUAL GROUP 144A				2FE	3,146,370	104.371	3,131,130	3,000,000	3,146,324	0	(46)	0	0	5.000	4.226	JD	12,500	0	12/31/2013	06/01/2021
53117C AM 4	LIBERTY PROPERTY LP				2FE	1,505,785	104.518	1,567,770	1,500,000	1,504,188	0	(518)	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	97.694	2,930,820	3,000,000	3,007,780	0	(758)	0	0	4.125	4.088	JD	5,500	123,750	06/07/2012	06/15/2022
532716 AL 1	THE LIMITED BRANDS INC 5 1/4 11/01/14				3FE	2,593,204	103.500	2,791,395	2,697,000	2,685,429	0	13,234	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	116.278	3,953,452	3,400,000	3,493,563	0	(18,937)	0	0	7.000	6.245	MS	70,078	238,000	05/15/2008	03/15/2018
539830 AU 3	LOCKHEED MARTIN CORP.			1	2FE	7,548,510	105.632	7,394,240	7,000,000	7,531,626	0	(7,659)	0	0	5.500	4.975	MN	49,194	275,000	12/31/2013	11/15/2039
539830 AZ 2	LOCKHEED MARTIN CORP.				1FE	2,038,150	99.315	1,986,300	2,000,000	2,036,823	0	(638)	0	0	4.850	4.730	MS	28,561	97,000	09/28/2011	09/15/2041
540424 AN 8	LOEWS CORP SENIOR NOTES				1FE	14,895,896	109.270	16,308,548	14,925,000	14,918,252	0	2,821	0	0	5.250	5.272	MS	230,716	783,563	03/08/2004	03/15/2016
548661 CW 5	LOWES COMPANIES INC.			1	1FE	4,014,120	98.308	3,932,320	4,000,000	4,011,938	0	(1,290)	0	0	3.120	3.078	AO	26,347	124,800	04/16/2012	04/15/2022
5526J0 AB 4	MDC HOLDINGS INC.				3FE	2,995,440	105.071	3,152,130	3,000,000	2,999,145	0	533	0	0	5.375	5.395	JJ	80,625	161,250	06/28/2005	07/01/2015
55448Q AS 5	MACK-CALI REALTY LP				2FE	2,249,216	87.277	2,007,371	2,300,000	2,252,026	0	2,810	0	0	3.150	3.412	MN	9,258	37,634	04/29/2013	05/15/2023
559080 AD 8	MAGELLAN MIDSTREAM PARTNERS				2FE	6,610,332	117.655	7,765,230	6,600,000	6,605,495	0	(1,016)	0	0	6.400	6.379	JJ	194,773	422,400	07/09/2008	07/15/2018
571748 AP 7	MARSH & MCLENNAN HQ				2FE	2,140,898	108.015	2,328,803	2,156,000	2,152,785	0	1,749	0	0	5.750	5.843	MS	36,502	123,970	10/05/2005	09/15/2015
573284 AK 2	MARTIN MARIETTA MATERIAL				3FE	4,007,880	112.438	4,497,520	4,000,000	4,003,981	0	(781)	0	0	6.600	6.573	AO	55,733	264,000	04/17/2008	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 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
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A				5	1,206,277	47.262	1,202,967	2,545,302	1,206,277	0	0	0	0	6.350	16.198	MS	40,856	46,136	10/18/2013	07/01/2026
577081 AT 9	MATTEL INC.				2FE	7,050,340	104.303	7,301,210	7,000,000	7,036,206	0	(4,548)	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	116.070	1,973,190	1,700,000	1,775,730	0	(24,438)	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	103.495	1,034,950	1,000,000	997,218	0	311	0	0	3.900	3.943	JJ	17,983	39,000	07/05/2011	07/15/2021
579780 AJ 6	MCCORMICK & CO.			1	1FE	1,982,760	98.583	1,971,660	2,000,000	1,983,302	0	542	0	0	3.500	3.603	MS	25,667	0	08/14/2013	09/01/2023
580135 BY 6	MCDONALDS CORPORATION DEBENTURES				1FE	11,699,000	118.022	11,802,200	10,000,000	11,215,174	0	(57,954)	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	89.905	1,798,100	2,000,000	2,018,097	0	(1,809)	0	0	2.700	2.583	JD	2,400	55,650	12/10/2012	12/15/2022
58155Q AD 5	MCKESSON CORP.			1	1FE	1,509,265	105.888	1,588,320	1,500,000	1,506,984	0	(839)	0	0	4.750	4.670	MS	23,750	71,250	02/24/2011	03/01/2021
58155Q AG 8	MCKESSON CORP.			1	1FE	1,498,170	90.813	1,362,195	1,500,000	1,498,306	0	136	0	0	2.850	2.864	MS	12,588	22,206	03/05/2013	03/15/2023
585055 AP 1	MEDTRONIC INC.				1FE	6,269,100	100.892	6,053,520	6,000,000	6,012,130	0	(59,227)	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	103.924	1,039,240	1,000,000	998,029	0	230	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	1,931,000	120.341	2,323,783	1,931,000	1,931,000	0	0	0	0	8.360	8.361	JJ	80,716	161,432	01/18/2001	01/01/2021
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2			2	1	1,689,643	120.341	2,033,331	1,689,643	1,689,643	0	0	0	0	8.360	8.361	JJ	70,627	141,254	01/18/2001	01/01/2021
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3			2	1	1,545,929	120.341	1,860,384	1,545,929	1,545,929	0	0	0	0	8.360	8.361	JJ	64,620	129,240	01/18/2001	01/01/2021
589331 AP 2	MERCK & CO. INC.				1FE	697,186	105.216	736,512	700,000	699,237	0	486	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	1,831,756	112.569	2,061,990	1,831,756	1,831,756	0	0	0	0	8.850	8.850	JD	5,854	162,110	06/18/1999	12/18/2019
59022C CS 0	MERRILL LYNCH & CO.				2FE	2,843,070	111.051	3,331,530	3,000,000	2,935,497	0	16,849	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	120.934	18,140,100	15,000,000	17,399,538	0	(73,237)	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	107.603	3,228,090	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
59748T AB 5	MIDLAND COGEN VENTURE LP 144A				2FE	3,000,000	98.820	2,964,600	3,000,000	3,000,000	0	0	0	0	5.250	5.250	MS	38,063	0	10/01/2013	03/15/2025
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N			2	2FE	813,673	107.840	877,462	813,673	813,673	0	0	0	0	5.330	5.366	MJSD	120	43,369	08/26/2010	06/30/2027
605068 AA 3	MISSION HEALTH SYSTEM			2	1FE	1,000,000	87.931	879,310	1,000,000	1,000,000	0	0	0	0	4.244	4.244	JD	3,537	42,240	11/08/2012	12/01/2034
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA			2	1	3,350,437	112.622	3,773,316	3,350,437	3,350,437	0	0	0	0	5.630	5.670	FMAN	26,199	188,630	01/23/2004	11/11/2023
608190 AH 7	MOHAWK INDUSTRIES INC.				2FE	1,999,280	109.700	2,194,000	2,000,000	1,999,809	0	85	0	0	6.375	6.380	JJ	58,792	127,500	01/08/2007	01/15/2016
615369 AB 1	MOODYS CORPORATION				2FE	3,531,070	99.251	3,473,785	3,500,000	3,527,633	0	(2,546)	0	0	4.500	4.389	MS	52,500	162,313	08/16/2012	09/01/2022
617446 HD 4	MORGAN STANLEY GROUP				2FE	12,334,304	124.579	14,700,322	11,800,000	12,238,646	0	(11,768)	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	97.502	4,875,100	5,000,000	5,133,510	0	(13,590)	0	0	3.750	3.381	MN	23,958	187,500	07/31/2012	05/15/2022
626717 AD 4	MURPHY OIL CORP.			1	2FE	4,146,760	94.808	3,792,320	4,000,000	4,128,440	0	(12,885)	0	0	4.000	3.555	JD	13,333	160,000	07/17/2012	06/01/2022
628464 B* 9	MYERS INDUSTRIES INC SERIES B				1Z	7,000,000	104.926	7,344,806	7,000,000	7,000,000	0	0	0	0	5.250	5.250	JD	12,250	0	12/19/2013	01/15/2024
629568 AX 4	NABORS INDUSTRIES INC.				2FE	7,200,410	100.768	7,053,760	7,000,000	7,170,715	0	(18,667)	0	0	4.625	4.247	MS	95,326	323,750	06/26/2012	09/15/2021
62963# AK 7	NRP (OPERATING) LLC SERIES J (No RJ-9)			2	2	2,000,000	102.799	2,055,980	2,000,000	2,000,000	0	0	0	0	5.030	5.030	JD	8,383	100,600	06/15/2011	12/01/2026
636180 BG 5	NATIONAL FUEL GAS CO.				2FE	2,986,972	112.765	3,382,950	3,000,000	2,993,116	0	1,351	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	135.456	6,772,800	5,000,000	4,995,238	0	114	0	0	8.000	8.010	MS	133,333	400,000	02/28/2002	03/01/2032
637432 MQ 5	NATIONAL RURAL UTILITIES COOP.			1	1FE	971,470	97.150	971,500	1,000,000	971,479	0	9	0	0	3.050	3.456	FA	11,522	0	12/31/2013	02/15/2022
637432 MV 4	NATIONAL RURAL UTILITIES COOP.			1	1FE	1,998,460	97.090	1,941,800	2,000,000	1,998,482	0	22	0	0	3.400	3.409	MN	10,578	0	10/29/2013	11/15/2023
638585 AN 9	BANK OF AMERICA CORP (FORMERLY NATIONSBA				2FE	12,251,519	110.379	10,955,116	9,925,000	10,330,716	0	(234,270)	0	0	7.750	5.091	FA	290,582	769,188	10/02/2003	08/15/2015
638620 AD 6	NATIONWIDE HEALTH PROPERTIES REITS				2FE	8,050,240	106.914	8,553,120	8,000,000	8,008,977	0	(6,056)	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	101.183	5,818,023	5,750,000	5,765,205	0	(15,135)	0	0	5.810	5.521	JD	14,848	334,075	12/03/2008	12/15/2024
63946B AE 0	NBC UNIVERSAL MEDIA LLC				1FE	6,114,814	106.117	6,367,020	6,000,000	6,090,521	0	(10,520)	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				2FE	5,205,000	116.479	5,823,950	5,000,000	5,162,872	0	(5,205)	0	0	7.875	7.520	MN	50,313	393,750	05/13/2002	11/15/2029
645767 AW 4	NJ BELL TEL DEBENTURES				2FE	2,000,930	114.800	2,209,900	1,925,000	1,985,314	0	(1,938)	0	0	7.850	7.508	MN	19,309	151,113	05/30/2002	11/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
650094 CJ 2	NY TELEPHONE DEBENTURES				2FE	1,556,625	99.574	1,493,610	1,500,000	1,543,669	0	(1,860)	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	97.855	2,739,940	2,800,000	2,791,258	0	852	0	0	4.000	4.044	JD	4,978	112,000	06/12/2012	06/15/2022
651639 AN 6	NEWMONT MINING CORP	C		1	2FE	2,697,595	85.111	2,526,993	2,969,056	2,700,499	0	1,727	0	0	3.500	4.816	MS	30,598	44,536	12/31/2013	03/15/2022
651639 AN 6	NEWMONT MINING CORP			1	2FE	3,662,395	85.111	3,430,777	4,030,944	3,666,336	0	2,344	0	0	3.500	4.816	MS	41,541	60,464	12/31/2013	03/15/2022
652478 AQ 1	NEWS AMERICA HLDGS				2FE	526,391	125.313	639,096	510,000	516,002	0	(1,042)	0	0	8.250	7.940	FA	16,479	42,075	03/05/1996	08/10/2018
652482 CB 4	NEWS AMERICA INC				2FE	4,027,785	107.134	4,285,360	4,000,000	4,036,995	0	4,013	0	0	4.500	4.339	FA	68,000	135,000	12/31/2013	02/15/2021
652482 CE 8	NEWS AMERICA INC				2FE	3,900,820	111.607	3,906,245	3,500,000	3,900,808	0	(12)	0	0	6.150	5.345	FA	81,317	0	12/31/2013	02/15/2041
65339K AA 8	NEXTERA ENERGY CAPITAL			1	2FE	3,036,170	103.053	3,091,590	3,000,000	3,035,118	0	(429)	0	0	4.500	4.307	JD	11,250	90,000	12/31/2013	06/01/2021
65364U AA 4	NIAGARA MOHAWK POWER 144A				1FE	3,962,840	110.020	4,400,800	4,000,000	3,976,931	0	3,474	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	110.503	1,105,030	1,000,000	970,332	0	6,940	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 PIPELI			2	2	2,182,842	38.326	845,088	2,205,000	2,195,146	0	1,614	0	0	7.150	7.279	JD	13,138	157,658	06/12/2001	06/01/2018
654894 AF 1	NOBLE AFFILIATES INC SENIOR NOTES				2FE	4,710,768	127.064	5,844,944	4,600,000	4,683,134	0	(3,495)	0	0	8.000	7.779	AO	92,000	368,000	01/04/2002	04/01/2027
655664 AP 5	NORDSTROM INC	C		1	1FE	495,841	103.725	505,141	487,000	495,293	0	(254)	0	0	4.000	3.737	AO	4,112	12,987	12/31/2013	10/15/2021
655664 AP 5	NORDSTROM INC			1	1FE	2,558,619	103.725	2,606,609	2,513,000	2,555,793	0	(1,310)	0	0	4.000	3.737	AO	21,221	67,013	12/31/2013	10/15/2021
655855 FA 7	NORFOLK SOUTHERN CORP DEBENTURES				2FE	3,173,884	136.784	3,864,148	2,825,000	3,021,763	0	(22,244)	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 S			2	3FE	6,595,344	105.000	6,586,289	6,272,656	6,496,211	0	(16,034)	0	0	8.812	8.181	AO	116,691	552,746	10/31/2005	10/15/2026
665501 AJ 1	NORTHERN NATURAL GAS CO 144A			1	1FE	3,084,660	102.764	3,082,920	3,000,000	3,065,939	0	(7,820)	0	0	4.250	3.896	JD	10,625	127,500	06/27/2011	06/01/2021
665859 AL 8	NORTHERN TRUST CORP				1FE	1,028,490	103.484	1,034,840	1,000,000	1,028,480	0	(10)	0	0	3.450	2.986	MN	5,463	0	12/31/2013	11/04/2020
665859 AP 9	NORTHERN TRUST CORP				1FE	923,946	97.729	903,993	925,000	923,957	0	12	0	0	3.950	3.962	AO	6,191	0	10/28/2013	10/30/2025
66586G CD 7	NORTHERN TRUST COMPANY				1FE	4,033,240	118.011	4,720,440	4,000,000	4,017,906	0	(3,251)	0	0	6.500	6.386	FA	98,222	260,000	08/11/2008	08/15/2018
666807 BG 6	NORTHROP GRUMMAN CORP				2FE	1,890,680	93.127	1,862,540	2,000,000	1,895,294	0	4,614	0	0	3.250	3.910	FA	38,097	0	06/26/2013	08/01/2023
66765R BF 2	NORTHWEST NATURAL GAS FIRST MORTGAGE SER				1FE	18,113,279	119.404	17,821,047	14,925,000	16,406,013	0	(204,774)	0	0	7.630	5.640	JD	94,898	1,138,778	03/11/2003	12/09/2019
670346 AL 9	NUCOR CORP	C		1	2FE	6,880,997	100.424	6,906,158	6,877,000	6,880,887	0	(22)	0	0	4.125	4.117	MS	83,527	248,217	12/31/2013	09/15/2022
670346 AL 9	NUCOR CORP			1	2FE	1,123,653	100.424	1,127,762	1,123,000	1,123,635	0	(4)	0	0	4.125	4.117	MS	13,640	40,533	12/31/2013	09/15/2022
670877 AA 7	OMX TIMBER FIN INVESTMENTS I 144A A-1 G			1	1FE	2,000,000	111.295	2,225,900	2,000,000	1,999,779	0	(10)	0	0	5.420	5.420	AO	18,669	108,400	12/13/2004	01/29/2020
67088C AA 5	OMX TIMBER FIN INVESTMENTS II 144A A-2 G			1	6	260,000	40.788	815,760	2,000,000	260,000	0	0	0	0	5.540	43.545	AO	0	196,250	12/13/2004	01/29/2020
67103H AC 1	O'REILLY AUTOMOTIVE INC				2FE	1,011,150	96.444	964,440	1,000,000	1,009,871	0	(946)	0	0	3.800	3.666	MS	12,667	39,056	08/17/2012	09/01/2022
67612W AD 0	ODYSSEY RE HOLDINGS P/C / Reinsurance				2FE	993,570	106.371	1,063,710	1,000,000	998,862	0	790	0	0	6.875	6.966	MN	11,458	68,750	05/10/2005	05/01/2015
677052 AA 0	OGLETHORPE POWER CORP				1FE	3,077,520	103.915	3,117,450	3,000,000	3,077,518	0	(2)	0	0	5.375	5.195	MN	26,875	0	12/31/2013	11/01/2040
678858 BJ 9	OKLAHOMA GAS & ELECTRIC CO				1FE	1,743,788	116.696	2,042,180	1,750,000	1,746,593	0	610	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	34,641	106.518	36,899	34,641	34,641	0	0	0	0	5.676	5.677	JD	164	6,304	07/23/2003	12/01/2028
68268N AJ 2	ONEOK PARTNERS LP			1	2FE	2,987,280	93.970	2,819,100	3,000,000	2,988,737	0	1,130	0	0	3.375	3.425	AO	25,313	106,313	09/10/2012	10/01/2022
68389X AS 4	ORACLE CORP				1FE	2,972,940	99.361	2,980,830	3,000,000	2,973,974	0	1,034	0	0	3.625	3.734	JJ	49,844	0	07/09/2013	07/15/2023
684065 BC 8	ORANGE & ROCKLAND UTIL EQUIP 144A				1FE	1,497,315	113.694	1,705,410	1,500,000	1,498,560	0	259	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	3,924,375	108.893	4,273,370	3,924,375	3,924,375	0	0	0	0	8.175	8.258	MJSD.	14,259	320,818	04/27/2001	03/15/2022
690742 AA 9	OWENS CORNING				2FE	4,068,814	111.207	4,448,280	4,000,000	4,025,714	0	(7,814)	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	107.538	6,452,280	6,000,000	6,026,517	0	(3,447)	0	0	4.375	4.297	FA	102,083	262,500	09/22/2010	08/11/2020
69349L AG 3	PNC BANK NA			1	1FE	988,320	90.715	907,150	1,000,000	989,360	0	1,040	0	0	2.700	2.837	MN	4,500	27,675	01/09/2013	11/01/2022
693506 AS 6	PPG INDUSTRIES				2FE	3,649,705	113.152	3,903,744	3,450,000	3,499,592	0	(18,600)	0	0	7.375	6.715	JD	21,203	254,438	10/23/2003	06/01/2016
693506 AZ 0	PPG INDUSTRIES DEBENTURES				2FE	5,029,180	117.712	5,885,600	5,000,000	5,013,600	0	(1,893)	0	0	7.400	7.340	FA	139,778	370,000	02/06/2002	08/15/2019
69351U AN 3	PPL ELECTRIC UTILITIES			1	1FE	1,592,325	107.207	1,608,105	1,500,000	1,592,323	0	(2)	0	0	5.200	4.791	JJ	35,967	0	12/31/2013	07/15/2041
69362B AW 2	PSEG POWER LLC	C			2FE	1,847,758	109.071	2,018,904	1,851,000	1,848,822	0	287	0	0	5.125	5.147	AO	20,027	94,864	08/17/2010	04/15/2020

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 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
69362B AW 2	PSEG POWER LLC				2FE	5,639,105	109.071	6,161,421	5,649,000	5,642,354	0	874	0	0	5.125	5.147	AO	61,119	289,511	08/17/2010	04/15/2020
693659 AC 8	ARIZONA PUBLIC SERVICE			2	1FE	1,817,756	105.624	1,822,014	1,725,000	1,743,190	0	(6,765)	0	0	8.000	7.033	JD	383	138,000	09/04/2003	12/30/2015
694308 GS 0	PACIFIC GAS & ELEC				1FE	2,126,340	106.469	2,129,380	2,000,000	2,126,337	0	(3)	0	0	5.400	4.965	JJ	49,800	0	12/31/2013	01/15/2040
694476 AC 6	PACIFIC LIFECORP 144A				2FE	3,130,140	110.430	3,312,900	3,000,000	3,089,779	0	(12,104)	0	0	6.000	5.418	FA	70,500	180,000	05/24/2010	02/10/2020
70342@ AC 2	PATTERSON COMPANIES INC				2	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	108.007	2,160,140	2,000,000	2,000,000	0	0	0	0	4.970	4.970	AO	23,746	99,400	10/05/2010	10/05/2020
703481 A@ 0	PATTERSON-UTI ENERGY INC				2	4,000,000	100.583	4,023,320	4,000,000	4,000,000	0	0	0	0	4.270	4.271	AO	40,802	170,800	06/14/2012	06/14/2022
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A				1FE	7,670,550	110.039	7,702,730	7,000,000	7,660,280	0	(4,916)	0	0	6.650	5.851	AO	116,375	199,500	12/31/2013	06/15/2034
708696 BM 0	PENNSLYVANIA ELECTRIC CO SERIES C SENIOR	C			2FE	54,745	112.747	57,219	50,750	52,521	0	(281)	0	0	6.625	5.843	AO	841	3,362	10/24/2003	04/01/2019
708696 BM 0	PENNSLYVANIA ELECTRIC CO SERIES C SENIOR				2FE	6,250,315	112.747	6,532,843	5,794,250	5,996,434	0	(32,082)	0	0	6.625	5.843	AO	95,967	383,869	10/24/2003	04/01/2019
708696 BW 8	PENNSYLVANIA ELECTRIC CO				2FE	747,360	107.692	807,690	750,000	748,262	0	230	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	101.533	5,076,650	5,000,000	4,970,044	0	2,762	0	0	4.875	4.962	JJ	115,104	242,396	07/11/2012	07/11/2022
713409 AC 4	PEPSI BOTTLING GROUP INC SR NOTE GTD BO				1FE	12,374,453	125.428	12,448,729	9,925,000	11,736,763	0	(76,701)	0	0	7.000	5.240	MS	231,583	694,750	06/20/2003	03/01/2029
718172 AH 2	PHILIP MORRIS INTL INC				1FE	5,730,440	108.562	5,970,910	5,500,000	5,709,299	0	(6,485)	0	0	4.500	3.801	MS	65,313	157,500	12/31/2013	03/26/2020
718172 AP 4	PHILIP MORRIS INTL INC				1FE	1,401,120	93.841	1,407,615	1,500,000	1,401,126	0	6	0	0	4.500	4.935	MS	18,938	0	12/31/2013	03/20/2042
72447X AD 9	PITNEY BOWES INC				2FE	4,944,150	108.901	5,445,050	5,000,000	4,972,745	0	5,588	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	5,154,830	113.877	5,693,850	5,000,000	5,150,866	0	(1,357)	0	0	5.750	5.139	JJ	132,569	230,000	12/31/2013	01/15/2020
72925P AB 1	PLUM CREEK TIMBERLANDS				2FE	984,640	108.631	1,086,310	1,000,000	996,066	0	1,931	0	0	5.875	6.101	MN	7,507	58,750	01/11/2007	11/15/2015
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE			2	2	2,200,800	109.119	2,401,484	2,200,800	2,200,800	0	0	0	0	5.900	5.942	MJSD	361	129,847	04/10/2003	12/31/2018
737679 DD 9	POTOMAC ELEC PWR CO				1FE	1,495,650	96.761	1,451,415	1,500,000	1,496,315	0	387	0	0	3.050	3.084	AO	11,438	45,750	03/28/2012	04/01/2022
73932# AA 4	POWER MINN 9090 LLC SERIES A SENIOR SECU			2	6FE	2,550,783	75.000	2,550,783	3,401,044	2,550,783	0	0	850,261	0	7.170	7.235	JAJO	51,480	243,857	12/10/2004	07/15/2027
74170* AC 3	PRIME PROPERTY FUND LLC				2	2,000,000	98.719	1,974,380	2,000,000	2,000,000	0	0	0	0	4.610	4.610	FA	33,038	0	08/22/2013	08/22/2025
743315 AL 7	PROGRESSIVE CORP SENIOR NOTES				1FE	5,874,050	117.135	5,856,750	5,000,000	5,694,501	0	(21,430)	0	0	6.250	5.097	JD	26,042	312,500	06/17/2003	12/01/2032
74340X AL 5	PROLOGIS TRUST FORMERLY SEC CAP IND				2FE	1,571,613	117.031	1,872,496	1,600,000	1,582,081	0	4,279	0	0	7.625	7.998	JJ	61,000	122,000	06/08/2011	07/01/2017
74340X AM 3	PROLOGIS TRUST				2FE	998,244	116.472	1,164,720	1,000,000	998,844	0	221	0	0	6.625	6.656	MN	8,465	66,250	06/08/2011	05/15/2018
74340X AW 1	PROLOGIS LP			1	2FE	997,420	98.405	984,050	1,000,000	997,499	0	79	0	0	4.250	4.282	FA	16,056	0	08/08/2013	08/15/2023
74438G AE 1	PRUDENTIAL HOLDINGS LLC 144A			2	1FE	14,285,357	121.515	17,358,852	14,285,357	14,285,357	0	0	0	0	8.695	8.695	JD	44,854	1,242,112	12/12/2001	12/18/2023
744567 BB 3	PUBLIC SERVICE EL & GAS				1FE	45,481	102.729	32,873	32,000	39,874	0	(214)	0	0	5.000	3.461	JJ	800	1,600	06/30/1951	07/01/2037
745332 CE 4	PUGET SOUND ENERGY INC			1	1FE	2,856,510	94.329	2,829,870	3,000,000	2,856,518	0	8	0	0	4.434	4.745	MN	16,997	0	12/31/2013	11/15/2041
74730* AH 5	QUAD GRAPHICS INC			2	3	1,000,000	104.257	1,042,573	1,000,000	1,000,000	0	0	0	0	7.560	7.561	MS	25,200	75,600	09/28/1995	09/01/2015
74834L AP 5	QUEST DIAGNOSTICS				2FE	1,477,365	103.929	1,558,935	1,500,000	1,485,345	0	2,022	0	0	4.750	4.938	JJ	29,885	71,250	11/12/2009	01/30/2020
74836H AD 9	QUESTAR PIPELINE COMPANY			1	1FE	1,850,800	93.493	1,869,860	2,000,000	1,850,807	0	7	0	0	4.875	5.395	JD	8,125	0	12/31/2013	12/01/2041
749685 AQ 6	RPM INTERNATIONAL INC				2FE	1,970,520	113.668	2,273,360	2,000,000	1,985,444	0	2,975	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	1,766,363	100.000	1,766,363	1,766,363	1,766,363	0	0	0	0	5.996	5.997	JJ	48,837	105,911	05/11/2004	01/15/2019
755111 AU 5	RAYTHEON CO DEBENTURES				1FE	310,847	118.054	348,259	295,000	301,826	0	(1,157)	0	0	6.400	5.855	JD	839	18,880	01/06/2004	12/15/2018
755111 BU 4	RAYTHEON CO				1FE	3,049,870	98.522	2,955,660	3,000,000	3,047,739	0	(989)	0	0	4.875	4.768	AO	30,875	97,500	12/31/2013	10/15/2040
755111 BW 0	RAYTHEON CO			1	1FE	1,455,705	96.898	1,453,470	1,500,000	1,455,707	0	2	0	0	4.700	4.895	JD	3,133	0	12/31/2013	12/15/2041
758203 AA 1	REED ELSEVIER 144A				2FE	4,280,563	113.655	5,256,544	4,625,000	4,404,635	0	14,915	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	116.230	8,048,928	6,925,000	6,877,871	0	2,406	0	0	7.500	7.589	MN	66,365	519,375	03/18/2002	05/15/2025
75884R AS 2	REGENCY CENTERS LP				2FE	4,052,110	105.148	4,205,920	4,000,000	4,050,672	0	(490)	0	0	4.800	4.591	AO	40,533	144,000	12/31/2013	04/15/2021
75913M AB 5	REGIONS BANK				3FE	4,007,650	118.429	4,737,160	4,000,000	4,004,013	0	(755)	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	110.068	5,503,400	5,000,000	5,003,419	0	(1,058)	0	0	6.200	6.174	MN	39,611	310,000	04/02/2007	11/15/2016

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 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
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B			2	4FE	4,992,505	104.515	4,988,841	4,773,325	4,830,083	0	(12,652)	0	0	9.237	8.557	JJ	219,231	440,912	01/28/2002	07/02/2017
760759 AH 3	REPUBLIC SERVICES INC.				2FE	499,925	110.207	551,035	500,000	499,961	0	5	0	0	5.000	5.001	MS	8,333	25,000	08/05/2010	03/01/2020
760759 AM 2	REPUBLIC SERVICES INC.				2FE	2,075,600	104.472	2,089,440	2,000,000	2,075,582	0	(18)	0	0	4.750	4.256	MN	12,139	0	12/31/2013	05/15/2023
760759 AN 0	REPUBLIC SERVICES INC.				2FE	3,210,660	106.211	3,186,330	3,000,000	3,210,652	0	(8)	0	0	5.700	5.215	MN	21,850	0	12/31/2013	05/15/2041
760761 AB 2	REPUBLIC SERVICES INC.				2FE	3,007,178	112.938	3,388,140	3,000,000	3,005,020	0	(735)	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	3,215,320	100.000	2,768,892	2,768,892	2,967,613	0	(24,876)	0	0	6.735	4.750	JJ	85,990	186,485	07/10/2003	07/15/2021
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A				3	5,000,000	95.645	4,782,250	5,000,000	5,000,000	0	0	0	0	5.130	5.130	JJ	107,588	252,225	08/07/2012	07/31/2022
77340R AC 1	ROCKIES EXPRESS PIPELINE 144A	C			3FE	622,657	97.104	602,045	620,000	621,439	0	(263)	0	0	6.850	6.790	JJ	19,583	42,470	06/24/2008	07/15/2018
77340R AC 1	ROCKIES EXPRESS PIPELINE 144A				3FE	1,888,058	97.104	1,825,555	1,880,000	1,884,363	0	(798)	0	0	6.850	6.790	JJ	59,382	128,780	06/24/2008	07/15/2018
776696 AC 0	ROPER INDUSTRIES				2FE	4,052,800	114.828	4,593,120	4,000,000	4,033,692	0	(4,854)	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	112.971	10,167,390	9,000,000	9,690,968	0	(38,694)	0	0	6.950	6.037	JD	52,125	625,500	06/13/2005	12/01/2025
783764 AK 9	RYLAND GROUP				3FE	3,743,348	104.500	3,918,750	3,750,000	3,749,166	0	760	0	0	5.375	5.397	JJ	92,943	201,563	06/24/2005	01/15/2015
78387G AL 7	AT&T INC.				1FE	5,006,300	110.594	5,529,700	5,000,000	5,001,574	0	(583)	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	103.208	2,064,160	2,000,000	1,995,387	0	(12,000)	0	0	3.970	4.190	MON	3,529	84,844	04/08/2010	04/15/2015
78403D AC 4	SBA TOWER TRUST 144A			1	1FE	2,000,000	100.877	2,017,540	2,000,000	2,000,000	0	0	0	0	2.933	2.951	MON	2,281	58,497	07/26/2012	12/15/2042
78403D AF 7	SBA TOWER TRUST 144A				1FE	1,500,000	92.725	1,390,875	1,500,000	1,500,000	0	0	0	0	3.722	3.722	MON	2,481	36,910	04/04/2013	04/15/2023
78412D AN 9	SEMCO ENERGY				1FE	1,498,950	104.226	1,563,390	1,500,000	1,499,278	0	95	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				3FE	10,000,000	99.668	9,966,800	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	3FE	5,000,000	100.011	5,000,550	5,000,000	5,000,000	0	0	0	0	5.000	5.000	JD	11,111	250,000	06/06/2003	06/15/2018
786514 BS 7	SAFEWAY INC.	C			2FE	655,343	99.910	649,415	650,000	653,845	0	(501)	0	0	3.950	3.848	FA	9,700	25,675	10/15/2010	08/15/2020
786514 BS 7	SAFEWAY INC.				2FE	10,082	99.910	9,991	10,000	10,059	0	(8)	0	0	3.950	3.848	FA	149	395	10/15/2010	08/15/2020
790849 AJ 2	ST JUDE MEDICAL INC.			1	2FE	2,985,720	93.079	2,792,370	3,000,000	2,986,663	0	943	0	0	3.250	3.306	AO	20,583	52,271	03/21/2013	04/15/2023
803111 AM 5	SARA LEE CORP.				2FE	17,034,250	105.038	15,755,700	15,000,000	16,621,109	0	(49,714)	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	108.421	2,168,420	2,000,000	2,031,989	0	(4,198)	0	0	4.450	4.167	JJ	39,308	89,000	07/13/2011	07/22/2020
808626 AE 5	SCIENCE APPLICATIONS INTL				2FE	14,751,982	112.651	16,813,162	14,925,000	14,782,629	0	3,585	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	59.973	2,998,650	5,000,000	2,483,978	0	44,261	0	0	7.500	15.977	AO	79,167	375,000	07/09/2002	10/15/2027
816851 AJ 8	SEMPRA ENERGY				2FE	4,998,100	114.875	5,743,750	5,000,000	4,999,032	0	184	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	81.080	3,243,200	4,000,000	4,000,000	0	0	0	0	5.625	5.625	FMAN	37,500	225,000	07/17/2012	08/01/2042
824348 AL 0	SHERWIN-WILLIAMS CO DEBENTURES				1FE	12,918,592	127.565	16,487,776	12,925,000	12,921,507	0	154	0	0	7.375	7.378	FA	397,174	953,219	03/14/2002	02/01/2027
826552 AA 9	SIGMA-ALDRICH			1	1FE	1,004,170	98.614	986,140	1,000,000	1,004,169	0	(1)	0	0	3.375	3.302	MN	5,625	0	12/31/2013	11/01/2020
828783 AT 7	SIMON PROPERTY INVESTORS REIT				1FE	4,488,990	119.674	5,893,945	4,925,000	4,749,448	0	31,382	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	116.014	3,480,420	3,000,000	2,986,813	0	2,522	0	0	6.125	6.240	MN	15,823	183,750	05/14/2008	05/30/2018
828807 CL 9	SIMON PROPERTY GROUP INC.			1	1FE	3,870,040	96.896	3,875,840	4,000,000	3,870,050	0	10	0	0	4.750	4.965	MS	55,944	0	12/31/2013	03/15/2042
82894* AS 6	J R SIMPLOT COMPANY J R SIMPLOT COMPANY				2	2,000,000	104.812	2,096,240	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
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	93.633	4,681,645	5,000,000	5,000,000	0	0	0	0	3.910	3.910	MN	21,179	195,500	05/22/2012	05/22/2024
833034 AH 4	SNAP-ON INC.				1FE	2,522,150	112.469	2,811,725	2,500,000	2,515,900	0	(1,604)	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	114.337	142,921	125,000	124,700	0	53	0	0	5.250	5.307	MN	1,094	6,563	11/30/2004	11/01/2018
837004 CF 5	SOUTH CAROLINA ELEC & GAS			1	1FE	5,572,800	93.022	5,581,320	6,000,000	5,572,826	0	26	0	0	4.350	4.815	FA	108,750	0	12/31/2013	02/01/2042
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A			2	1	3,529,412	110.860	3,912,688	3,529,412	3,529,412	0	0	0	0	5.410	5.411	JJ	95,471	190,941	11/19/2009	01/01/2028
84265V AD 7	SOUTHERN COPPER CORP.	C			2FE	1,224,219	107.090	1,309,711	1,223,000	1,223,867	0	(114)	0	0	5.375	5.361	AO	13,695	65,736	05/04/2010	04/16/2020
84265V AD 7	SOUTHERN COPPER CORP.				2FE	3,280,266	107.090	3,509,339	3,277,000	3,279,323	0	(306)	0	0	5.375	5.361	AO	36,696	176,139	05/04/2010	04/16/2020

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 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
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU			2	2	1,892,857	108.443	2,052,673	1,892,857	1,892,857	0	0	0	0	5.750	5.750	JD	4,837	108,839	07/01/2010	06/15/2040
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU			2	2	2,653,846	106.972	2,838,864	2,653,846	2,653,846	0	0	0	0	5.000	5.000	JD	5,897	132,692	07/01/2010	06/15/2025
843452 BC 6	SOUTHRN NATURAL GAS 144A				2FE	998,340	112.650	1,126,500	1,000,000	999,357	0	175	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				1FE	4,280,524	116.171	5,140,567	4,425,000	4,318,163	0	4,512	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	5,352,545	96.844	5,326,420	5,500,000	5,352,494	0	(36)	0	0	4.500	4.673	FA	93,500	67,500	12/31/2013	08/15/2041
852060 AT 9	SPRINT CAPITAL CORP				4FE	2,868,852	107.500	3,144,375	2,925,000	2,877,252	0	1,023	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	98.244	982,440	1,000,000	1,001,665	0	(151)	0	0	5.000	4.976	FA	18,889	50,694	08/06/2012	08/15/2022
854502 70 5	STANLEY BLACK & DECKER			1	2FE	2,500,000	85.520	2,138,000	2,500,000	2,500,000	0	0	0	0	5.750	5.750	MJSD	6,389	143,755	07/18/2012	07/25/2052
854502 AA 9	STANLEY BLACK & DECKER			1	1FE	1,029,000	99.636	996,360	1,000,000	1,027,884	0	(493)	0	0	5.200	5.009	MS	17,333	52,000	08/29/2011	09/01/2040
857473 AE 2	STATE STREET BOSTON				1FE	14,002,136	128.226	14,008,691	10,925,000	13,026,293	0	(117,228)	0	0	7.350	5.229	JD	35,688	802,988	06/23/2003	06/15/2026
86765B AJ 8	SUNOCO LOGISTICS PARTNER OPERATIONS LP				2FE	1,013,740	101.313	1,013,130	1,000,000	1,013,737	0	(3)	0	0	4.650	4.446	FA	17,567	0	12/31/2013	02/15/2022
86787E AM 9	SUNTRUST BANK				2FE	3,981,240	118.527	4,741,080	4,000,000	3,990,449	0	1,880	0	0	7.250	7.317	MS	85,389	290,000	03/13/2008	03/15/2018
870537 AA 5	SWEETWATER INVESTORS LLC 144A SENIOR SEC			2	2	259,683	99.565	258,554	259,683	259,683	0	0	0	0	5.875	5.875	MN	1,949	15,256	05/18/2004	05/15/2014
871503 AK 4	SYMANTEC CORP				2FE	1,487,030	96.199	1,442,985	1,500,000	1,488,716	0	1,099	0	0	3.950	4.056	JD	2,633	59,250	06/12/2012	06/15/2022
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP 1			2	2FE	2,063,425	107.412	1,839,003	1,712,102	1,812,826	0	(25,261)	0	0	8.125	5.030	MS	40,960	95,819	06/19/2003	09/15/2017
872287 AF 4	TCI COMMUNICATIONS INC				1FE	817,275	130.116	1,203,573	925,000	848,901	0	3,363	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	115.203	3,456,090	3,000,000	3,018,228	0	(2,550)	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	103.273	1,807,278	1,750,000	1,749,660	0	358	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	106.839	5,261,821	4,925,000	4,920,288	0	927	0	0	5.200	5.225	JD	21,342	256,100	11/06/2003	06/01/2018
872540 AP 4	TJX COMPANIES INC			1	1FE	2,012,500	90.527	1,810,540	2,000,000	2,011,756	0	(744)	0	0	2.500	2.428	MN	6,389	26,806	04/30/2013	05/15/2023
87265C AU 4	NORTHROP GRUMM SPACE MEDIUM TERM NOTE				2FE	3,232,500	128.175	3,845,250	3,000,000	3,130,689	0	(12,491)	0	0	9.375	8.559	AO	59,375	281,250	03/13/2001	04/15/2021
87408# AB 7	TAL INTERNATIONAL CONTAINER SENIOR SECUR				2FE	4,000,000	105.824	4,232,960	4,000,000	4,000,000	0	0	0	0	5.410	5.410	AO	36,668	216,400	04/12/2012	04/30/2024
87612E AK 2	TARGET CORP DEBENTURES				1FE	136,864	117.626	147,033	125,000	134,782	0	(285)	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	115.983	3,479,490	3,000,000	2,996,006	0	848	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	109.686	1,096,860	1,000,000	997,896	0	281	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	4,879,702	120.539	5,544,662	4,599,891	4,782,935	0	(8,944)	0	0	9.500	8.836	FA	182,079	436,990	01/16/2002	02/01/2030
88162F B@ 3	TETRA TECHNOLOGIES				2	4,000,000	106.791	4,271,640	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	132.892	6,544,931	4,925,000	5,102,908	0	(16,124)	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	111.049	4,997,205	4,500,000	4,457,438	0	9,414	0	0	5.600	5.874	JD	21,000	252,000	08/20/2008	12/01/2017
883556 AX 0	THERMO FISHER SCIENTIFIC INC	C			2FE	4,994,341	105.606	5,106,050	4,835,000	4,958,772	0	(14,636)	0	0	4.500	4.084	MS	72,525	217,575	06/29/2011	03/01/2021
883556 AX 0	THERMO FISHER SCIENTIFIC INC				2FE	1,203,394	105.606	1,230,310	1,165,000	1,194,823	0	(3,527)	0	0	4.500	4.084	MS	17,475	52,425	06/29/2011	03/01/2021
884315 AG 7	THOMAS & BETTS CORP				1FE	4,505,420	112.208	5,049,360	4,500,000	4,503,868	0	(389)	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	105.031	6,301,860	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	101.378	4,055,124	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	113.414	5,670,700	5,000,000	5,100,846	0	(44,577)	0	0	8.050	6.971	JJ	185,597	402,500	01/02/2003	01/15/2016
887317 AM 7	TIME WARNER INC	C			2FE	916,353	101.296	911,664	900,000	915,820	0	(248)	0	0	5.375	5.254	AO	10,212	48,375	10/13/2011	10/15/2041
887317 AM 7	TIME WARNER INC				2FE	101,817	101.296	101,296	100,000	101,758	0	(28)	0	0	5.375	5.254	AO	1,135	5,375	10/13/2011	10/15/2041
891027 30 2	TORCHMARK CORP			1	2FE	1,000,000	86.760	867,600	1,000,000	1,000,000	0	0	0	0	5.875	5.875	MJSD	2,611	58,750	09/17/2012	12/15/2052
891027 AF 1	TORCHMARK CORP				2FE	151,090	124.662	155,828	125,000	141,703	0	(1,296)	0	0	7.875	5.990	MN	1,258	9,844	11/30/2004	05/15/2023
89233P 5F 9	TOYOTA MOTOR CREDIT CORP				1FE	1,268,975	100.503	1,256,288	1,250,000	1,268,969	0	(6)	0	0	3.400	3.176	MS	12,514	0	12/31/2013	09/15/2021
89233P 7F 7	TOYOTA MOTOR CREDIT CORP				1FE	2,484,325	92.286	2,307,150	2,500,000	2,485,676	0	1,351	0	0	2.625	2.697	JJ	31,172	32,813	01/07/2013	01/10/2023
893830 AF 6	TRANSOCEAN INC				2FE	11,313,408	117.124	11,624,557	9,925,000	11,034,465	0	(34,299)	0	0	7.500	6.420	AO	157,146	744,375	01/02/2003	04/15/2031

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
89407# AF 5	TRANSWESTERN PIPELINE CO LLC				2	2,000,000	108.092	2,161,838	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	114.757	2,868,925	2,500,000	2,448,363	0	11,164	0	0	5.750	6.349	JD	6,389	143,750	08/14/2008	12/15/2017
89417E AE 9	TRAVELERS COS INC				1FE	2,997,270	115.318	3,459,540	3,000,000	2,998,621	0	270	0	0	5.800	5.812	MN	22,233	174,000	05/08/2008	05/15/2018
89566E AA 6	TRISTATE GEN AND TRANS ASSN 144A PASS TH			2	1FE	2,219,050	108.852	2,415,480	2,219,050	2,219,050	0	0	0	0	6.040	6.042	JJ	56,218	134,031	10/14/2003	01/31/2018
89566E AB 4	TRISTATE GEN AND TRANS ASSN 144A PASS TH			2	1FE	5,137,300	118.544	5,927,200	5,000,000	5,092,411	0	(5,624)	0	0	7.144	6.896	JJ	149,826	357,200	10/21/2003	07/31/2033
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS			2	2	3,312,053	111.681	3,698,928	3,312,053	3,312,053	0	0	0	0	6.000	6.075	MON	11,592	198,723	10/07/2004	05/10/2025
902494 AF 0	TYSON FOODS INC				2FE	2,250,700	116.500	2,330,000	2,000,000	2,102,671	0	(20,395)	0	0	7.000	5.647	MN	23,333	140,000	01/04/2005	05/01/2018
902911 AN 6	UST INC				2FE	4,038,000	113.532	4,541,280	4,000,000	4,018,507	0	(3,846)	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	105.571	131,964	125,000	124,485	0	379	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	122.668	16,964,984	13,830,000	15,229,702	0	(43,543)	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	105.902	5,295,100	5,000,000	3,412,817	0	44,888	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	113.536	2,270,720	2,000,000	1,996,973	0	608	0	0	6.000	6.041	AO	30,000	120,000	04/01/2008	04/01/2018
907818 DA 3	UNION PACIFIC CORP				1FE	1,993,220	115.332	2,306,640	2,000,000	1,996,548	0	635	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	98.664	4,439,880	4,500,000	4,499,165	0	79	0	0	3.500	3.502	JD	5,688	157,500	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	134,805	08/20/2007	05/31/2020
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES			2	1	6,298,135	109.572	6,901,005	6,298,135	6,298,135	0	0	0	0	5.250	5.308	MON	7,348	330,652	09/23/2010	09/23/2030
91159H HA 1	US BANCORP			1	1FE	2,125,500	106.022	2,120,440	2,000,000	2,125,459	0	(41)	0	0	4.125	3.156	MN	8,479	0	12/31/2013	05/24/2021
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	105.894	6,353,640	6,000,000	6,068,446	0	(49,133)	0	0	4.875	3.986	MN	48,750	292,500	05/27/2009	05/01/2015
913017 BV 0	UNITED TECHNOLOGIES CORP	C			1FE	985,241	98.214	968,390	986,000	985,346	0	67	0	0	3.100	3.109	JD	2,547	30,566	05/24/2012	06/01/2022
913017 BV 0	UNITED TECHNOLOGIES CORP				1FE	13,989	98.214	13,750	14,000	13,991	0	1	0	0	3.100	3.109	JD	36	434	05/24/2012	06/01/2022
913026 AT 7	UNITED TELEPHONE FLORIDA SERIES HH 1ST				2FE	5,369,245	104.916	5,279,373	5,032,000	5,262,498	0	(12,838)	0	0	8.375	7.750	JJ	194,326	421,430	07/31/2001	01/15/2025
91324P BJ 0	UNITEDHEALTH GROUP INC				1FE	6,130,324	115.652	7,054,772	6,100,000	6,114,692	0	(3,066)	0	0	6.000	5.933	FA	138,267	366,000	02/05/2008	02/15/2018
91324P BU 5	UNITEDHEALTH GROUP INC			1	1FE	944,620	95.037	950,370	1,000,000	944,623	0	3	0	0	4.625	4.995	MN	5,910	0	12/31/2013	11/15/2041
91913Y AM 2	VALERO ENERGY				2FE	5,106,950	114.202	5,710,100	5,000,000	5,046,618	0	(11,864)	0	0	6.125	5.823	JD	13,611	306,250	02/13/2008	06/15/2017
92553P AD 4	VIACOM INC				2FE	3,975,240	114.039	4,561,560	4,000,000	3,984,386	0	1,901	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	94.703	947,030	1,000,000	987,475	0	1,637	0	0	3.125	3.296	JD	1,389	31,250	06/07/2012	06/15/2022
92553P AT 9	VIACOM INC			1	2FE	915,454	100.346	928,201	925,000	915,744	0	244	0	0	4.250	4.378	MS	14,415	0	08/12/2013	09/01/2023
928958 AA 5	WATERFORD 3 FDG-ENTERGY			2	2FE	1,385,580	99.884	1,383,973	1,385,580	1,385,580	0	0	0	0	8.090	8.091	JJ	55,735	112,093	07/17/1997	01/02/2017
931142 BF 9	WAL-MART STORES				1FE	13,835,920	133.939	14,733,290	11,000,000	13,159,424	0	(80,226)	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	95.303	953,030	1,000,000	995,013	0	500	0	0	3.950	4.018	AO	8,339	42,572	09/12/2012	10/15/2022
94106L AW 9	WASTE MANAGEMENT INC				2FE	1,087,410	108.756	1,087,560	1,000,000	1,087,376	0	(34)	0	0	4.750	3.247	JD	132	0	12/31/2013	06/30/2020
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES			2	2Z	2,540,000	105.495	2,679,570	2,540,000	2,540,000	0	0	0	0	5.870	5.870	MN	23,607	149,098	05/04/2005	05/04/2016
94874R AX 4	WEINGARTEN REALTY MTN SERIES A				2FE	3,497,100	110.319	3,309,570	3,000,000	3,353,721	0	(17,356)	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	113.333	1,813,328	1,600,000	1,631,913	0	(8,228)	0	0	5.875	5.236	JD	4,178	94,000	08/27/2009	06/15/2017
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT			2	2	4,847,043	121.124	5,870,938	4,847,043	4,847,009	0	1	0	0	7.530	7.649	MON	21,291	363,059	09/25/2001	01/10/2024
94978# AJ 6	HY-VEE INC CRD TN LEASE			2	1	2,799,631	122.812	3,438,283	2,799,631	2,799,635	0	(1)	0	0	7.420	7.536	MON	15,003	207,733	09/27/2001	10/05/2021
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT			2	1	2,119,468	111.239	2,357,684	2,119,468	2,119,468	0	0	0	0	5.262	5.320	MON	6,506	111,526	05/05/2004	05/10/2019
94978# CA 3	HUBER BROKEN BOW FACILITY TR 2004-AMSOUT			2	3	1,168,427	103.794	1,212,757	1,168,427	1,168,427	0	0	0	0	6.210	6.211	JJ	36,078	72,559	07/16/2004	01/02/2020
94978# CB 1	HUBER BROKEN BOW FACILITY TR 2004-KEY GU			2	3	1,179,587	103.794	1,224,341	1,179,587	1,179,587	0	0	0	0	6.210	6.211	JJ	36,423	73,252	07/16/2004	01/02/2020
95709T AH 3	WESTAR ENERGY INC			1	1FE	2,734,260	90.993	2,729,790	3,000,000	2,734,275	0	15	0	0	4.125	4.695	MS	41,250	0	12/31/2013	03/01/2042
958587 BH 9	WESTERN MASS ELECTRIC CO				1FE	996,460	106.490	1,064,900	1,000,000	997,600	0	323	0	0	5.100	5.146	MS	17,000	51,000	03/03/2010	03/01/2020

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 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
960402 AS 4	CBS CORP WESTINGHOUSE ELEC CORP				2FE	437,321	117.575	499,694	425,000	433,014	0	(546)	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	5,056,056	104.453	5,184,002	4,963,000	5,015,929	0	(2,840)	0	0	7.650	7.426	MS	111,792	379,670	12/03/2002	03/15/2027
962166 AU 8	WEYERHAEUSER CO DEBENTURES				2FE	5,518,250	117.934	5,896,700	5,000,000	5,356,520	0	(20,391)	0	0	7.950	7.020	MS	117,042	397,500	01/03/2003	03/15/2025
969133 AK 3	WEYERHAEUSER CO DEBENTURES				2FE	224,372	118.989	267,725	225,000	224,575	0	19	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	106.492	6,389,520	6,000,000	6,005,323	0	(3,230)	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 LEASING/NW			2	1	187,182	107.341	200,923	187,182	187,182	0	0	0	0	8.740	8.737	JD	91	16,360	09/30/1992	06/29/2015
97180* SS 8	WILMINGTON TRUST CO LESSEE-AI LEASING/NW			2	1	187,195	107.341	200,923	187,182	187,186	0	(3)	0	0	8.740	8.737	JD	91	16,360	12/01/1999	06/29/2015
97180* ST 6	WILMINGTON TRUST CO LESSEE-AI LEASING/NW			2	1	187,182	107.341	200,923	187,182	187,182	0	0	0	0	8.740	8.738	JD	91	16,360	12/01/1999	06/29/2015
97180* SU 3	WILMINGTON TRUST CO LESSEE-AI LEASING/NW			2	1	187,190	107.341	200,923	187,182	187,185	0	(2)	0	0	8.740	8.737	JD	91	16,360	12/01/1999	06/29/2015
97180* YY 8	WILMINGTON TRUST CO GUARANTOR BP CORP N			2	2	95,888	100.194	96,074	95,888	95,888	0	0	0	0	7.740	7.739	JJ	3,443	3,646	09/16/1994	01/14/2014
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
98310W AB 4	WYNDHAM WORLDWIDE				2FE	3,969,334	109.956	4,398,240	4,000,000	3,988,689	0	3,447	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	110.613	2,212,260	2,000,000	2,012,830	0	(5,296)	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	112.665	4,881,774	4,333,000	4,220,741	0	30,539	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	121.378	12,137,800	10,000,000	12,341,226	0	(82,802)	0	0	7.250	5.178	MS	213,472	725,000	06/24/2003	03/15/2031
067901 AL 2	BARRICK GOLD CORP	C	A		2FE	1,509,152	89.874	1,357,097	1,510,000	1,509,321	0	69	0	0	3.850	3.856	AO	14,534	58,135	06/14/2012	04/01/2022
067901 AL 2	BARRICK GOLD CORP		A		2FE	489,725	89.874	440,383	490,000	489,780	0	22	0	0	3.850	3.856	AO	4,716	18,865	06/14/2012	04/01/2022
09784Y A* 9	BONAVISTA ENERGY CORPORATION		A		2	4,000,000	98.340	3,933,600	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	101.305	1,519,575	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 AG 0	CANADIAN OIL SANDS LTD 144A		A	1	2FE	4,017,130	97.936	3,917,440	4,000,000	4,016,652	0	(281)	0	0	4.500	4.436	AO	45,000	90,000	12/31/2013	04/01/2022
20825U AC 8	CONOCO FUNDING CO GUAR CONOCOPHILLIPS		A		1FE	148,355	129.012	161,265	125,000	144,032	0	(596)	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	98.819	2,964,570	3,000,000	3,000,000	0	0	0	0	4.000	4.000	MN	13,000	120,000	05/22/2012	05/22/2022
294105 A* 2	EPCOR UTILITIES INC SERIES A		A		2	3,000,000	99.189	2,975,670	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	3,845,391	109.743	4,396,089	4,005,804	3,965,537	0	9,343	0	0	7.390	7.956	JD	822	296,029	01/08/2001	12/31/2017
448055 AB 9	HUSKY ENERGY INC		I		2FE	5,340,931	113.780	6,087,230	5,350,000	5,345,670	0	649	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	107.349	5,367,450	5,000,000	5,027,882	0	(14,514)	0	0	5.700	5.368	AO	60,167	285,000	10/01/2003	10/15/2015
611688 AA 0	MONSANTO FINANCE CANADA		A		1FE	4,359,440	104.906	4,196,240	4,000,000	4,359,420	0	(20)	0	0	5.500	4.825	JJ	92,278	0	12/31/2013	07/30/2035
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE		A	2	6FE	938,123	68.665	938,261	1,366,430	938,261	(90,276)	(16,538)	0	0	11.629	18.223	MON	8,387	211,870	07/23/2001	08/09/2016
707064 AA 9	PENGROWTH CORPORATION		A		2	1,000,000	112.068	1,120,680	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	104.212	130,265	125,000	133,122	0	(892)	0	0	7.310	6.163	JJ	4,213	9,138	11/30/2004	01/26/2021
86722T AA 0	SUNCOR ENERGY INC		A		2FE	3,723,860	115.584	4,334,400	3,750,000	3,736,331	0	2,613	0	0	6.100	6.196	JD	19,063	228,750	08/21/2008	06/01/2018
87425E AG 8	TALISMAN ENERGY INC		A		2FE	1,014,430	104.417	1,044,170	1,000,000	1,003,850	0	(2,657)	0	0	5.125	4.831	MN	6,549	51,250	08/28/2009	05/15/2015
87425E AM 5	TALISMAN ENERGY INC	C	A	1	2FE	1,883,221	96.936	1,812,703	1,870,000	1,881,164	0	(1,404)	0	0	3.750	3.651	FA	29,219	70,125	06/21/2012	02/01/2021
87425E AM 5	TALISMAN ENERGY INC		A	1	2FE	2,145,059	96.936	2,064,737	2,130,000	2,142,717	0	(1,600)	0	0	3.750	3.651	FA	33,281	79,875	06/21/2012	02/01/2021
878742 AV 7	TECK RESOURCES LTD		A	1	2FE	1,009,580	99.965	999,650	1,000,000	1,009,580	0	0	0	0	4.750	4.601	JJ	21,903	0	12/31/2013	01/15/2022
878742 AW 5	TECK RESOURCES LTD		A		2FE	2,986,290	98.639	2,959,170	3,000,000	2,986,297	0	7	0	0	6.250	6.285	JJ	86,458	0	12/31/2013	07/15/2041
878742 AY 1	TECK RESOURCES LTD	C	A	1	2FE	1,964,356	92.652	1,833,815	1,979,250	1,966,004	0	1,195	0	0	3.750	3.838	FA	30,926	72,779	07/31/2012	02/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
878742 AY 1	TECK RESOURCES LTD		A	1	2FE	20,594	92.652	19,225	20,750	20,611	0	13	0	0	3.750	3.838	FA	324	763	07/31/2012	02/01/2023
884903 BB 0	THOMSON REUTERS CORP		A		2FE	4,956,360	115.606	5,780,300	5,000,000	4,977,008	0	4,217	0	0	6.500	6.619	JJ	149,861	325,000	06/18/2008	07/15/2018
89153U AF 8	TOTAL CAPITAL CANADA LTD		A		1FE	998,190	92.382	923,820	1,000,000	998,333	0	143	0	0	2.750	2.770	JJ	12,681	13,597	01/10/2013	07/15/2023
89346D AC 1	TRANSALTA CORP		A		2FE	3,008,920	112.046	3,361,380	3,000,000	3,004,590	0	(881)	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	103.552	673,088	650,000	649,707	0	269	0	0	4.750	4.795	JJ	14,237	30,875	11/09/2009	01/15/2015
89352H AK 5	TRANS-CANADA PIPELINES		A		1FE	1,490,565	97.550	1,463,250	1,500,000	1,490,748	0	183	0	0	3.750	3.826	AO	13,125	0	10/02/2013	10/16/2023
895945 B@ 1	TRICAN WELL SERVICE LTD SERIES G		A		2	2,000,000	109.960	2,199,200	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	96.534	1,930,680	2,000,000	2,000,000	0	0	0	0	3.810	3.810	FA	27,093	76,200	08/23/2012	08/23/2024
C4931* AU 7	KEYERA PARTNERSHIP SERIES P		A		2	3,000,000	100.730	3,021,900	3,000,000	3,000,000	0	0	0	0	4.750	4.750	MN	16,229	0	11/20/2013	11/20/2025
C6573# AC 1	NORTH ATLANTIC REFINING LTD SERIES B GUA		I	2	2	800,000	103.060	824,480	800,000	800,000	0	0	0	0	6.700	6.700	FA	20,696	53,600	08/12/2004	08/12/2014
C7208# AH 1	PENGROWTH CORPORATION		A		2	7,000,000	110.000	7,700,000	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 B		F		2	1,500,000	106.002	1,590,030	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
007634 AA 6	AEGON FUNDING CORP		F		1FE	3,083,095	110.696	3,597,620	3,250,000	3,142,298	0	11,966	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	114.800	6,888,000	6,000,000	6,167,846	0	(58,081)	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	C	F		1FE	4,783,146	113.190	5,602,396	4,949,550	4,871,931	0	17,303	0	0	5.625	6.086	MN	35,575	278,412	02/19/2008	11/15/2017
02364W AN 5	AMERICA MOVIL SA DE CV		F		1FE	48,754	113.190	57,104	50,450	49,659	0	176	0	0	5.625	6.086	MN	363	2,838	02/19/2008	11/15/2017
02364W AX 3	AMERICA MOVIL SA DE CV		F		1FE	992,486	108.812	1,088,120	1,000,000	994,884	0	743	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	8,057,940	100.544	8,043,520	8,000,000	8,042,406	0	(4,988)	0	0	4.450	4.358	MS	92,956	311,500	12/31/2013	09/27/2020
03938L AF 1	ARCELORMITTAL		F		3FE	6,244,897	109.950	6,597,000	6,000,000	6,225,625	0	(6,200)	0	0	6.125	5.142	JD	30,625	245,000	12/31/2013	06/01/2018
05070F A* 1	AUCKLAND INTERNATIONAL AIRPORT LIMITED S		F		1	4,000,000	104.855	4,194,196	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
05252A AM 3	AUST & NZ BANKING GROUP 144A		F		1FE	4,176,720	103.245	4,129,800	4,000,000	4,044,005	0	(41,514)	0	0	3.700	2.613	JJ	69,067	148,000	09/10/2010	01/13/2015
05257H AF 8	JEMENA LTD 144A		F		2FE	125,123	105.679	132,099	125,000	125,026	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	123.094	18,371,780	14,925,000	16,808,967	0	(55,136)	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	104.218	5,731,990	5,500,000	5,500,924	0	(958)	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	5,081,820	102.843	5,142,150	5,000,000	5,083,677	0	98	0	0	4.750	4.490	AO	52,778	142,500	12/31/2013	10/11/2021
055262 A# 6	BASF SE		F		1Z	5,000,000	96.983	4,849,150	5,000,000	5,000,000	0	0	0	0	3.890	3.890	JD	10,806	0	12/11/2013	12/11/2025
05530H A@ 9	BBA AVIATION PLC SERIES B		F		2	5,000,000	109.244	5,462,200	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	95.190	5,711,400	6,000,000	5,973,694	0	2,659	0	0	3.250	3.310	JD	13,000	195,000	07/06/2012	06/07/2022
05541V AF 3	BG ENERGY CAPITAL PLC 144A		F		1FE	1,025,440	99.626	996,260	1,000,000	1,025,440	0	0	0	0	5.125	4.954	AO	11,247	0	12/31/2013	10/15/2041
055451 AQ 1	BHP FINANCE USA		F		1FE	1,912,640	95.565	1,911,300	2,000,000	1,912,666	0	26	0	0	2.875	3.495	FA	20,285	0	12/31/2013	02/24/2022
055451 AR 9	BHP FINANCE USA BHP BILLITON FIN USA LTD		F		1FE	3,110,065	89.562	3,134,670	3,500,000	3,110,086	0	21	0	0	4.125	4.855	FA	50,932	0	12/31/2013	02/24/2042
05565Q BL 1	BP CAPITAL MARKETS PLC		F		1FE	4,922,250	101.135	5,056,750	5,000,000	4,993,961	0	16,811	0	0	3.625	3.976	MN	26,684	181,250	06/05/2009	05/08/2014
05565Q CD 8	BP CAPITAL MARKETS PLC		F		1FE	1,778,160	91.383	1,827,660	2,000,000	1,783,719	0	5,559	0	0	2.750	4.157	MN	7,792	27,500	09/12/2013	05/10/2023
05607M AA 5	BAA FUNDING LTD 144A		F		1FE	3,574,050	104.310	3,650,850	3,500,000	3,576,561	0	1,006	0	0	4.875	4.525	JJ	78,677	73,125	12/31/2013	07/15/2021
06849U AC 9	BARRICK AUSTRALIA FINANCE		F		2FE	2,978,692	101.273	3,038,190	3,000,000	2,985,929	0	1,947	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	112.869	2,821,725	2,500,000	2,501,209	0	(252)	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	100.677	6,040,620	6,000,000	5,899,088	0	11,271	0	0	4.500	4.775	AO	47,250	270,000	04/21/2011	04/28/2021
12656* AG 7	CSLB HOLDINGS INC		R		1	2,000,000	95.354	1,907,080	2,000,000	2,000,000	0	0	0	0	3.200	3.200	MS	16,889	32,000	03/27/2013	03/26/2023
14214X C* 9	CARILLION PLC SENIOR NOTES		F		2	10,000,000	100.319	10,031,900	10,000,000	10,000,000	0	0	0	0	4.860	4.860	MN	45,900	486,000	11/27/2012	11/27/2022

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
146230 AD 9	CARTER HOLT HARVEY LTD DEBENTURES		R		5*	148,649	106.526	133,158	125,000	128,759	0	(2,739)	0	0	8.375	5.908	AO	2,210	10,469	11/30/2004	04/15/2015
15639K AA 0	CENTRICA PLC 144A	C	F	1	1FE	2,529,637	97.578	2,464,820	2,526,000	2,529,628	0	(9)	0	0	4.000	3.981	AO	21,050	0	10/30/2013	10/16/2023
15639K AA 0	CENTRICA PLC 144A		F	1	1FE	1,476,123	97.578	1,438,300	1,474,000	1,476,117	0	(6)	0	0	4.000	3.981	AO	12,283	0	10/30/2013	10/16/2023
191241 AD 0	COCA-COLA FEMSA SAB CV		F		1FE	4,133,680	105.557	4,222,280	4,000,000	4,100,036	0	(14,078)	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	105.066	12,529,121	11,925,000	12,011,192	0	(17,234)	0	0	4.650	4.469	JD	24,645	554,513	06/12/2003	06/15/2018
21685W BT 3	RABOBANK NEDERLAND		F		1FE	1,993,440	105.832	2,116,640	2,000,000	1,995,113	0	578	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	100.229	1,002,290	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	114.868	1,148,680	1,000,000	999,713	0	66	0	0	6.000	6.009	AO	12,667	60,000	06/20/2008	10/15/2017
22303Q AN 0	COVIDIEN INTERNATIONAL FINANCE	C	F	1	1FE	2,043,686	96.361	1,975,401	2,050,000	2,044,575	0	550	0	0	3.200	3.236	JD	2,916	65,600	05/22/2012	06/15/2022
22303Q AN 0	COVIDIEN INTERNATIONAL FINANCE		F	1	1FE	947,074	96.361	915,429	950,000	947,486	0	255	0	0	3.200	3.236	JD	1,351	30,400	05/22/2012	06/15/2022
23380Y AA 5	DAI-ICHI MUTUAL LIFE INSURANCE 144A SUB		R		1FE	6,732,014	100.616	6,967,658	6,925,000	6,919,593	0	25,338	0	0	5.730	6.119	MS	114,632	396,803	05/11/2004	03/17/2014
23636T AA 8	DANONE 144A		F		1FE	5,489,285	93.739	5,155,645	5,500,000	5,490,787	0	943	0	0	3.000	3.023	JD	7,333	165,000	05/30/2012	06/15/2022
25156P AR 4	DEUTSCHE TELEKOM INTL FINANCE 144A		F		2FE	4,729,300	97.305	4,865,250	5,000,000	4,736,342	0	4,038	0	0	4.875	5.235	MS	77,865	243,750	04/17/2012	03/06/2042
25245B AB 3	DIAGEO INVESTMENT CORP		F		1FE	8,978,600	95.255	8,572,950	9,000,000	8,981,705	0	1,908	0	0	2.875	2.903	MN	35,938	258,750	05/09/2012	05/11/2022
26824K AA 2	EADS FINANCE B.V. 144A		F		1FE	2,992,440	91.044	2,731,320	3,000,000	2,992,912	0	472	0	0	2.700	2.729	AO	16,650	40,500	04/09/2013	04/17/2023
268317 AD 6	ELECTRICITE DE FRANCE 144A		F		1FE	8,388,750	107.130	8,570,400	8,000,000	8,343,298	0	(13,889)	0	0	4.600	3.795	JJ	157,422	230,000	12/31/2013	01/27/2020
26835P AC 4	EDP FINANCE BV	C	F		3FE	2,438,684	98.249	2,487,665	2,532,000	2,470,476	0	8,914	0	0	4.900	5.398	AO	31,017	124,068	03/02/2010	10/01/2019
26835P AC 4	EDP FINANCE BV		F		3FE	4,784,906	98.249	4,881,010	4,968,000	4,847,285	0	17,489	0	0	4.900	5.398	AO	60,858	243,432	03/02/2010	10/01/2019
29268B AE 1	ENEL FINANCE INTL SA 144A		F		2FE	5,973,600	107.256	6,435,360	6,000,000	5,983,169	0	2,448	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	7,041,300	102.133	7,149,310	7,000,000	7,043,791	0	882	0	0	4.000	3.897	JJ	118,222	200,000	12/31/2013	01/29/2021
35177P AL 1	FRANCE TELECOM		F		2FE	5,426,950	137.824	6,891,200	5,000,000	5,232,867	0	(6,183)	0	0	8.500	7.996	MS	141,667	425,000	04/02/2002	03/01/2031
35177P AW 7	FRANCE TELECOM	C	F		2FE	236,593	100.982	237,308	235,000	236,644	0	22	0	0	4.125	4.018	MS	2,881	3,525	12/31/2013	09/14/2021
35177P AW 7	FRANCE TELECOM		F		2FE	5,300,682	100.982	5,316,702	5,265,000	5,301,822	0	503	0	0	4.125	4.018	MS	64,551	78,975	12/31/2013	09/14/2021
377373 AD 7	GLAXOSMITHKLINE CAPITAL		F		1FE	8,952,980	95.009	8,550,810	9,000,000	8,959,818	0	4,193	0	0	2.850	2.911	MN	37,762	256,500	05/03/2012	05/08/2022
4041A2 AH 7	HBOS PLC 144A		F		2FE	6,027,840	112.189	6,731,340	6,000,000	6,014,435	0	(2,757)	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	117.194	1,992,298	1,700,000	1,712,683	0	(3,002)	0	0	7.450	7.210	FA	52,771	126,650	06/10/2002	08/01/2017
44841S AB 5	HUTCHISON WHAMPOA INTL LTD 144A		R		1FE	1,050,050	100.379	1,003,790	1,000,000	1,000,431	0	(6,785)	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	4,556,705	105.278	4,737,510	4,500,000	4,563,508	0	1,800	0	0	5.000	4.705	MS	68,750	175,000	12/31/2013	09/11/2019
46507M AA 0	ISRAEL ELECTRIC CORP LTD 144A		F		3FE	998,310	105.966	1,059,660	1,000,000	998,959	0	166	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	104.475	522,375	500,000	498,196	0	1,100	0	0	4.875	5.122	JJ	11,240	24,375	07/11/2005	07/15/2015
49245P AA 4	KERRY GROUP FIN SERVICES 144A		F	1	2FE	2,776,800	89.346	2,680,380	3,000,000	2,784,315	0	7,515	0	0	3.200	4.142	AO	21,867	48,000	08/07/2013	04/09/2023
493859 B* 2	KIER GROUP PLC SENIOR NOTES SERIES D		F		2	5,000,000	103.884	5,194,200	5,000,000	5,000,000	0	0	0	0	4.830	4.830	JD	7,379	241,500	12/20/2012	12/20/2022
500631 AS 5	KOREA ELECTRIC POWER CO 144A		R		1FE	124,699	97.125	121,406	125,000	124,756	0	7	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	104.473	3,134,190	3,000,000	2,942,362	0	6,147	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	3,029,640	102.351	3,070,530	3,000,000	3,032,079	0	797	0	0	4.250	4.066	MN	20,896	85,000	12/31/2013	11/02/2020
52605# AB 2	LEND LEASE CAPITAL INC SERIES B		F		2FE	4,000,000	106.484	4,259,356	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	110.703	2,214,066	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	103.487	2,069,740	2,000,000	2,003,569	0	(5,817)	0	0	7.300	6.982	FA	60,833	146,000	07/31/2009	08/01/2014
59146Q A# 0	METCASH TRADING LIMITED SERIES C		F		2	4,000,000	102.794	4,111,768	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	103.761	2,075,220	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

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
59934# AA 1	MILESTONE AVIATION HOLDCO NO 8 SERIES A-		F		2Z	3,000,000	102.862	3,085,860	3,000,000	3,000,000	0	0	0	0	4.490	4.490	JD	4,490	0	12/19/2013	12/19/2020
59934# AD 5	MILESTONE AVIATION HOLDCO NO 8 SERIES A-		F		2Z	7,000,000	111.746	7,822,185	7,000,000	7,000,000	0	0	0	0	6.120	6.120	JD	14,280	0	12/19/2013	12/19/2023
65504L AC 1	NOBLE HOLDING INTL LTD		F		2FE	498,625	105.726	528,630	500,000	499,026	0	123	0	0	4.900	4.935	FA	10,208	24,500	07/21/2010	08/01/2020
65504L AJ 6	NOBLE HOLDING INTL LTD	C	F		2FE	1,497,947	97.225	1,394,207	1,434,000	1,490,013	0	(5,833)	0	0	3.950	3.400	MS	16,678	56,643	08/20/2012	03/15/2022
65504L AJ 6	NOBLE HOLDING INTL LTD		F		2FE	1,635,833	97.225	1,522,543	1,566,000	1,627,170	0	(6,369)	0	0	3.950	3.400	MS	18,214	61,857	08/20/2012	03/15/2022
65535H AA 7	NOMURA HOLDINGS INC		F		2FE	2,016,260	104.664	2,093,280	2,000,000	2,004,158	0	(3,375)	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	728,775	109.615	798,847	728,775	728,775	0	0	0	0	5.980	5.980	JAJO	9,564	43,496	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	5,035,740	104.804	5,240,200	5,000,000	5,037,894	0	996	0	0	5.450	5.327	AO	58,285	218,000	12/31/2013	10/14/2021
705010 AB 2	PEARSON DOLLAR FINANCE PLC 144A		F		2FE	1,996,320	113.528	2,270,560	2,000,000	1,998,121	0	366	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	94.121	4,706,050	5,000,000	4,983,972	0	1,602	0	0	3.750	3.795	MN	27,604	187,500	05/01/2012	05/08/2022
71645W AP 6	PETROBRAS INTERNATIONAL FIN CO		F		2FE	2,500,300	103.320	2,583,000	2,500,000	2,500,026	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	111.225	3,336,750	3,000,000	2,975,479	0	3,178	0	0	6.000	6.161	MS	58,000	180,000	10/01/2010	03/05/2020
71654Q BG 6	PETROLEOS MEXICANOS	C	F		2FE	1,974,803	91.173	1,805,225	1,980,000	1,974,996	0	192	0	0	3.500	3.533	JJ	29,067	0	08/29/2013	01/30/2023
71654Q BG 6	PETROLEOS MEXICANOS		F		2FE	19,948	91.173	18,235	20,000	19,949	0	2	0	0	3.500	3.533	JJ	294	0	08/29/2013	01/30/2023
731011 AR 3	REPUBLIC OF POLAND		F		1FE	5,632,500	117.028	6,436,540	5,500,000	5,583,169	0	(12,307)	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		2	3,500,000	107.181	3,751,318	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		2	3,000,000	106.793	3,203,790	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
75625Q AB 5	RECKITT BENCKISER TRSY SRV PLC 144A		F	1	1FE	1,481,175	98.141	1,472,115	1,500,000	1,481,607	0	432	0	0	3.625	3.777	MS	14,802	0	09/16/2013	09/21/2023
759468 AA 9	RELIANCE HOLDINGS USA 144A		F		2FE	995,380	97.675	976,750	1,000,000	996,641	0	413	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		2	3,000,000	94.021	2,820,630	3,000,000	3,000,000	0	0	0	0	4.300	4.300	JD	4,658	129,000	12/18/2012	12/18/2024
780097 AY 7	ROYAL BANK OF SCOTLAND GRP PLC	C	F		3FE	1,662,916	102.261	1,700,396	1,662,800	1,662,916	0	0	0	0	6.100	6.099	JD	5,917	50,715	06/10/2013	06/10/2023
780097 AY 7	ROYAL BANK OF SCOTLAND GRP PLC		F		3FE	337,224	102.261	344,824	337,200	337,224	0	0	0	0	6.100	6.099	JD	1,200	10,285	06/10/2013	06/10/2023
78413H AA 7	SES SA 144A	C	F		2FE	861,434	93.565	809,904	865,606	861,695	0	261	0	0	3.600	3.658	AO	7,531	15,581	03/26/2013	04/04/2023
78413H AA 7	SES SA 144A		F		2FE	133,746	93.565	125,746	134,394	133,787	0	41	0	0	3.600	3.658	AO	1,169	2,419	03/26/2013	04/04/2023
78440P AC 2	SK TELECOM 144A		F		1FE	5,940,930	117.974	7,078,440	6,000,000	5,952,328	0	2,101	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	103.002	4,120,080	4,000,000	4,000,000	0	0	0	0	3.890	3.890	AO	32,417	155,600	04/16/2012	04/16/2022
78572M AF 2	SABMILLER PLC 144A	C	F		2FE	3,118,877	116.069	3,621,353	3,120,000	3,119,392	0	112	0	0	6.500	6.505	JJ	93,513	202,800	07/10/2008	07/15/2018
78572M AF 2	SABMILLER PLC 144A		F		2FE	1,879,323	116.069	2,182,097	1,880,000	1,879,633	0	67	0	0	6.500	6.505	JJ	56,348	122,200	07/10/2008	07/15/2018
789547 AD 8	WESTPAC BANKING CORP 144A		R		1FE	5,127,350	104.773	5,238,650	5,000,000	5,024,534	0	(12,833)	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	105.101	6,306,060	6,000,000	5,977,336	0	2,612	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	97.664	2,929,920	3,000,000	3,047,309	0	(5,564)	0	0	3.300	3.062	MS	29,425	99,000	03/30/2012	09/14/2021
80687P AA 4	SCHNIEIDER ELECTRIC SA 144A		F		1FE	5,045,028	93.122	4,694,280	5,041,000	5,044,784	0	(245)	0	0	2.950	2.940	MS	38,830	148,710	01/07/2013	09/27/2022
822582 AX 0	SHELL INTERNATIONAL FINANCE		F		1FE	1,995,800	97.312	1,946,240	2,000,000	1,995,937	0	137	0	0	3.400	3.425	FA	26,256	0	08/07/2013	08/12/2023
82929R AC 0	SING TELECOMMUNICATIONS 144A		F		1FE	4,917,250	127.128	6,356,400	5,000,000	4,931,685	0	1,767	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 SENI		R	2	2FE	125,972	96.013	117,616	122,500	124,561	0	(189)	0	0	6.223	5.953	JD	339	7,623	11/30/2004	12/15/2026
83368R AA 0	SOCIETE GENERALE 144A		F		1FE	2,999,670	109.806	3,294,180	3,000,000	2,999,747	0	30	0	0	5.200	5.201	AO	31,633	156,000	04/12/2011	04/15/2021
83545* AA 6	SONIC HEALTHCARE INVESTMENTS SERIES A		F		2	2,000,000	108.620	2,172,400	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	109.579	2,191,580	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	127.058	18,963,407	14,925,000	15,451,234	0	(14,151)	0	0	8.000	7.631	MN	102,817	1,194,000	11/28/2001	05/30/2031

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
85771P AN 2	STATOIL ASA		R		1FE	999,270	99.118	991,180	1,000,000	999,270	0	0	0	0	3.700	3.709	MS	5,447	0	11/05/2013	03/01/2024
865622 AZ 7	SUMITOMO MITSUI BANKING		F		1FE	3,992,990	93.155	3,726,200	4,000,000	3,993,571	0	581	0	0	3.000	3.020	JJ	54,333	60,000	01/11/2013	01/18/2023
87164K AA 2	SYNGENTA AG		F		1FE	1,918,500	96.392	1,927,840	2,000,000	1,918,524	0	24	0	0	3.125	3.703	MS	16,146	0	12/31/2013	03/28/2022
87164K AB 0	SYNGENTA AG		F		1FE	1,856,100	93.827	1,876,540	2,000,000	1,856,108	0	8	0	0	4.375	4.845	MS	22,604	0	12/31/2013	03/28/2042
873152 AC 6	TXU AUSTRALIA HOLDINGS 144A SENIOR NOTES		R		1FE	4,369,271	108.623	4,263,453	3,925,000	4,058,510	0	(40,801)	0	0	7.250	5.961	JD	23,714	284,563	04/06/2004	12/01/2016
87938W AP 8	TELEFONICA EMISIONES SAU		F		2FE	998,745	106.401	1,064,010	1,000,000	999,039	0	108	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	104.683	10,206,593	9,750,000	9,740,587	0	8,309	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	107.340	2,683,500	2,500,000	2,487,762	0	1,266	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	252,620	102.213	256,926	251,364	251,487	0	(111)	0	0	6.124	6.028	MN	1,967	17,872	01/10/2005	11/15/2014
88165F AG 7	TEVA PHARMACEUTICALS		F		1FE	1,996,040	91.136	1,822,720	2,000,000	1,996,399	0	346	0	0	2.950	2.973	JD	2,131	59,000	12/13/2012	12/18/2022
88166J AA 1	TEVA PHARMACEUTICAL INDUSTRIES		F		1FE	3,030,000	98.285	2,948,550	3,000,000	3,025,358	0	(2,757)	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	108.762	4,350,480	4,000,000	4,043,745	0	(5,752)	0	0	4.450	4.255	JD	3,461	178,000	06/28/2010	06/24/2020
89153V AG 4	TOTAL CAPITAL INTL SA		F		1FE	997,450	98.718	987,180	1,000,000	997,509	0	59	0	0	3.700	3.730	JJ	14,286	0	08/05/2013	01/15/2024
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	6,245,180	111.425	6,685,500	6,000,000	6,239,439	0	(1,836)	0	0	4.875	4.158	FA	119,438	195,000	12/31/2013	08/04/2020
91020Q AB 3	UNITED ENERGY DISTRIBUTION 144A		R		2FE	3,917,503	104.466	4,100,291	3,925,000	3,923,167	0	734	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	106.339	1,063,390	1,000,000	998,067	0	322	0	0	5.375	5.419	FA	22,396	53,750	01/13/2004	02/01/2019
91911T AM 5	VALE OVERSEAS LIMITED	C	F		2FE	2,012,195	97.813	1,936,697	1,980,000	2,007,449	0	(2,825)	0	0	4.375	4.170	JJ	40,906	86,625	03/29/2012	01/11/2022
91911T AM 5	VALE OVERSEAS LIMITED		F		2FE	20,325	97.813	19,563	20,000	20,277	0	(29)	0	0	4.375	4.170	JJ	413	875	03/29/2012	01/11/2022
92852T AE 2	VIVENDI SA 144A		F		2FE	4,983,100	97.553	4,877,650	5,000,000	4,985,473	0	1,400	0	0	4.750	4.793	AO	52,118	237,500	04/03/2012	04/12/2022
92857W AB 6	VODAFONE GROUP PLC		R		1FE	5,557,600	110.558	5,527,900	5,000,000	5,448,586	0	(13,262)	0	0	6.250	5.482	MN	26,910	312,500	06/23/2003	11/30/2032
92857W AE 0	VODAFONE GROUP PLC	C	R		1FE	7,278,740	110.130	8,099,787	7,354,750	7,326,091	0	5,541	0	0	4.625	4.721	JJ	156,850	340,157	06/20/2003	07/15/2018
92857W AE 0	VODAFONE GROUP PLC		R		1FE	2,543,687	110.130	2,830,616	2,570,250	2,560,234	0	1,936	0	0	4.625	4.721	JJ	54,814	118,874	06/20/2003	07/15/2018
928670 AB 4	VOLKSWAGEN INTL FIN NV 144A		F		1FE	2,979,330	103.436	3,103,080	3,000,000	2,984,319	0	2,026	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	111.380	7,852,290	7,050,000	6,870,948	0	37,153	0	0	7.250	8.012	JD	22,717	511,125	07/23/2001	12/15/2017
92979@ AC 6	WACKER CHEMICAL CORP SERIES C		F		2	4,000,000	94.778	3,791,120	4,000,000	4,000,000	0	0	0	0	4.180	4.180	AO	31,582	83,600	04/23/2013	04/23/2023
94707V AA 8	WEATHERFORD BERMUDA	C	F		2FE	3,018,189	107.439	3,223,170	3,000,000	3,013,141	0	(1,614)	0	0	5.125	5.047	MS	45,271	153,750	09/17/2010	09/15/2020
94707V AA 8	WEATHERFORD BERMUDA		F		2FE	4,024,251	107.439	4,297,560	4,000,000	4,017,522	0	(2,153)	0	0	5.125	5.047	MS	60,361	205,000	09/17/2010	09/15/2020
964152 AA 0	WHITE MOUNTAINS RE GROUP 144A		F		2FE	1,994,300	108.254	2,165,080	2,000,000	1,997,767	0	607	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	258,697	102.726	266,060	259,000	258,891	0	61	0	0	2.550	2.575	MS	1,816	6,605	09/14/2010	09/22/2015
980888 AF 8	WOOLWORTHS LIMITED 144A		F		1FE	1,999,530	104.243	2,084,860	2,000,000	1,999,637	0	41	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	102.879	10,133,582	9,850,000	9,856,687	0	(9,148)	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	114.542	1,145,420	1,000,000	1,037,636	0	(2,412)	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	196,000	07/30/2012	07/30/2019
D6574* AB 5	CLAAS KGAA MBH SENIOR UNSECURED NOTES		F		2	6,000,000	98.236	5,894,160	6,000,000	6,000,000	0	0	0	0	3.980	3.980	FA	90,213	238,800	08/15/2012	08/15/2022
F5309# AC 1	IPSOS		F		2	2,000,000	106.834	2,136,688	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	104.661	5,233,050	5,000,000	5,000,000	0	0	0	0	3.890	3.890	JD	5,943	194,500	06/20/2012	06/20/2019
F6519# AG 6	NEOPOST SA SENIOR NOTES SERIES D	$	F		1	4,000,000	104.737	4,189,472	4,000,000	4,000,000	0	0	0	0	4.500	4.500	JD	5,500	180,000	06/20/2012	06/20/2022
G0754# AD 9	BABCOCK INTL GROUP PLC		F		2	4,000,000	108.462	4,338,480	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	106.609	7,462,616	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	103.451	5,172,550	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

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
G1257* AE 1	BOREALIS FUNDING COMPANY LTD SERIES B	$	F		2	3,000,000	98.110	2,943,300	3,000,000	3,000,000	0	0	0	0	4.460	4.460	JJ	63,555	133,800	07/10/2012	07/10/2022
G2163# AH 1	COOKSON PLC		F		2Z	4,000,000	105.767	4,230,664	4,000,000	4,004,751	0	4,751	0	0	4.970	4.951	MS	57,983	198,800	12/16/2010	12/16/2020
G2615@ AB 0	DCC TREASURY IRELAND 2013 LMTD SERIES B		F		2	6,000,000	97.594	5,855,640	6,000,000	6,000,000	0	0	0	0	4.040	4.040	AO	44,440	121,200	04/25/2013	04/25/2023
G2978# AJ 2	ELECTRICITY SUPPLY BOARD		F		2	4,500,000	102.123	4,595,549	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	2,454,545	106.671	2,618,288	2,454,545	2,454,545	0	0	0	0	4.600	4.600	JD	4,391	112,909	12/17/2010	12/17/2022
G3651@ AA 5	QUINN MANUFACTURING GROUP HOLD PIK		F		6	360,471	14.344	360,471	2,513,102	360,471	0	0	0	0	0.000	42.864	MJSD.	0	3,106	12/02/2011	12/02/2016
G3652@ AA 4	QUINN MANUFACTURING GROUP HOLD		F		4	1,487,099	103.093	1,533,095	1,487,099	1,487,099	0	0	0	0	8.553	8.553	MJSD.	10,246	127,192	12/02/2011	12/02/2016
G4622# AA 7	HOWARD DE WALDEN ESTATES LTD SENIOR NOTE		F		1	4,000,000	108.310	4,332,380	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
G4939@ AA 7	IRISH FOOD PROCESSORS SENIOR GUARANTEED		F	2	2	285,714	108.306	309,446	285,714	285,714	0	0	0	0	5.990	5.990	JD	428	17,114	12/22/2005	12/22/2015
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
G7332# AB 9	RRPF ENGINE LEASING LIMITED AND RRPF ENG		F		1Z	2,000,000	99.600	1,992,008	2,000,000	2,000,000	0	0	0	0	3.990	3.991	FA	13,522	0	10/30/2013	10/30/2023
G7333# AD 4	RPC GROUP PLC		F		2	3,000,000	101.559	3,046,770	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		1	10,000,000	95.235	9,523,500	10,000,000	10,000,000	0	0	0	0	3.330	3.330	MN	42,550	333,000	11/15/2012	11/15/2024
G7866# AB 3	SAGE GROUP PLC SR NOTE		F		2	2,000,000	104.071	2,081,420	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	107.355	1,073,550	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
G9224* AE 4	UNITED DRUG FINANCE LIMITED SERIES B		F		2	3,000,000	106.635	3,199,050	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
G9224* AF 1	UNITED DRUG FINANCE LIMITED SERIES A		F		2	3,000,000	97.193	2,915,790	3,000,000	3,000,000	0	0	0	0	4.480	4.480	MS	35,840	0	09/25/2013	09/25/2023
G9284# AY 3	VITOL FINANCE LTD SERIES K		F		2	4,000,000	108.533	4,341,320	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
G9338# AB 9	VESUVIUS HOLDINGS LTD SERIES B		R		2Z	5,000,000	99.854	4,992,715	5,000,000	5,000,000	0	0	0	0	4.610	4.610	JD	17,928	0	12/03/2013	12/03/2023
K2162@ AA 4	DANISH CROWN A/S SENIOR NOTES SERIES A	$	F		2	4,000,000	103.612	4,144,488	4,000,000	4,000,000	0	0	0	0	4.940	4.940	JD	9,880	197,600	06/13/2012	06/13/2022
K2162@ AB 2	DANISH CROWN A/S SENIOR NOTES SERIES B	$	F		2	1,000,000	104.660	1,046,599	1,000,000	1,000,000	0	0	0	0	5.090	5.090	JD	2,545	50,900	06/13/2012	06/13/2024
K3752# AE 8	COPENHAGEN AIRPORTS A/S SENIOR UNSECURED		F		2	4,000,000	110.000	4,400,000	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
L5115# AC 8	INGENIUM FINANCING SA SNR SEC SERIES C		F		2	8,000,000	105.237	8,418,960	8,000,000	8,000,000	0	0	0	0	4.970	4.970	MS	104,922	397,600	09/26/2012	09/26/2022
N1492@ AB 2	BOSKALIS FINANCE BV GUARANTEED SNR UNSEC		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
N1492@ AC 0	BOSKALIS FINANCE BV GUARANTEED SNR UNSEC		F		2	1,000,000	110.144	1,101,442	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
N1492@ AE 6	BOSKALIS FINANCE BV SNR NOTES		F		2	3,000,000	94.321	2,829,630	3,000,000	3,000,000	0	0	0	0	3.660	3.660	JJ	48,495	0	07/22/2013	07/22/2023
N3386# AF 6	FUGRO N.V. SERIES B		F		2	2,000,000	105.600	2,112,000	2,000,000	2,000,000	0	0	0	0	4.780	4.780	FA	35,584	95,600	08/17/2011	08/17/2021
N3386# AG 4	FUGRO N.V. SERIES C		F		2	1,000,000	103.680	1,036,800	1,000,000	1,000,000	0	0	0	0	4.880	4.880	FA	18,164	48,800	08/17/2011	08/17/2023
N4281@ BW 4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI		F		2	3,000,000	90.343	2,710,290	3,000,000	3,000,000	0	0	0	0	4.140	4.140	JD	4,140	124,200	12/19/2012	06/19/2027
N4281@ BX 2	KONINKLIJKE VOPAK N.V. SNR SUBORDINATED		F		3	3,000,000	101.365	3,040,950	3,000,000	3,000,000	0	0	0	0	5.050	5.050	JD	5,050	151,500	12/19/2012	12/19/2019
N4282* AE 6	KONINKLIJKE FRIESLANDCAMPINA SENIOR NOTE		F		2	6,000,000	98.308	5,898,480	6,000,000	6,000,000	0	0	0	0	4.010	4.010	FA	80,868	240,600	08/30/2012	08/30/2022
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	171,500	07/30/2012	07/30/2019
N6510* AC 9	NUTRECO HOLDING NV SERIES C SENIOR NOTES		R		2	7,000,000	101.171	7,081,970	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		2	7,000,000	95.690	6,698,300	7,000,000	7,000,000	0	0	0	0	4.940	4.940	AO	65,318	345,800	10/23/2012	10/23/2032
N8783# AD 9	TRAFIGURA BEHEER BV SERIES A		F		2	4,000,000	108.680	4,347,200	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	110.000	3,300,000	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	2	7,000,000	110.000	7,700,000	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
Q0455# AF 5	APT PIPELINES LTD AUSTRALIAN PIPELINE LT		F		2	3,000,000	109.959	3,298,779	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
Q0832* AB 2	AUSTRALIA PACIFIC AIRPORTS PTY SR SECURE		F		1	4,000,000	106.946	4,277,840	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
Q1629# AA 5	BRISBANE AIRPORT CORP PTY LTD SERIES A		F		2	1,500,000	108.749	1,631,235	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	95.889	3,835,560	4,000,000	4,000,000	0	0	0	0	4.040	4.040	FA	57,907	161,600	08/22/2012	08/22/2024

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	
		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
Q1798# AB 8	BROADCAST AUSTRALIA FINANCE		F		2	7,000,000	101.068	7,074,760	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
Q1842# AC 2	BROOKFIELD WA RAIL PTY LTD SERIES C		R		2	7,000,000	99.118	6,938,260	7,000,000	7,000,000	0	0	0	0	4.230	4.230	MS	77,315	148,050	03/27/2013	03/15/2023
Q2107# AH 9	CONTACT ENERGY LTD SR NOTES SERIES B		F		2	3,500,000	96.339	3,371,865	3,500,000	3,500,000	0	0	0	0	4.090	4.090	JD	40,559	0	09/19/2013	12/19/2023
Q2759# AP 2	CONSOLIDATED PRESS FINANCE LTD SERIES N		F		2FE	2,500,000	109.595	2,739,873	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
Q3079# AA 6	DBCT FINANCE PTY LIMITED SERIES A		F		2	3,000,000	109.798	3,293,940	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	94.116	2,352,900	2,500,000	2,500,000	0	0	0	0	3.840	3.840	MS	29,067	96,000	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		2FE	1,000,000	109.300	1,093,003	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 S		F		2FE	1,000,000	98.920	989,198	1,000,000	1,000,000	0	0	0	0	4.270	4.270	JJ	18,503	42,700	07/25/2012	07/25/2022
Q3946* AF 0	FOXTEL MANAGEMENT PTY LIMITED SER F GT S		F		2FE	2,000,000	99.980	1,999,590	2,000,000	2,000,000	0	0	0	0	4.420	4.420	JJ	38,307	88,400	07/25/2012	07/25/2024
Q5516* AB 4	LEIGHTON FINANCE (USA) PTY LTD GURANTD S		F		2	3,000,000	108.784	3,263,520	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
Q5516* AC 2	LEIGHTON FINANCE (USA) PTY LTD GURANTD S		F		2	2,000,000	109.841	2,196,820	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
Q6077# AA 1	MIGHTY RIVER POWER LIMITED		F		2	10,000,000	104.577	10,457,700	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	108.553	2,171,056	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 GROUP PTY		F		2FE	5,000,000	98.831	4,941,525	5,000,000	5,000,000	0	0	0	0	4.720	4.720	JD	11,144	236,656	12/13/2012	12/14/2022
Q7397# AD 6	PRATT FINANCE PTY LTD GUAR		R		2FE	3,000,000	108.580	3,257,406	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		2FE	3,000,000	105.283	3,158,481	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	101.877	4,075,080	4,000,000	4,000,000	0	0	0	0	4.470	4.470	JJ	76,983	178,800	07/26/2012	07/26/2022
Q9103# AC 9	TOLL FINANCE PTY LTD		F		2	4,000,000	101.005	4,040,200	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	100.608	10,060,800	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		2FE	1,000,000	104.252	1,042,521	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	1FE	6,000,000	94.259	5,655,564	6,000,000	6,000,000	0	0	0	0	4.000	4.000	JD	667	240,000	06/27/2012	12/27/2027
W2469* AC 9	ELEKTA AB SERIES B		F		2FE	2,000,000	105.584	2,111,680	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	238,419	83.000	1,518,139	1,829,083	238,419	0	0	140,679	0	7.000	53.248	AO	29,519	123,218	10/10/2013	10/06/2016
X5152* AJ 8	MJ MAILLIS SA PACKAGING SYSTEM CONVERTIB		F		5	160,612	12.292	160,612	1,306,677	160,612	0	0	139,982	0	0.000	41.103	AO	0	123,050	10/10/2013	10/06/2016
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	2Z	3,000,000	109.818	3,294,531	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						3,025,985,314	XXX	3,203,397,184	2,977,435,134	3,008,582,049	(90,276)	(2,093,162)	1,680,776	0	XXX	XXX	XXX	39,072,148	153,984,780	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
000780 LC 8	ABN AMRO MORTGAGE GROUP 2003-9 A1			2	1FM	231,437	99.508	228,725	229,856	229,841	0	(192)	0	0	4.500	4.340	MON	862	10,344	10/14/2009	08/25/2018
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50			2	1FM	1,195,066	100.693	1,227,904	1,219,455	1,211,293	0	4,037	0	0	3.186	3.591	MON	3,237	42,462	12/09/2009	02/28/2037
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1			2	1FM	1,704,984	90.030	2,033,109	2,258,257	1,932,308	0	137,253	0	0	4.980	8.808	MON	9,372	112,461	10/20/2008	10/25/2033
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1			2	1FM	2,805,106	96.009	2,815,460	2,932,486	2,806,515	0	1,409	0	0	3.500	3.889	MON	1,711	34,212	08/21/2013	07/25/2043
02640C AF 2	AMERICAN GENERAL MORTG LOAN TR 2009-1 A6			2	1FM	545,157	99.723	554,742	556,283	553,523	0	2,414	0	0	5.750	6.329	MON	2,666	31,986	06/24/2010	09/25/2048
02640F AA 6	AMERICAN GEN MRTGE LOAN TR 2010-1A A1			2	1FM	547,191	99.847	546,485	547,323	545,560	0	(339)	0	0	5.150	5.109	MON	2,349	28,187	03/29/2010	03/25/2058
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5			2	1FM	6,298,880	97.529	7,412,204	7,600,000	6,298,880	0	0	0	0	6.090	8.918	MON	38,570	424,840	12/08/2004	10/25/2034
03072S LE 3	AMERIQUEST MORTGAGE SECURITIES 2003-IA1			2	1FM	5,669,125	102.864	6,377,568	6,200,000	5,968,181	0	63,573	0	0	5.150	6.062	MON	26,608	319,300	10/21/2003	11/25/2033
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A			2	1FM	3,672,582	103.405	3,798,551	3,673,469	3,666,011	0	28,789	0	0	5.195	5.221	MON	15,904	202,350	11/03/2003	01/25/2034
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9			2	1FM	100,000	93.274	93,274	100,000	100,000	0	0	0	0	5.818	5.839	MON	485	4,934	10/21/2005	11/25/2035
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5			2	1FM	1,286,971	99.539	1,383,037	1,389,442	1,328,522	0	1,279	0	0	7.300	8.098	MON	8,452	101,429	12/20/1999	02/25/2028
03215P ET 2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F			2	1FM	346,434	96.080	361,498	376,247	368,714	0	3,306	0	0	7.040	9.385	MON	2,207	26,488	09/01/2013	06/25/2028
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4			2	1FM	3,478,952	102.514	3,575,095	3,487,421	3,488,871	0	4,043	0	0	5.010	4.882	MON	14,560	99,768	12/31/2013	06/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5			2	1FM	1,275,063	103.355	1,308,840	1,266,357	1,263,690	0	(3,015)	0	0	6.000	5.820	MON	6,332	77,422	02/11/2010	05/26/2037
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3			2	1FM	421,629	99.611	425,844	427,507	424,781	0	492	0	0	4.500	4.746	MON	1,603	19,238	05/27/2009	05/25/2019
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3			2	1FM	538,772	98.569	540,178	548,020	543,745	0	2,268	0	0	5.000	5.371	MON	2,283	27,401	05/17/2010	10/25/2020
05955P AJ 7	BANC OF AMERICA FUNDING CORP 2009-R15A			2	1FM	47,297	99.863	47,649	47,715	47,541	0	83	0	0	5.000	5.198	MON	199	2,382	11/18/2009	06/26/2021
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A			2	1FM	604,824	103.697	624,063	601,815	600,965	0	(1,408)	0	0	5.500	5.359	MON	2,758	33,100	12/08/2009	02/26/2020
05956T AC 3	BANC OF AMERICA FUNDING CORP 2011-R1 A2			2	1FM	3,851,297	101.334	4,075,915	4,022,242	3,953,993	0	37,187	0	0	5.921	7.411	MON	19,846	237,558	09/27/2011	08/26/2036
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1			2	1FM	752,937	107.739	1,380,030	1,280,901	752,937	0	0	0	0	8.220	0.000	MON	9,168	12,671	12/20/1999	10/25/2029
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4			2	1FM	4,933,122	88.068	4,403,400	5,000,000	4,933,122	0	0	0	0	5.750	5.742	MON	23,958	276,959	11/03/2004	08/25/2034
124860 CB 1	C-BASS LLC 1999-3 A			2	1FM	383,982	120.424	471,096	391,198	386,500	0	267	0	0	6.733	7.040	MON	2,195	25,861	07/15/1999	01/01/2029
12489W GE 8	C-BASS 2002-CB6 M2F			2	1FM	1,955,461	70.374	1,432,383	2,035,386	1,955,461	0	0	0	0	5.820	6.347	MON	9,872	114,402	12/13/2002	01/25/2033
12489W MC 5	C-BASS 2005-CB4 AF4			2	1FM	371,569	100.422	374,073	372,501	371,310	0	(45)	0	0	4.972	4.951	MON	1,543	18,700	01/20/2010	08/25/2035
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R			2	1FM	841,911	102.273	851,470	832,544	832,513	0	(1,747)	0	0	6.500	6.031	MON	4,510	56,697	11/05/2009	05/27/2037
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4			2	1FM	2,489,557	103.911	2,643,089	2,543,609	2,522,066	0	13,479	0	0	5.308	6.283	MON	11,251	135,015	05/07/2012	08/25/2035
12667F KH 7	COUNTRYWIDE ALTERNATIVE LOAN 2004-13CB A			2	1FM	1,878,516	100.850	1,896,558	1,880,573	1,873,216	0	(500)	0	0	6.000	6.035	MON	9,403	113,507	05/26/2004	07/25/2034
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2			2	1FM	5,811,015	84.512	5,915,840	7,000,000	5,861,411	0	69,619	424,263	0	5.500	8.444	MON	32,083	387,047	01/05/2005	02/25/2035
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A			2	1FM	6,319,782	86.867	6,080,690	7,000,000	6,319,782	0	0	49,140	0	5.500	7.006	MON	32,083	386,881	02/24/2005	03/25/2035
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1			2	2FM	4,946,289	100.365	5,018,250	5,000,000	4,967,287	0	7,785	0	0	5.500	5.641	MON	22,917	275,805	01/04/2005	01/25/2035
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A			2	1FM	59,473	86.574	63,230	73,036	61,401	0	1,182	0	0	5.500	8.747	MON	335	2,609	03/07/2006	11/25/2035
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17			2	3FM	488,983	93.691	488,027	520,890	514,174	0	4,934	0	0	5.500	7.449	MON	2,387	28,781	10/28/2010	10/25/2035
12669C E5 5	COUNTRYWIDE ALTERNATIVE LOAN 2002-8 A5			2	1FM	3,971,725	97.956	3,969,735	4,052,570	3,971,133	0	2,297	0	0	6.750	7.058	MON	22,796	264,324	12/01/2013	07/25/2032
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8			2	1FM	2,644,722	100.144	2,635,636	2,631,846	2,632,034	0	(931)	0	0	6.500	6.529	MON	14,256	171,663	09/18/2002	11/25/2032
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB			2	1FM	1,682,373	100.015	1,745,915	1,745,653	1,697,803	0	4,356	0	0	5.500	5.946	MON	8,001	96,163	07/30/2009	10/25/2033
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6			2	1FM	5,534,599	96.173	5,339,343	5,551,810	5,534,368	0	(132)	0	0	6.000	6.062	MON	27,759	333,427	03/18/2003	05/25/2033
12669E LA 2	COUNTRYWIDE ALTERNATIVE LOAN 2003-24 A4			2	1FM	7,758,906	100.693	8,129,603	8,073,652	7,989,525	0	68,311	0	0	5.000	5.502	MON	33,640	405,195	11/03/2004	07/25/2033
12669E S6 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A12			2	1FM	571,535	99.845	587,163	588,075	584,978	0	516	0	0	5.000	5.366	MON	2,450	29,495	12/22/2003	10/25/2033
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7			2	1FM	1,617,674	99.861	1,665,387	1,667,705	1,658,629	0	3,875	0	0	5.000	5.417	MON	6,949	83,734	12/03/2004	07/25/2034
12669F SC 8	COUNTRYWIDE HOME LOANS 2004-4 A25			2	1FM	448,889	99.922	457,110	457,467	455,723	0	238	0	0	5.250	5.523	MON	2,001	24,159	10/18/2004	05/25/2034
12669F ZQ 9	COUNTRYWIDE HOME LOANS 2004-8 1A8			2	1FM	1,331,357	99.811	1,417,430	1,420,114	1,410,602	0	3,822	0	0	5.250	6.132	MON	6,213	74,686	08/04/2004	07/25/2034
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8			2	1FM	3,197,054	95.964	3,141,639	3,273,769	3,197,054	0	6,272	35,011	0	5.500	6.541	MON	15,005	180,493	07/21/2005	06/25/2035
12669G EZ 0	COUNTRYWIDE HOME LOANS 2004-28R A2			2	1FM	3,900,034	101.091	4,001,228	3,958,045	3,933,927	0	5,455	0	0	5.500	5.840	MON	18,141	218,282	12/01/2004	08/25/2033
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5			2	1FM	1,500,000	99.009	1,485,135	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	607,722	99.645	605,565	607,722	605,557	0	(240)	0	0	5.590	5.541	MON	2,831	33,972	10/05/2005	11/25/2035
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5			2	1FM	56,774	98.277	58,441	59,465	56,774	0	0	0	0	5.625	6.583	MON	279	3,344	02/08/2006	09/25/2035
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1			2	1FM	208,510	97.473	207,256	212,629	210,536	0	230	0	0	5.000	5.402	MON	886	10,631	06/14/2010	02/25/2021
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4			2	1FM	2,074,941	98.731	2,263,657	2,292,752	2,218,541	0	60,991	0	0	5.939	8.396	MON	11,347	136,167	06/02/2010	07/25/2036
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1			2	1FM	153,012	99.415	170,918	171,923	164,676	0	287	0	0	5.500	7.898	MON	788	9,458	11/05/2009	12/25/2021
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3			2	1FM	853,301	100.204	859,339	857,589	853,701	0	121	0	0	6.000	6.099	MON	4,288	51,395	04/15/2011	09/25/2037
178779 BV 5	CITYSCAPE HOME EQUITY LOAN TR 1997-B A6			2	6FE	34,461	0.000	0	406,996	0	(34,461)	0	0	0	7.910	0.000	MON	2,683	244,911	09/01/2013	05/25/2028
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5			2	4FM	125,948	70.991	112,567	158,566	125,948	0	0	0	0	8.700	18.641	MON	1,150	10,616	03/14/1995	06/15/2025
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9			2	4FM	522,828	75.554	518,809	686,674	522,828	0	0	0	0	3.948	24.373	MON	2,259	28,752	11/10/1995	03/15/2027
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7			2	5FM	276,418	78.190	222,701	284,820	276,418	0	0	0	0	7.000	8.203	MON	1,661	19,945	02/28/1996	03/15/2027
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8			2	1FM	387,070	100.000	387,130	387,130	387,130	0	0	0	0	6.361	6.422	MON	2,052	25,295	03/26/1997	04/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1			2	1FM	1,080,019	59.509	867,634	1,457,988	1,115,051	0	13,077	0	0	7.650	12.695	MON	9,295	103,028	12/20/2001	07/25/2032
22540V XF 4	CSFB TRUST 2002-HE4 MF2			2	1FM	139,883	13.871	96,997	699,278	139,883	0	0	0	0	7.420	0.000	MON	4,324	26,204	02/20/2002	08/25/2032
22540V ZZ 8	CSFB TRUST 2002-5 4B1			2	1FM	3,900,579	84.533	3,996,970	4,728,296	3,900,579	0	57,774	456,630	0	7.500	12.838	MON	29,552	354,622	03/12/2002	02/25/2032
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A			2	1FM	2,948,717	97.866	2,935,980	3,000,000	2,948,717	0	0	0	0	5.500	5.815	MON	13,750	165,000	03/04/2005	02/25/2035
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1			2	1FM	706,530	101.201	699,284	690,985	696,433	0	(2,308)	0	0	5.250	4.720	MON	3,023	35,990	11/10/2010	10/25/2019
291701 CD 0	EMPIRE FDG HOME LN OWNER TRUST 1998-1 A5			2	6FE	0	100.000	133,120	133,120	0	0	0	0	0	7.680	0.000	MON	0	0	02/26/1998	06/25/2024
294751 DR 0	EQUITY ONE ABS INC 2004-1 AF5			2	1FM	3,000,000	100.483	3,014,490	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	6,710,410	101.912	7,133,840	7,000,000	6,722,991	0	18,225	163,354	0	5.159	5.804	MON	30,096	368,487	07/14/2004	07/25/2034
29476Y AN 9	EQUIVANTAGE HOME EQ 1996-3 A3			2	1FM	5,092	100.114	5,085	5,079	5,079	0	0	0	0	7.700	7.718	MON	33	326	10/18/1996	09/25/2027
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2			2	1FM	2,750,398	90.031	2,461,569	2,734,150	2,745,125	0	(5,272)	0	0	2.500	2.233	MON	5,696	51,265	03/26/2013	03/25/2043
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A			2	1FM	1,874,581	99.187	1,874,581	1,889,954	1,874,770	0	188	0	0	3.000	3.649	MON	945	0	12/31/2013	06/25/2043
32051D 3U 4	FIRST HORIZON ASSET SEC INC 2004-4 1A3			2	1FM	672,240	99.802	695,580	696,960	694,308	0	1,756	0	0	5.250	5.776	MON	3,049	36,590	01/10/2005	09/25/2034
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7			2	1FM	1,380,919	100.401	1,400,461	1,394,868	1,389,204	0	2,602	0	0	5.500	5.652	MON	6,393	76,718	11/15/2004	05/25/2034
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6			2	2FM	2,131,422	100.241	2,120,654	2,115,555	2,125,119	0	(1,634)	0	0	6.700	6.636	MON	11,812	141,742	05/21/2010	04/25/2029
36157R D9 3	GE CAPITAL MTG 1999-HE M			2	2FM	616,830	98.750	643,889	652,040	621,309	0	2,626	0	0	6.705	7.584	MON	3,643	43,719	01/28/2002	04/25/2029
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A			2	1FM	5,934,446	100.688	6,116,340	6,074,547	5,998,803	0	4,559	0	0	5.500	5.772	MON	27,842	334,100	01/05/2005	02/25/2035
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F			2	1FM	2,101,901	101.582	2,078,007	2,045,645	2,066,457	0	(10,824)	0	0	5.500	4.627	MON	9,376	112,511	09/15/2011	01/25/2020
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1			2	1FM	321,808	98.502	348,333	353,630	337,233	0	(1,400)	0	0	5.500	7.374	MON	1,621	19,450	06/15/2010	09/25/2037
437185 AC 5	RESIDENTIAL FUNDING MRTGE SEC 2006-HI2 A			2	1FM	457,256	99.634	497,905	499,734	492,840	0	5,268	0	0	5.790	8.468	MON	2,411	28,935	07/26/2010	02/25/2036
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6			2	1FM	572,284	100.000	572,448	572,448	571,421	0	(69)	0	0	7.520	7.605	MON	3,587	43,048	06/16/1997	08/20/2028
45254N FL 6	IMPAC CMB TRUST 2003-9F A1			2	1FM	504,598	88.871	521,443	586,742	535,503	0	5,209	0	0	1.165	2.789	MON	133	7,086	10/30/2009	07/25/2033
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5			2	1FM	7,384,000	98.896	7,911,680	8,000,000	7,384,000	0	0	0	0	4.417	5.631	MON	29,445	361,853	05/19/2004	08/25/2034
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6			2	1FM	578,735	102.025	600,590	588,669	580,998	0	2,067	0	0	4.417	4.665	MON	2,167	26,629	04/14/2011	08/25/2034
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2			2	1FM	2,427,771	94.209	2,236,087	2,373,536	2,410,630	0	(17,141)	0	0	3.000	1.956	MON	5,934	47,471	03/26/2013	03/01/2043
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2			2	1FM	1,812,461	96.347	1,777,359	1,844,744	1,820,417	0	7,956	0	0	3.500	5.005	MON	5,381	26,903	07/03/2013	05/25/2043
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A			2	1FE	2,489,388	100.000	2,452,599	2,452,599	2,489,281	0	(107)	0	0	4.000	3.606	MON	1,090	8,175	11/15/2013	08/26/2036
52518R BE 5	LEHMAN STRUCTURED SECURITIES LSSCO 2001-			2	6FE	66,354	75.968	52,339	68,896	52,339	(1,513)	366	0	0	0.000	0.922	MON	0	0	01/22/2002	08/26/2024
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2			2	1FM	2,559,351	94.577	2,579,023	2,726,902	2,559,351	0	0	0	0	5.500	6.747	MON	12,498	149,980	01/09/2007	11/25/2035
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1			2	1FM	563,454	100.287	562,960	561,349	560,329	0	(629)	0	0	5.000	4.897	MON	2,339	28,056	07/22/2009	12/25/2018
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3			2	1FM	1,561,024	102.424	1,973,906	1,927,190	1,813,147	0	163,732	0	0	5.750	9.743	MON	9,234	110,729	10/24/2008	12/25/2034
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5			2	1FM	539,387	99.902	539,575	540,105	538,371	0	(147)	0	0	5.000	5.027	MON	2,250	27,005	01/20/2004	11/25/2033
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6			2	1FM	9,530,076	97.693	9,769,300	10,000,000	9,844,132	0	69,827	0	0	5.500	6.058	MON	45,833	513,121	10/07/2003	11/25/2033
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A AII7			2	1FM	9,755,469	97.871	9,787,100	10,000,000	9,847,239	0	91,771	0	0	4.903	5.997	MON	40,859	481,904	08/02/2004	11/25/2031
675748 CE 5	OCWEN RESIDENTIAL MBS CO. 1999-R2 CLASS			2	6FE	0	4.688	86,146	1,837,626	0	0	0	0	0	6.754	0.000	MON	0	317,619	12/06/1999	06/30/2039
675748 CF 2	OCWEN RESIDENTIAL MBS CO. 1999-R2 B2			2	6FE	839	0.000	0	1,033,011	0	(839)	0	0	0	6.754	0.000	MON	5,814	106,497	09/01/2013	06/25/2039
73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2 AF			2	1FM	1,750,000	103.778	1,816,115	1,750,000	1,750,000	0	0	0	0	5.161	5.175	MON	7,527	92,404	03/28/2005	04/25/2035
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF			2	1FM	2,741,804	100.603	2,737,804	2,721,394	2,723,366	0	(6,499)	0	0	5.149	4.847	MON	11,677	147,073	09/26/2011	09/25/2035
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A			2	1FM	94,254	96.098	96,098	100,000	94,907	0	939	2,540	0	4.886	6.622	MON	407	4,855	12/01/2012	01/25/2036
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1			2	1FM	2,103,690	98.431	2,104,394	2,137,947	2,105,938	0	2,247	34,256	0	5.825	6.188	MON	10,378	124,535	04/20/2010	02/26/2036
74930E AM 1	RBSSP RESECURITIZATION TRUST 2010-12 3A4			2	1FM	159,044	99.709	157,304	157,763	157,763	0	163	0	0	4.000	3.619	MON	526	6,310	02/15/2011	06/27/2032
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2			2	1FM	554,665	99.373	579,815	583,474	571,331	0	3,730	0	0	5.500	6.630	MON	2,674	32,091	05/20/2010	10/25/2021
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5			2	1FM	4,599,023	88.631	4,431,550	5,000,000	4,612,242	0	21,643	185,317	0	6.058	7.233	MON	25,242	248,660	06/18/2004	07/25/2034

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
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5			2	1FM	3,547,678	101.905	3,715,582	3,646,123	3,595,377	0	16,630	0	0	5.900	6.479	MON	17,927	214,801	06/15/2004	06/25/2034
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B			2	1FM	2,724,537	101.206	2,770,416	2,737,403	2,725,583	0	(8,766)	0	0	6.040	6.131	MON	13,778	165,339	10/22/2003	10/25/2033
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 AI3			2	1FM	382,186	99.681	400,556	401,838	400,072	0	1,608	0	0	4.500	5.182	MON	1,507	18,083	12/06/2004	05/25/2033
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5			2	1FM	6,855,645	96.393	6,618,049	6,865,695	6,842,741	0	(1,000)	0	0	5.755	5.797	MON	32,926	395,851	08/20/2003	08/25/2033
76110G 2T 7	RESIDENTIAL ACCREDIT LOANS 2002-QS19 A1			2	1FM	10,134,000	100.530	10,053,000	10,000,000	10,102,232	0	(10,271)	0	0	6.000	5.866	MON	50,000	600,000	04/01/2003	12/25/2032
76110H CQ 0	RESIDENTIAL ACCREDIT LOANS INC 2003-QS10			2	1FM	9,890,625	98.725	9,872,500	10,000,000	9,916,871	0	3,170	0	0	5.000	5.111	MON	41,667	500,000	06/03/2003	05/25/2033
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15			2	1FM	11,675,269	102.750	12,424,063	12,091,545	11,955,794	0	23,526	0	0	5.500	5.920	MON	55,420	665,035	09/18/2003	08/25/2033
76110H HZ 5	RESIDENTIAL ACCREDIT LOANS INC 2003-QS17			2	1FM	5,000,000	101.862	5,093,100	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
76110H J7 5	RESIDENTIAL ACCREDIT LOANS INC 2004-QS16			2	1FM	7,512,000	85.912	6,872,960	8,000,000	7,512,000	0	0	0	0	5.500	6.350	MON	36,667	440,000	01/11/2005	12/25/2034
76110H MP 1	RESIDENTIAL ACCREDIT LOANS INC 2003-QR24			2	1FM	2,685,202	100.050	2,774,550	2,773,163	2,760,814	0	5,289	0	0	4.000	4.388	MON	9,244	110,927	01/23/2004	07/25/2033
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2			2	1FM	5,472,741	90.536	5,205,820	5,750,000	5,489,410	0	21,121	19,799	0	5.500	6.444	MON	26,354	316,250	03/08/2005	02/25/2035
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4			2	1FM	4,954,000	102.036	5,101,800	5,000,000	4,961,845	0	5,098	0	0	5.500	5.663	MON	22,917	275,000	09/16/2004	03/25/2034
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7			2	1FM	7,828,238	103.737	8,342,374	8,041,850	7,910,021	0	20,832	0	0	6.000	6.301	MON	40,209	482,454	06/09/2004	05/01/2034
76110V BX 5	RESIDENTIAL FDG MTG SEC 1999-HII A5 HE			2	1FM	50,399	97.528	49,172	50,419	50,185	0	(9)	0	0	7.580	7.648	MON	318	3,822	03/23/1999	09/25/2029
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5			2	1FM	4,165,000	83.890	4,194,500	5,000,000	4,165,000	0	0	0	0	5.030	7.576	MON	20,958	254,866	04/07/2004	05/25/2034
76111X KA 0	RESIDENTIAL FUNDING MTG SEC I 2004-S5 2A			2	1FM	831,845	99.329	819,429	824,965	827,045	0	(593)	0	0	4.500	4.319	MON	3,094	37,123	09/21/2010	05/25/2019
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9 1A			2	1FM	1,725,145	99.909	1,740,985	1,742,571	1,735,458	0	710	0	0	5.500	5.653	MON	7,987	95,841	01/03/2005	12/25/2034
76111X SD 6	RESIDENTIAL FUNDING MTG SEC I 2005-S1 2A			2	1FM	234,985	97.991	226,861	231,512	232,232	0	(506)	0	0	4.750	4.352	MON	916	10,997	09/27/2010	02/25/2020
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8			2	1FM	4,755,716	101.557	4,830,228	4,756,174	4,740,851	0	(1,993)	0	0	5.980	6.005	MON	23,702	284,419	08/16/2004	08/25/2034
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10			2	1FM	3,558,335	104.332	3,712,708	3,558,552	3,547,727	0	(739)	0	0	5.550	5.568	MON	16,458	197,500	10/22/2004	10/25/2034
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2			2	1FM	6,890,475	91.927	6,225,955	6,772,746	6,888,409	0	(2,067)	0	0	3.000	2.811	MON	16,932	135,455	04/08/2013	05/25/2043
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2			2	1FM	1,963,596	91.938	1,793,502	1,950,774	1,961,398	0	(2,197)	0	0	3.000	2.789	MON	975	34,138	05/16/2013	06/25/2043
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1			2	1FM	2,324,935	97.225	2,311,055	2,377,017	2,326,496	0	1,561	0	0	3.750	4.023	MON	1,486	44,569	06/27/2013	07/25/2043
85171W AA 1	SPRINGLEAF MORTGAGE LOAN TRUST 2012-2A A			2	1FM	1,849,347	100.921	1,866,591	1,849,556	1,848,175	0	(828)	0	0	2.220	2.169	MON	3,422	41,060	07/31/2012	10/25/2057
85172G AB 3	SPRINGLEAF MORTGAGE LOAN TRUST 2013-2A M			2	1FM	1,444,841	98.340	1,475,100	1,500,000	1,449,743	0	4,902	0	0	3.520	4.384	MON	880	26,400	07/03/2013	12/25/2065
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2			2	1FM	679,649	82.249	733,537	891,849	679,649	0	0	0	0	7.325	11.109	MON	5,444	70,298	03/26/2002	03/25/2031
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1			2	1FM	3,361,217	98.276	3,304,819	3,362,794	3,360,215	0	(1,002)	0	0	6.500	6.533	MON	18,215	218,582	11/21/2002	03/25/2032
86359A DL 4	STRUCTURED ASSET SECURITIES 2002-23XS A7			2	1FM	2,806,082	100.325	2,750,732	2,741,821	2,762,528	0	(16,722)	0	0	6.580	6.389	MON	15,034	180,412	11/13/2002	11/25/2032
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5			2	1FM	1,807,051	106.046	2,818,925	2,658,209	1,807,051	0	0	0	0	6.120	11.230	MON	13,557	162,679	08/27/2003	08/25/2033
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8			2	1FM	961,345	100.012	965,685	965,569	961,673	0	(5)	0	0	5.230	5.295	MON	4,208	50,499	01/30/2003	01/25/2033
86359A YL 1	STRUCTURED ASSET SECURITIES 2003-16 A5			2	1FM	9,990,930	99.735	9,973,500	10,000,000	9,988,828	0	(2,102)	0	0	5.500	5.529	MON	45,833	550,000	06/20/2003	06/25/2033
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1			2	1FM	382,829	99.440	401,778	404,041	391,475	0	1,639	0	0	5.500	6.562	MON	1,852	22,222	06/21/2010	02/25/2020
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5			2	1FM	2,963,438	101.222	3,036,660	3,000,000	2,979,085	0	3,189	0	0	5.360	5.513	MON	13,400	160,800	10/05/2004	09/25/2034
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2			2	1FM	4,763,210	101.194	4,964,578	4,906,000	4,842,344	0	40,035	0	0	5.250	5.850	MON	21,464	257,565	12/01/2004	11/25/2034
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4			2	1FM	1,451,180	101.197	1,683,153	1,663,244	1,597,292	0	46,546	0	0	5.560	8.969	MON	7,706	92,476	05/26/2010	05/25/2034
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9			2	1FM	1,158,396	98.902	1,170,591	1,183,587	1,158,396	0	2,620	16,143	0	5.250	6.932	MON	5,178	62,138	07/21/2005	12/25/2034
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1			2	1FM	1,027,309	89.651	1,274,455	1,421,573	1,106,256	0	78,948	0	0	2.446	12.439	MON	2,898	34,968	08/25/2009	10/25/2033
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1			2	1FM	456,133	100.582	453,403	450,780	451,462	0	(362)	0	0	5.000	4.743	MON	1,878	22,516	10/15/2009	12/25/2018
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1			2	1FM	1,824,332	81.379	2,145,797	2,636,794	2,013,561	0	189,229	0	0	2.458	15.731	MON	5,401	65,606	08/27/2009	02/25/2034
92922F LW 6	WASHINGTON MUTUAL 2004-S1 1A6			2	1FM	3,069,222	100.019	3,092,885	3,092,298	3,078,581	0	3,480	0	0	5.500	5.668	MON	14,173	169,968	03/01/2004	03/25/2034
94980K AG 7	WELLS FARGO MBS 2004-4 A7			2	1FM	1,123,405	100.265	1,212,589	1,209,384	1,194,431	0	1,145	0	0	5.500	6.471	MON	5,543	66,360	06/10/2004	05/25/2034
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8			2	1FM	61,024	93.940	60,363	64,257	62,930	0	88	0	0	5.500	6.171	MON	295	3,534	02/23/2006	10/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15			2	2FM	2,675,947	95.732	2,919,359	3,049,512	2,874,925	0	53,319	0	0	6.000	8.804	MON	15,248	133,931	05/11/2010	07/25/2036
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						343,413,358	XXX	350,350,003	363,821,344	346,824,766	(36,813)	1,436,839	1,386,453	0	XXX	XXX	XXX	1,577,091	19,120,029	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A			2	1FM	2,932,757	109.044	3,029,480	2,778,218	2,920,439	0	(3,988)	0	0	5.204	4.761	MON	12,048	144,579	10/27/2010	01/25/2042
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A			2	1FM	2,923,299	92.738	2,666,728	2,875,560	2,914,215	0	(9,084)	0	0	3.000	2.465	MON	7,189	57,511	04/17/2013	04/25/2043
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3			2	1FM	3,989,218	91.728	3,612,661	3,938,449	3,986,697	0	(2,521)	0	0	3.000	2.839	MON	9,846	68,923	05/08/2013	05/25/2043
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A			2	1FM	2,424,466	97.241	2,406,651	2,474,932	2,424,884	0	418	0	0	3.500	3.778	MON	1,444	14,437	11/01/2013	10/25/2043
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B			2	1FM	3,079,375	104.991	3,412,208	3,250,000	3,114,348	0	18,007	0	0	5.192	5.959	MON	14,062	170,159	08/31/2011	09/25/2045
30262B AL 9	FREMF MORTGAGE TRUST 2011-K11 B			2	1FM	4,859,697	100.023	5,101,173	5,100,000	4,911,329	0	21,173	0	0	4.421	5.048	MON	18,787	179,310	12/31/2013	12/25/2048
30291J AJ 2	FREMF MORTGAGE TRUST 2013-K29 B			2	1FM	2,624,016	89.127	2,673,810	3,000,000	2,636,863	0	12,847	0	0	3.601	5.271	MON	1,801	44,411	07/17/2013	05/25/2046
36198E AD 7	GS MORTGAGE SECURITIES TRUST 2013-GC13 A			2	1FM	2,524,917	100.497	2,512,425	2,500,000	2,524,178	0	(738)	0	0	3.871	3.763	MON	5,645	40,323	07/17/2013	07/10/2046
36198F AD 4	GS MORTGAGE SECURITIES TRUST 2013-GC14 A			2	1FM	5,049,797	100.993	5,049,650	5,000,000	5,048,143	0	(1,654)	0	0	3.955	3.849	MON	16,479	65,917	08/14/2013	08/10/2046
46640L AD 4	JPMBB COMM MORTG SEC TRUST 2013-C14 A4			2	1FM	5,149,980	102.405	5,120,250	5,000,000	5,145,112	0	(4,868)	0	0	4.133	3.780	MON	17,220	68,878	08/02/2013	08/15/2046
46640N AD 0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4			2	1FM	1,016,860	101.686	1,016,860	1,000,000	1,016,969	0	109	0	0	4.096	3.896	MON	3,413	0	12/31/2013	11/15/2045
61762T AE 6	MORGAN STANLEY BAML TRUST 2013-C11 A4			2	1FM	4,633,376	102.901	4,630,545	4,500,000	4,628,931	0	(4,445)	0	0	4.367	4.015	MON	16,375	64,396	08/01/2013	08/15/2046
74928H BQ 8	RBSCF TRUST 2010-RR3 MS4A			2	1FE	4,066,434	101.079	3,980,328	3,937,839	3,943,113	0	(26,379)	0	0	4.970	3.973	MON	16,309	195,711	05/12/2010	04/14/2040
88713U AC 0	TIMBERSTAR TRUST 2006-1A B			2	1FE	4,436,832	108.690	4,564,980	4,200,000	4,377,436	0	(26,870)	0	0	5.747	4.082	MON	20,113	172,401	12/31/2013	10/15/2036
88713U AD 8	TIMBERSTAR TRUST 2006-1A C			2	1FE	3,075,000	108.497	3,254,910	3,000,000	3,040,920	0	(15,500)	0	0	5.884	5.327	MON	14,711	176,526	09/20/2011	10/15/2036
92938C AD 9	WFRBS COMM MORTG TRUST 2013-C15 A4			2	1FM	4,119,692	102.446	4,097,840	4,000,000	4,115,838	0	(3,854)	0	0	4.153	3.801	MON	13,843	55,373	08/06/2013	08/15/2046
94988Q AG 6	WELLS FARGO COMM MTG TRUST 2013-LC12 A4			2	1FM	2,574,810	101.371	2,534,275	2,500,000	2,572,054	0	(2,756)	0	0	4.218	3.864	MON	4,687	43,938	07/17/2013	07/15/2046
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						59,480,526	XXX	59,664,774	59,054,998	59,321,469	0	(50,103)	0	0	XXX	XXX	XXX	193,972	1,562,793	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00213R AA 1	ARL FIRST LLC 2012-1A A1			2	1FE	2,367,109	101.140	2,394,094	2,367,109	2,367,109	0	0	0	0	1.917	1.924	MON	2,142	46,486	12/06/2012	12/15/2042
00213R AB 9	ARL FIRST LLC 2012-1A A2			2	1FE	1,498,821	94.697	1,420,455	1,500,000	1,498,874	0	51	0	0	3.810	3.850	MON	2,540	56,833	12/06/2012	12/15/2042
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1			2	3AM	948,992	100.138	899,693	898,454	912,366	0	(7,615)	0	0	6.500	5.051	MON	4,867	58,399	10/12/2010	08/15/2030
009325 AD 3	ACBN 2003-1A D			2	3AM	271,938	103.000	307,497	298,541	298,541	0	3,086	0	0	6.455	10.501	MS	5,407	19,271	09/29/2008	09/20/2022
02005A CW 6	ALLY MASTER OWNER TRUST 2012-5 A			2	1FE	3,010,898	99.058	2,971,740	3,000,000	3,008,654	0	(2,244)	0	0	1.540	1.464	MON	2,053	46,200	12/28/2012	09/15/2019
03063P AE 2	AMERICREDIT AUTOMOBILE REC 2010-3 C			2	1FE	2,499,780	101.641	2,541,025	2,500,000	2,499,963	0	52	0	0	3.340	3.366	MON	5,335	83,500	09/15/2010	04/08/2016
03064N AF 3	AMERICREDIT AUTOMOBILE REC 2011-2 C			2	1FE	999,945	101.954	1,019,540	1,000,000	999,988	0	14	0	0	3.190	3.213	MON	2,038	31,900	04/06/2011	10/12/2016
03064Y AE 2	AMERICREDIT AUTO REC TRUST 2013-1 C			2	1FE	2,473,675	98.785	2,469,625	2,500,000	2,473,812	0	137	0	0	1.570	1.998	MON	2,508	0	12/31/2013	01/08/2019
05377R AL 8	AESOP FUNDING II LLC 2010-5A A			2	1FE	2,999,966	104.165	3,124,950	3,000,000	2,999,982	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	104.078	1,561,170	1,500,000	1,499,981	0	5	0	0	3.887	3.919	MON	1,782	58,305	03/15/2012	05/20/2018
05463S AA 5	AXIS EQUIPMENT FIN REC 2012-1A A			2	1FE	55,978	100.035	57,487	57,467	57,375	0	819	0	0	1.250	4.336	MON	22	718	03/21/2012	03/20/2015
05463S AG 2	AXIS EQUIPMENT FIN REC 2012-1I B			2	1FE	1,376,869	100.000	1,433,000	1,433,000	1,428,859	0	29,649	0	0	4.150	6.500	MON	1,817	59,469	03/21/2012	05/20/2015
05464F AD 6	AXIS EQUIPMENT FINANCE REC LLC 2013-1A C			2	1FE	1,999,462	100.000	2,000,000	2,000,000	1,999,479	0	17	0	0	3.810	3.850	MON	2,328	6,350	11/13/2013	04/20/2018
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A		E	2	1FE	1,173,103	103.829	1,218,954	1,174,001	1,172,187	0	(364)	0	0	5.100	5.122	MON	4,823	59,874	12/14/2010	03/02/2026
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A			2	1FE	1,526,730	98.694	1,506,800	1,526,739	1,526,732	0	2	0	0	2.660	2.675	MON	3,271	40,611	09/06/2012	12/02/2027
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A			2	1FE	2,895,621	100.991	2,924,930	2,896,228	2,895,731	0	109	0	0	3.010	3.046	MON	6,538	16,467	09/18/2013	12/04/2028
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A			2	1FE	387,369	99.531	386,464	388,285	387,184	0	(63)	0	0	5.000	5.000	MON	1,618	19,414	03/04/2011	09/25/2018
1248P8 AC 3	CREDIT-BASED ASSET SER & SECUR 2006-MH1			2	1FE	750,139	100.334	728,953	726,526	724,915	0	(7,593)	0	0	5.970	4.373	MON	3,614	43,290	08/26/2011	10/25/2036
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1			2	1FE	1,768,882	103.235	1,730,905	1,676,665	1,690,172	0	(56,367)	0	0	5.912	3.787	MON	8,260	100,765	08/26/2011	10/25/2036
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1			2	1FE	2,020,000	92.720	1,854,400	2,000,000	2,011,763	0	8,592	0	0	5.606	5.489	MON	9,343	115,151	06/01/2010	10/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C			2	1FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000	0	0	0	0	4.750	4.754	MON	8,313	142,500	07/06/2012	07/11/2022
12558B AE 6	CIT EQUIPMENT COLLATERAL 2012-VT1 C			2	1FE	1,999,925	100.102	2,002,040	2,000,000	1,999,962	0	23	0	0	2.550	2.565	MON	1,558	51,000	04/19/2012	09/20/2016
12558B AF 3	CIT EQUIPMENT COLLATERAL 2012-VT1 D			2	1FE	4,998,767	100.458	5,022,900	5,000,000	4,999,377	0	374	0	0	4.120	4.164	MON	5,722	206,000	04/19/2012	10/21/2019
126185 AA 5	CPS AUTO TRUST 2012-A A			2	1FE	708,114	101.122	716,149	708,203	708,156	0	21	0	0	2.780	2.800	MON	875	19,688	03/13/2012	06/17/2019
126186 AA 3	CPS AUTO TRUST 2011-A A			2	1FE	613,099	101.158	620,284	613,183	613,163	0	16	0	0	2.820	2.841	MON	720	17,292	04/21/2011	04/16/2018
126195 AA 4	CPS AUTO TRUST 2011-B A			2	1FE	1,078,765	102.414	1,104,937	1,078,893	1,078,850	0	34	0	0	3.680	3.713	MON	1,765	39,703	09/22/2011	09/17/2018
12619S AE 6	CNH EQUIPMENT TRUST 2010-C B			2	1FE	2,999,027	103.126	3,093,780	3,000,000	2,999,616	0	195	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	102.786	2,055,720	2,000,000	1,999,822	0	120	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	1,120,660	99.819	1,118,780	1,120,809	1,120,738	0	70	0	0	1.940	1.956	MON	966	21,562	12/07/2012	03/16/2020
12625A AB 3	CPS AUTO TRUST 2013-A B			2	1FE	3,094,671	99.623	3,083,221	3,094,888	3,094,725	0	54	0	0	1.890	1.900	MON	2,600	43,220	03/13/2013	06/15/2020
12625J AC 2	CPS AUTO TRUST 2013-B C			2	2AM	2,964,375	101.024	3,030,720	3,000,000	2,968,081	0	3,706	0	0	3.480	3.892	MON	4,640	34,800	08/14/2013	09/15/2020
13056T AC 6	CALIFORNIA REPUBLIC AUTO REC 2013-2 B			2	1FE	3,980,000	98.999	3,959,960	4,000,000	3,980,135	0	135	0	0	2.310	2.445	MON	4,107	0	12/17/2013	07/15/2019
13975D AF 2	CAPITAL AUTO REC ASSET TRUST 2013-3 C			2	1FE	6,999,046	101.238	7,086,660	7,000,000	6,999,111	0	65	0	0	2.790	2.809	MON	5,968	64,558	08/14/2013	10/22/2018
13975D AG 0	CAPITAL AUTO REC ASSET TRUST 2013-3 D			2	2AM	999,790	102.317	1,023,170	1,000,000	999,802	0	13	0	0	3.690	3.723	MON	1,128	12,198	08/14/2013	02/20/2019
13975E AE 3	CAPITAL AUTO REC ASSET TRUST 2013-1 B			2	1FE	1,999,892	99.264	1,985,280	2,000,000	1,999,919	0	27	0	0	1.290	1.295	MON	788	23,363	01/15/2013	04/20/2018
13975E AF 0	CAPITAL AUTO REC ASSET TRUST 2013-1 C			2	1FE	1,499,847	99.448	1,491,720	1,500,000	1,499,882	0	35	0	0	1.740	1.749	MON	798	23,635	01/15/2013	10/22/2018
140725 AE 2	CAPTEC GRANTOR TRUST 2000-1 C			2	6FE	499,439	11.292	187,374	1,659,415	187,374	122,843	0	0	0	8.155	0.000	MON	0	48,992	02/28/2000	06/25/2014
14179B AC 5	CFC LLC 2013-2A B			2	1FE	3,999,659	99.829	3,993,160	4,000,000	3,999,665	0	5	0	0	3.150	3.174	MON	5,600	17,850	10/17/2013	08/15/2019
14366U AB 8	CARNOW AUTO RECEIVABLES TRUST 2012-1A B			2	1FE	208,106	100.120	208,365	208,116	208,115	0	4	0	0	3.240	3.265	MON	300	6,743	04/30/2012	03/15/2016
14366U AC 6	CARNOW AUTO RECEIVABLES TRUST 2012-1A C			2	2AM	1,374,765	101.178	1,391,198	1,375,000	1,374,963	0	107	0	0	4.940	5.000	MON	3,019	67,925	04/30/2012	03/15/2016
165182 BC 9	CHESAPEAKE FUNDING LLC 2012-1A C			2	1FE	2,250,000	100.775	2,267,438	2,250,000	2,250,000	0	0	0	0	2.168	2.170	MON	3,387	50,870	05/10/2012	11/07/2023
171855 AA 7	CINCAP V LLC VA A			2	2AM	2,216,433	111.025	2,460,799	2,216,433	2,216,433	0	0	0	0	9.230	9.409	MON	14,775	204,577	02/11/1999	11/05/2016
17308B AL 2	CITIBANK OMNI MASTER TRUST 2009-A13 A13			2	1FE	3,072,188	103.132	3,093,960	3,000,000	3,010,370	0	(16,313)	0	0	5.350	4.770	FA	60,633	160,500	12/03/2009	08/15/2018
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1			2	6FE	1,452,280	68.139	2,140,220	3,140,962	1,452,280	0	0	0	0	7.150	0.000	MON	18,715	108,349	08/17/2001	05/01/2033
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M			2	1FE	3,283,063	101.432	3,655,658	3,604,048	3,470,537	0	(4,314)	0	0	7.025	8.074	MON	11,253	253,184	02/04/2000	03/15/2028
294751 DQ 2	EQUITY ONE ABS INC 2004-1 AF4			2	1FM	1,890,639	100.242	1,890,504	1,885,940	1,887,072	0	(1,945)	0	0	4.145	4.056	MON	6,514	78,172	03/08/2012	04/25/2034
301657 AA 0	EXETER AUTOMOBILE REC TRUST 2013-1A A			2	1FE	1,569,967	99.850	1,567,677	1,570,032	1,569,983	0	16	0	0	1.290	1.297	MON	900	12,152	05/01/2013	10/16/2017
30251T AA 7	FNBC 1993-A PASS THRU TR 93-A			2	1FE	2,813,899	108.726	3,059,440	2,813,899	2,813,899	0	0	0	0	8.080	8.079	JJ	111,155	227,363	05/27/1993	01/05/2018
30291D AB 2	FRS LLC 2013-1A A2			2	1FE	3,998,934	97.660	3,905,393	3,998,969	3,998,933	0	0	0	0	3.080	3.100	MON	5,474	81,086	04/10/2013	04/15/2043
32058B AE 9	FIRST INVESTORS AUTO OWNER TR 2013-3A C			2	1FE	1,999,537	99.265	1,985,300	2,000,000	1,999,585	0	48	0	0	2.910	2.948	MON	2,587	5,173	11/06/2013	01/15/2020
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B			2	1FE	2,303,533	101.444	2,336,840	2,303,577	2,303,560	0	19	0	0	3.320	3.344	MON	3,399	76,465	06/26/2012	10/16/2017
33843C AA 3	FLAGSHIP CREDIT AUTO TRUST 2013-1 A			2	1FE	2,135,111	99.408	2,122,728	2,135,369	2,135,174	0	62	0	0	1.320	1.329	MON	1,253	18,556	04/10/2013	04/16/2018
33843D AC 7	FLAGSHIP CREDIT AUTO TRUST 2013-2 B			2	1FE	1,999,845	99.648	1,992,960	2,000,000	1,999,850	0	5	0	0	3.210	3.236	MON	2,853	9,095	10/17/2013	08/15/2019
34528Q AT 1	FORD CREDIT FLOORPLAN MSTR TR 2010-3 C			2	1FE	3,991,875	104.159	4,166,360	4,000,000	3,997,945	0	1,728	0	0	4.990	5.090	MON	8,871	199,600	03/24/2010	02/15/2017
34528Q CG 7	FORD CREDIT FLOORPLAN MSTR TR 2013-1 C			2	1FE	3,999,295	99.545	3,981,800	4,000,000	3,999,625	0	330	0	0	1.370	1.383	MON	2,436	49,016	01/15/2013	01/15/2018
36159J DM 0	GE CAPITAL CREDIT CARD MSTR 2012-7 B			2	1FE	2,499,239	93.977	2,349,425	2,500,000	2,499,343	0	87	0	0	2.210	2.224	MON	2,456	55,250	10/10/2012	09/15/2022
36162W AF 4	GE EQUIPMENT TRANSPORTATION 2013-1 C			2	1FE	4,999,789	98.909	4,945,450	5,000,000	4,999,826	0	37	0	0	1.540	1.546	MON	1,497	58,606	03/12/2013	03/24/2021
39153V AZ 7	GREAT AMERICA LEASING REC 2011-1 C			2	1FE	999,928	102.993	1,029,930	1,000,000	999,955	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	102.940	1,029,400	1,000,000	999,942	0	11	0	0	3.000	3.020	MON	1,333	30,000	03/21/2012	11/15/2018
393505 DH 2	GREEN TREE FINANCIAL CORP 1994-5 A5			2	1FE	15,065	100.022	15,158	15,155	15,155	0	0	0	0	8.300	8.510	MON	56	1,258	04/07/1995	11/15/2019
42710T AA 7	HERCULES CAPITAL FUNDING TRUST 2012-1A A			2	1FE	3,463,147	100.438	3,478,315	3,463,147	3,463,147	0	0	0	0	3.320	3.343	MON	4,791	114,961	12/12/2012	12/16/2017

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	
		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
42805R BA 6	HERTZ VEHICLE FINANCING LLC 2010-1A A3			2	1FE	2,999,056	109.913	3,297,390	3,000,000	2,999,412	0	110	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	1,457,074	104.801	1,527,336	1,457,368	1,457,145	0	42	0	0	3.820	3.853	MON	2,474	55,671	10/29/2010	12/15/2048
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A			2	1FE	2,725,367	106.933	2,740,436	2,562,760	2,725,673	0	306	0	0	4.700	4.071	MON	5,353	0	12/31/2013	10/15/2056
50187V AF 8	LEAF II RECEIVABLES FNDG LLC 2013-1 C			2	1FE	1,499,692	100.743	1,511,145	1,500,000	1,499,710	0	18	0	0	3.460	3.496	MON	2,307	11,389	09/19/2013	09/15/2021
536885 AA 4	LITIGATION SETTLEMENT MONETIZE FEE TRUST			2	2AM	1,465,536	102.281	1,589,278	1,553,830	1,537,247	0	7,321	0	0	6.950	8.076	JAJO	19,798	107,991	03/11/2002	01/26/2032
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4			2	1FE	2,216,652	102.348	2,269,127	2,217,070	2,216,980	0	49	0	0	3.510	3.540	MON	3,459	77,819	12/02/2009	01/15/2030
57164N AA 9	MARRIOTT VACATION CLUB OWNR TR 2007-2A A			2	1FE	315,509	101.765	310,226	304,846	315,547	0	37	0	0	5.808	4.299	MON	1,475	0	12/31/2013	10/20/2029
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A			2	1FE	590,635	102.886	607,689	590,643	590,640	0	1	0	0	4.809	4.858	MON	868	28,404	10/16/2009	07/20/2031
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A			2	1FE	1,998,277	101.650	2,031,530	1,998,554	1,998,358	0	57	0	0	2.510	2.526	MON	1,533	50,164	06/20/2012	05/20/2030
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B			2	2AM	1,332,275	102.205	1,361,748	1,332,369	1,332,305	0	18	0	0	3.500	3.527	MON	1,425	46,633	06/20/2012	05/20/2030
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A			2	1FE	2,181,086	103.230	2,251,780	2,181,323	2,181,175	0	24	0	0	3.540	3.568	MON	2,359	77,219	11/05/2010	10/20/2032
59549P AA 6	MID-STATE TRUST IV A			2	2AM	283,445	102.636	290,962	283,489	283,489	0	0	0	0	8.330	8.419	JAJO	5,904	23,615	03/16/1995	10/01/2015
59549W AA 1	MID STATE TRUST SERIES 11 A1			2	1AM	2,710,577	106.580	3,049,005	2,860,767	2,752,327	0	11,634	0	0	4.864	5.858	MON	6,184	139,148	04/22/2010	07/15/2038
59549W AA 1	MID STATE TRUST SERIES 11 A1			2	2AM	2,860,682	106.580	3,049,005	2,860,767	2,860,723	0	4	0	0	4.864	4.914	MON	6,184	139,148	06/18/2003	07/15/2038
59560U AA 9	MID-STATE TRUST 2004-1 A			2	3AM	1,204,006	109.712	1,290,885	1,176,613	1,199,685	0	(1,637)	0	0	6.005	5.670	MON	5,888	70,656	04/19/2011	08/15/2037
59560W AC 1	MID-STATE TRUST 2010-1 M			2	1FM	3,248,362	104.344	3,391,820	3,250,613	3,248,176	0	(50)	0	0	5.250	5.290	MON	14,221	170,657	11/24/2010	12/15/2045
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B M1			2	6FE	505,076	29.578	641,470	2,168,742	505,076	0	0	0	0	7.180	0.000	MON	12,976	35,296	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	655,604	39.220	1,778,316	4,534,208	655,604	0	0	0	0	7.620	0.000	MON	28,792	58,697	05/17/2002	06/15/2032
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M			2	3AM	1,566,429	95.864	1,552,132	1,619,098	1,566,429	0	0	52,669	0	6.950	0.000	MON	9,377	112,527	09/12/2002	02/15/2028
674135 DP 0	OAKWOOD MTG INVESTORS INC 1998-B M1 MH			2	6FE	4,186,632	86.497	4,324,850	5,000,000	4,186,632	544,882	0	0	0	6.800	11.775	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	11.831	446,020	3,769,928	71,962	0	0	0	0	7.690	0.000	MON	24,159	72,639	09/24/2001	04/15/2029
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4			2	4AM	4,528,659	94.373	5,039,182	5,339,644	4,528,659	0	0	0	0	6.810	17.345	MON	30,302	316,052	11/29/2001	12/15/2031
68619A AP 2	ORIGIN MANUFACTURED HOUSING 2002-A A4			2	1FE	514,077	100.650	518,990	515,639	514,116	0	0	0	0	7.170	7.280	MON	3,081	36,971	04/09/2002	05/15/2032
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4			2	1FE	2,047,500	104.978	2,099,560	2,000,000	2,036,969	0	(3,687)	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	100.000	1,000,000	1,000,000	999,975	0	0	0	0	4.969	5.000	FMAN	8,282	49,690	03/25/2011	05/01/2036
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A			2	1FE	4,011,131	100.875	4,040,687	4,005,638	4,010,039	0	(1,187)	0	0	3.900	3.853	MON	6,943	156,220	12/14/2012	03/15/2017
74112W AE 9	PRESTIGE AUTO REC TRUST 2013-1A A3			2	1FE	2,499,409	99.819	2,495,475	2,500,000	2,499,546	0	137	0	0	1.330	1.342	MON	1,478	22,628	04/04/2013	05/15/2019
74112W AJ 8	PRESTIGE AUTO REC TRUST 2013-1A C			2	1FE	1,999,760	96.089	1,921,780	2,000,000	1,999,800	0	40	0	0	2.050	2.062	MON	1,822	27,903	04/04/2013	05/15/2019
78392N AA 9	SNAAC AUTO REC TRUST 2013-1A A			2	1FE	1,118,556	99.802	1,116,382	1,118,597	1,118,576	0	20	0	0	1.140	1.146	MON	567	8,678	04/02/2013	07/16/2018
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B			2	1FE	1,074,190	107.743	1,077,430	1,000,000	1,074,308	0	118	0	0	4.540	3.981	MON	2,018	0	12/31/2013	10/17/2044
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2			2	1FE	2,999,616	103.837	3,115,110	3,000,000	2,999,756	0	85	0	0	3.310	3.336	MON	4,413	99,300	05/23/2012	10/15/2046
78459T AC 2	SNAAC AUTO RECEIVABLES TRUST 2012-1A B			2	1FE	999,981	101.084	1,010,840	1,000,000	999,996	0	11	0	0	3.110	3.131	MON	1,382	31,100	06/06/2012	06/15/2017
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A			2	1FE	721,444	101.977	735,712	721,449	720,639	0	(186)	0	0	3.650	3.638	MON	2,194	26,333	08/23/2010	07/20/2027
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A			2	1FE	1,357,772	99.428	1,350,165	1,357,932	1,357,808	0	16	0	0	2.000	2.011	MON	2,263	27,159	10/16/2012	09/20/2029
80282J AE 9	SANTANDER DRIVE AUTO REC TRUST 2011-4 C			2	1FE	2,999,872	103.092	3,092,760	3,000,000	2,999,954	0	38	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	101.775	1,526,625	1,500,000	1,499,964	0	40	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	102.879	1,543,185	1,500,000	1,499,933	0	53	0	0	3.200	3.225	MON	2,133	48,000	03/14/2012	02/15/2018
80283F AD 8	SANTANDER DRIVE AUTO REC TRUST 2013-1 B			2	1FE	999,834	99.664	996,640	1,000,000	999,893	0	59	0	0	1.160	1.169	MON	516	10,601	01/09/2013	01/15/2019
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A			2	1FE	2,500,000	100.000	2,500,000	2,500,000	2,500,000	0	0	0	0	3.980	3.663	JAJO	11,056	0	11/15/2013	01/25/2044
82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1			2	1FE	465,995	100.173	466,888	466,081	466,042	0	11	0	0	4.480	4.526	MON	638	20,880	03/12/2010	07/20/2026
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A			2	1FE	1,235,470	103.234	1,274,220	1,234,302	1,234,833	0	(229)	0	0	3.510	3.516	MON	1,324	43,324	11/10/2010	11/20/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A			2	1FE	362,542	100.993	366,181	362,580	362,562	0	5	0	0	3.840	3.873	MON	425	13,923	07/16/2010	11/15/2025
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A			2	1FE	387,135	102.895	398,382	387,174	387,156	0	7	0	0	3.350	3.376	MON	396	12,970	03/16/2011	06/20/2018
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B			2	2AM	2,163,010	101.795	2,202,002	2,163,173	2,163,062	0	44	0	0	3.420	3.447	MON	2,261	73,981	07/11/2012	03/20/2029
82651Y AA 3	SIERRA RECEIVABLES FUNDING CO 2013-1A A			2	1FE	2,886,476	99.519	2,873,198	2,887,085	2,886,596	0	120	0	0	1.590	1.602	MON	1,403	34,563	03/13/2013	11/20/2029
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A			2	1FE	379,787	101.958	387,304	379,866	379,818	0	15	0	0	2.840	2.862	MON	330	10,788	03/14/2012	11/20/2028
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A			2	1FE	1,427,993	99.555	1,425,512	1,431,883	1,428,662	0	578	0	0	3.000	3.125	MON	1,909	42,956	11/09/2012	03/17/2025
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B			2	2AM	572,633	100.025	572,897	572,753	572,653	0	19	0	0	4.450	4.499	MON	1,133	25,488	11/09/2012	03/17/2025
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A			2	1FE	908,067	103.291	938,478	908,577	907,688	0	(126)	0	0	6.000	6.038	MON	4,543	54,515	12/23/2010	05/16/2022
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B			2	2AM	227,031	105.090	238,706	227,144	226,891	0	(47)	0	0	8.475	8.562	MON	1,604	19,251	12/23/2010	05/16/2022
859245 AA 0	STERLING BANK TRUST FSB 2004-1			2,4	1	1,127,754	5.750	1,127,754	0	995,613	0	(73,887)	0	0	1.762	24.822	MON	4,799	365,548	10/29/2009	04/26/2026
872162 AF 9	TAL ADVANTAGE LLC 2011-1A A			2	1FE	1,770,833	99.778	1,766,902	1,770,833	1,770,833	0	0	0	0	4.600	4.644	MON	2,036	82,590	01/14/2011	01/20/2026
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A			2	1FE	2,478,101	99.370	2,463,548	2,479,167	2,478,112	0	11	0	0	3.550	3.580	MON	2,689	10,512	10/31/2013	11/20/2038
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A			2	1FE	2,250,000	99.744	2,244,240	2,250,000	2,250,000	0	0	0	0	4.700	4.746	MON	4,700	106,925	06/17/2011	06/15/2026
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A			2	1FE	1,940,007	100.928	1,968,096	1,950,000	1,940,283	0	276	0	0	3.900	4.050	MON	2,324	17,956	09/13/2013	09/20/2038
88641U AE 3	TIDEWATER AUTO RECEIVABLE TRUS 2012-AA C			2	1FE	1,999,526	100.545	2,010,900	2,000,000	1,999,720	0	183	0	0	2.830	2.856	MON	2,516	56,600	11/19/2012	10/15/2019
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A			2	1FE	4,213,848	108.908	4,589,217	4,213,848	4,213,848	0	0	0	0	5.640	5.707	MON	12,543	237,843	10/30/2003	11/12/2026
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A			2	1FE	3,541,696	98.036	3,472,138	3,541,696	3,541,696	0	0	0	0	5.194	5.251	MON	7,665	183,956	10/18/2010	10/16/2040
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1			2	1FE	1,476,786	98.230	1,450,647	1,476,786	1,476,786	0	0	0	0	2.266	2.276	MON	1,487	33,092	12/12/2012	01/15/2043
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A			2	1FE	2,524,688	100.528	2,538,332	2,525,000	2,524,728	0	29	0	0	4.210	4.250	MON	5,020	106,302	05/16/2012	05/14/2027
89690E AC 1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2			2	1FE	3,000,000	111.079	3,332,370	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	335,444	2.000	366,606	0	0	0	0	0	0	4.717	0.000	MON	14,412	455,680	08/20/2008	11/08/2027
92178P AE 7	VANDERBILT ACQUISITION LOAN TR 2002-1 A			2	1FE	9,993,257	103.358	10,335,800	10,000,000	9,988,669	0	(564)	0	0	7.120	7.220	MON	59,333	712,000	05/31/2002	05/07/2032
92887C AL 2	VOLVO FINANCIAL EQUIPMENT LLC 2012-1A C			2	1FE	708,785	102.974	720,818	700,000	708,823	0	38	0	0	2.380	1.947	MON	740	0	12/31/2013	09/16/2019
949456 AA 5	WELK RESORTS LLC 2013-A A			2	1FE	3,869,771	99.523	3,851,838	3,870,299	3,869,808	0	37	0	0	3.100	3.132	MON	5,332	6,332	11/21/2013	03/15/2029
96032T AA 4	WESTGATE RESORTS 2012-2A A		E	2	1FE	1,144,145	100.781	1,153,081	1,144,145	1,144,145	0	0	0	0	3.000	2.949	MON	2,860	34,324	09/14/2012	01/20/2025
96328U AL 0	WHEELS SPV LLC 2012-1 B			2	1FE	1,499,535	102.096	1,531,440	1,500,000	1,499,620	0	51	0	0	2.300	2.318	MON	1,054	34,500	04/18/2012	03/20/2021
96328U AM 8	WHEELS SPV LLC 2012-1 C			2	1FE	3,999,948	102.658	4,106,320	4,000,000	3,999,954	0	6	0	0	2.820	2.837	MON	3,447	112,800	04/18/2012	03/20/2021
97180* SC 3	WILMINGTON TRUST CO LESSEE-A.I LEASING/A			2	1	95,769	103.611	99,227	95,769	95,769	0	0	0	0	9.030	9.030	MN	817	8,648	05/27/1992	11/27/2014
97180* SD 1	WILMINGTON TRUST CO LESSEE-A.I LEASING/A			2	1	95,769	103.611	99,227	95,769	95,769	0	0	0	0	9.030	9.030	MN	769	8,648	05/29/1992	11/29/2014
97180* SE 9	WILMINGTON TRUST CO LESSEE-A.I LEASING/A			2	1	95,769	103.611	99,227	95,769	95,769	0	0	0	0	9.030	9.030	MN	793	8,648	05/28/1992	11/28/2014
97180* SF 6	WILMINGTON TRUST CO LESSEE-A.I LEASING/A			2	1	95,769	103.611	99,227	95,769	95,769	0	0	0	0	9.030	9.030	MN	769	8,648	05/29/1992	11/29/2014
97180* SG 4	WILMINGTON TRUST CO LESSEE-A.I LEASING/A			2	1	95,769	103.611	99,227	95,769	95,769	0	0	0	0	9.030	9.030	MN	769	8,648	05/29/1992	11/29/2014
97180* SH 2	WILMINGTON TRUST CO LESSEE-A.I LEASING/A			2	1	95,769	103.611	99,227	95,769	95,769	0	0	0	0	9.030	9.030	MN	793	8,648	05/28/1992	11/28/2014
981464 CW 8	WORLD FINANCIAL NETWORK 2012-A A			1	1FE	1,999,952	103.353	2,067,060	2,000,000	1,999,959	0	4	0	0	3.140	3.161	MON	2,442	62,800	04/05/2012	01/17/2023
12479L AA 8	CAI 2012-1A A 2012-1A A		F	2	1FE	2,649,429	99.317	2,631,901	2,650,000	2,649,492	0	50	0	0	3.470	3.500	MON	1,533	91,679	10/10/2012	10/25/2027
227170 AC 1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A		F	2	1FE	2,524,689	100.541	2,538,660	2,525,000	2,524,727	0	29	0	0	4.210	4.250	MON	3,839	106,302	05/18/2012	05/18/2027
37952U AA 1	SEACO CONTAINER 2012-1A A		F	2	1FE	4,290,816	102.725	4,408,615	4,291,667	4,290,914	0	79	0	0	4.110	4.150	MON	6,860	176,387	07/25/2012	07/17/2027
78447N AF 3	SMART TRUST 2013-1US A4A		F	2	1FE	1,978,576	98.929	1,978,576	2,000,000	1,978,656	0	80	0	0	1.050	1.457	MON	992	0	12/31/2013	10/14/2018
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						273,970,042	XXX	281,088,517	291,498,212	273,348,926	667,725	(106,611)	52,669	0	XXX	XXX	XXX	882,989	10,247,098	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						3,702,849,240	XXX	3,894,500,478	3,691,809,688	3,688,077,210	540,636	(813,037)	3,119,898	0	XXX	XXX	XXX	41,726,200	184,914,700	XXX	XXX
Hybrid Securities - Issuer Obligations																					
25153R AA 0	DEUTSCHE BANK CAPITAL FUNDING TRUST	C		1	2FE	3,947,684	102.742	4,068,583	3,960,000	3,956,905	0	1,387	0	0	5.628	5.669	JJ	100,291	222,869	01/31/2006	01/19/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
25153R AA 0	DEUTSCHE BANK CAPITAL FUNDING TRUST			1	2FE	39,876	102.742	41,097	40,000	39,969	0	14	0	0	5.628	5.669	JJ	1,013	2,251	01/31/2006	01/19/2016
05565A AA 1	BNP PARIBAS 144A	C	F	1	2FE	94,031	102.267	101,244	99,000	98,013	0	616	0	0	5.186	5.894	JD	29	5,134	03/09/2006	06/29/2015
05565A AA 1	BNP PARIBAS 144A		F	1	2FE	950	102.267	1,023	1,000	990	0	6	0	0	5.186	5.894	JD	0	52	03/09/2006	06/29/2015
456837 AC 7	ING GROEP NV FLOATING PERPETUAL DEBT	C	F		3FE	999,554	103.500	1,024,650	990,000	992,326	0	(1,108)	0	0	5.775	5.645	JD	3,653	57,173	01/25/2006	12/08/2049
456837 AC 7	ING GROEP NV FLOATING PERPETUAL DEBT		F		3FE	10,096	103.500	10,350	10,000	10,023	0	(11)	0	0	5.775	5.645	JD	37	577	01/25/2006	12/08/2049
65557A AB 3	NORDEA BANK AB 144A		F	1	2FE	96,192	102.818	102,818	100,000	99,324	0	487	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	5,349,765	5,200,000	5,197,550	0	1,391	0	0	XXX	XXX	XXX	106,093	293,480	XXX	XXX
4899999. Total - Hybrid Securities						5,188,383	XXX	5,349,765	5,200,000	5,197,550	0	1,391	0	0	XXX	XXX	XXX	106,093	293,480	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						3,506,545,874	XXX	3,685,983,424	3,456,353,274	3,487,483,123	(90,276)	(2,492,404)	1,680,776	0	XXX	XXX	XXX	44,456,042	170,959,905	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						637,181,366	XXX	644,867,277	651,168,137	641,322,983	(36,813)	785,829	1,386,453	0	XXX	XXX	XXX	2,583,477	29,300,921	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						141,383,705	XXX	138,939,445	137,730,521	141,137,634	0	(120,949)	280,726	0	XXX	XXX	XXX	457,261	4,135,958	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						274,013,088	XXX	281,131,552	291,541,258	273,391,972	667,725	(106,611)	52,669	0	XXX	XXX	XXX	883,243	10,250,146	XXX	XXX
8399999. Grand Total - Bonds						4,559,124,033	XXX	4,750,921,698	4,536,793,190	4,543,335,712	540,636	(1,934,135)	3,400,624	0	XXX	XXX	XXX	48,380,023	214,646,930	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 Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
02005N 60 5	ALLY FINANCIAL INC 144A			187.000	1,000.00	1,000.000	178,603	955.094	178,603	187,000	0	13,090	0	(5,061)	0	0	(5,061)	0	P4LFE	02/16/2012
064058 20 9	BANK OF NEW YORK MELLON PFD 5.20%			90,000.000	25.00	0.000	2,252,200	20.750	1,867,500	2,252,200	0	116,889	0	0	0	0	0	0	P2LFE	01/14/2013
101121 40 8	BOSTON PROPERTIES INC PFD 5.25%			40,000.000	25.00	0.000	1,000,000	19.020	760,800	1,000,000	0	33,395	0	0	0	0	0	0	P2LFE	03/18/2013
207597 77 4	CONNECTICUT LT & PWR CO CUM PFD SER 1968			2,000.000	50.00	0.000	101,234	50.906	101,813	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	21.390	2,566,800	3,000,000	0	186,436	0	0	0	0	0	0	P3UFE	10/17/2012
461070 85 6	INTERSTATE POWER AND LIGHT PFD 5.1%			60,000.000	25.00	0.000	1,500,000	20.880	1,252,800	1,500,000	0	56,525	0	0	0	0	0	0	P2LFE	03/14/2013
49446R 74 5	KIMCO REALTY CORP SER K 5.625% REITS			1,000,000.000	25.00	0.000	1,000,000	0.786	786,000	1,000,000	0	48,125	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	0.778	1,945,000	2,500,000	0	137,500	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	914.850	3,659,400	4,000,000	0	200,000	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	19.530	3,124,800	4,000,000	0	214,998	0	0	0	0	0	0	P1LFE	09/11/2012
74460W 87 5	PUBLIC STORAGE PFD 5.20%			40,000.000	25.00	0.000	1,000,000	18.850	754,000	1,000,000	0	49,978	0	0	0	0	0	0	P1LFE	01/07/2013
78407R 20 4	SCE TRUST II PFD 5.1%			80,000.000	25.00	0.000	2,000,000	18.440	1,475,200	2,000,000	0	89,533	0	0	0	0	0	0	P2LFE	01/23/2013
929042 84 4	VORNADO REALTY TRUST PFD 5.4%			100,000.000	25.00	0.000	2,500,000	18.750	1,875,000	2,500,000	0	92,250	0	0	0	0	0	0	P2LFE	01/17/2013
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						25,032,037	XXX	20,347,716	25,040,434	0	1,245,279	0	(5,061)	0	0	(5,061)	0	XXX	XXX
8999999.	Total - Preferred Stocks						25,032,037	XXX	20,347,716	25,040,434	0	1,245,279	0	(5,061)	0	0	(5,061)	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)																	
02376R 10 2	AMERICAN AIRLINES GROUP INC.			4,224.000	106,656	25.250	106,656	0	0	0	0	106,656	0	106,656	0	U	12/09/2013
026874 15 6	AMERICAN INTERNATIONAL GROUP WARRANTS			2.000	41	20.250	41	27	0	0	0	13	0	13	0	L	01/20/2011
026874 78 4	AMERICAN INTERNATIONAL GROUP			5.000	255	51.050	255	3,627	0	1	0	79	0	79	0	L	07/02/2009
000000 00 0	FEDERAL HOME LOAN BANK - CINTI	R		365,523.000	36,552,300	100.000	36,552,300	34,316,100	0	1,529,370	0	0	0	0	0	L	04/14/2011
318686 10 2	FIRST BANCSHARES			10,780.000	603,680	56.000	603,680	188,650	0	17,787	0	(43,120)	0	(43,120)	0	U	12/10/1986
484836 10 1	KANSAS CITY LIFE INS CO.			100.000	4,774	47.740	4,774	3,500	0	108	0	958	0	958	0	L	04/24/1997
488401 10 0	KEMPER CORP.			100.000	4,088	40.880	4,088	2,487	0	96	0	1,138	0	1,138	0	L	08/25/2011
534187 10 9	LINCOLN NATIONAL CORP.			89.000	4,594	51.620	4,594	2,393	0	43	0	2,289	0	2,289	0	L	04/17/2006
743674 10 3	PROTECTIVE LIFE CORP.			100.000	5,066	50.660	5,066	2,204	0	78	0	2,208	0	2,208	0	L	04/24/1997
747301 10 9	QUAD GRAPHICS INC.	C		18,519.000	504,273	27.230	504,273	817,700	0	22,223	0	126,670	0	126,670	0	L	02/23/2012
747301 10 9	QUAD GRAPHICS INC.			2,402.000	65,406	27.230	65,406	106,060	0	2,882	0	16,430	0	16,430	0	L	02/23/2012
89417E 10 9	TRAVELERS COS INC.			100.000	9,054	90.540	9,054	2,969	0	196	0	1,872	0	1,872	0	L	03/01/2007
91529Y 10 6	UNUMPROVIDENT CORP.			100.000	3,508	35.080	3,508	3,815	0	55	0	1,426	0	1,426	0	L	07/06/1999
656568 50 8	NORTEL NETWORKS CORPORATION		A	76.000	1	0.008	1	0	0	0	0	0	0	0	0	U	07/17/2008
000000 00 0	MJ MAILLIS SA INDUSTRIAL		F	2,454,210.000	169,340	0.069	169,340	0	0	0	0	12,271	0	12,271	0	U	10/06/2011
456837 10 3	ING GROEP NV	C	R	80.000	1,121	14.010	1,121	66	0	0	0	362	0	362	0	L	09/29/2003
456837 10 3	ING GROEP NV		R	25.010	350	14.010	350	21	0	0	0	113	0	113	0	L	09/29/2003
70175R 10 2	PARMALAT SPA-144A SPON GDR		F	15,406.000	52,562	3.412	52,562	0	0	185	0	16,814	0	16,814	0	L	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)				38,087,069	XXX	38,087,069	35,449,619	0	1,573,024	0	246,179	0	246,179	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
61411* 10 5	MONTGOMERY RE			250,000.000	0	0.000	0	250,000	0	0	0	(100,106,797)	0	(100,106,797)	0	U	12/15/2008
63763# 10 1	NATIONAL SEC LIFE & ANNUITY CO.			10,000.000	28,593,156	2,859.316	28,593,156	29,061,330	0	0	0	3,627,573	0	3,627,573	0	U	12/15/2011
67740* 10 4	OHIO NATIONAL LIFE ASSURANCE			3,200.000	316,776,128	98,992.540	316,776,128	119,926,265	0	31,000,000	0	(9,622,169)	0	(9,622,169)	0	U	08/17/1979
67741# 10 9	OHIO NATIONAL EQUITIES INC.			3,330.000	8,390,475	2,519.662	8,390,475	8,330,000	0	0	0	20,236	0	20,236	0	U	10/23/1998
67741@ 10 1	OHIO NATIONAL INVESTMENTS INC.			10.000	0	0.000	0	10,000	0	4,500,000	0	0	0	0	0	U	02/13/1996
000000 00 0	KENWOOD RE			250,000.000	0	0.000	0	5,000,000	0	0	0	(5,000,000)	0	(5,000,000)	0	U	12/31/2010
68215@ 10 6	THE O N EQUITY SALES CO.			33,600.000	4,405,111	131.104	4,405,111	1,390,000	0	1,512,000	0	221,700	0	221,700	0	U	05/28/1999
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates				358,164,870	XXX	358,164,870	163,967,595	0	37,012,000	0	(110,859,457)	0	(110,859,457)	0	XXX	XXX
9799999.	Total - Common Stock				396,251,939	XXX	396,251,939	199,417,214	0	38,585,024	0	(110,613,278)	0	(110,613,278)	0	XXX	XXX
9899999.	Total Common and Preferred Stock				421,283,976	XXX	416,599,655	224,457,648	0	39,830,303	0	(110,618,339)	0	(110,618,339)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....12, the total $ value (included in Column 8) of all such issues $.....359,044,547.

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								
3132H 7A 5	FREDDIE MAC GOLD POOL U90889		04/23/2013	Goldman Sachs & Co.		5,185,084	4,857,933	5,668
3136AA 3R 4	FANNIE MAE 2012-149 LV		01/10/2013	Citi		6,258,601	6,076,311	7,089
3136AA MC 6	FANNIE MAE 2012-139 WV		12/31/2013	ONFS Corporate		2,211,398	2,280,333	5,701
3136AB P9 8	FANNIE MAE 2013-6 VN 3.500% 01/25/30		01/25/2013	Bank of America		2,995,520	2,816,000	7,940
3136AB YJ 6	FANNIE MAE 2013-1 VB 3.000% 02/25/33		01/10/2013	Barclays Capital Inc.		5,227,718	5,094,000	12,311
3136AB ZF 3	FANNIE MAE 2013-1 VD 3.000% 01/25/33		01/24/2013	Barclays Capital Inc.		4,123,750	4,000,000	9,667
3136AC GJ 4	FANNIE MAE-ACES 2013-MS A2		04/25/2013	Barclays Capital Inc.		5,096,875	5,000,000	10,104
38376G 2H 2	GNMA 2011-92 C 4.045% 04/16/52		12/31/2013	ONFS Corporate		4,951,250	5,000,000	16,853
38376G A7 5	GNMA 2011-10 AC 3.861% 11/16/44		02/13/2013	Performance Trust		5,430,859	5,000,000	9,900
38376G F4 7	GNMA 2011-16 C 4.000% 09/16/46		01/10/2013	RBS Securities Corp.		5,529,688	5,000,000	7,778
38376G S2 7	GNMA 2011-67 CA 4.266% 12/16/51		12/31/2013	ONFS Corporate		3,052,020	3,000,000	10,666
38376G S3 5	GNMA 2011-67 D 4.553% 12/16/51		12/31/2013	ONFS Corporate		3,020,010	3,000,000	11,382
38376G U2 4	GNMA 2011-77 D 4.236% 10/16/45		12/31/2013	ONFS Corporate		4,990,050	5,000,000	17,651
38376G ZU 7	GNMA 2011-9 C 3.635% 09/16/41		01/10/2013	FTN Financial		5,454,688	5,000,000	7,128
0599999.	Total - Bonds - U.S. Government					63,527,511	61,124,577	139,838
Bonds - U.S. States, Territories and Possessions								
011770 2D 5	STATE OF ALASKA 3.858% 08/01/37		01/16/2013	Citi		1,000,000	1,000,000	0
10115C AA 2	BOSTON UNIVERSITY 5.200% 10/01/45		12/31/2013	ONFS Corporate		3,908,981	3,970,000	51,610
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A		04/19/2013	Bank of America		1,734,579	1,734,579	0
199098 BS 2	COLUMBUS FRANKLIN CNTY OH FIN AUTH RES &		07/25/2013	Key Bank		4,000,000	4,000,000	0
248775 N7 9	DENTON COUNTY TX 2013 2.916% 07/15/26		04/26/2013	Raymond James & Associates		3,775,303	3,760,000	4,873
249174 SQ 7	DENVER SCHOOL DIST NO 1 2012C		12/31/2013	ONFS Corporate		845,990	1,000,000	3,144
249218 BA 5	DENVER COLORADO PUBLIC SCHOOL DISTRICT C		04/18/2013	RBC Capital Markets		2,500,000	2,500,000	0
249218 BC 1	DENVER COLORADO PUBLIC SCHOOL DISTRICT C		04/18/2013	RBC Capital Markets		1,000,000	1,000,000	0
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI		07/08/2013	BB&T Capital Markets		928,754	1,045,000	7,711
372546 AS 0	GEORGE WASHINGTON UNIVERSITY		02/05/2013	Barclays Capital Inc.		1,000,000	1,000,000	0
373384 J6 4	STATE OF GEORGIA Series E		06/28/2013	Citi		2,500,000	2,500,000	0
373539 A3 9	GEORGIA ST HSG & FIN AUTH REV 2011 SERIE		12/31/2013	ONFS Corporate		1,010,050	1,000,000	3,333
419818 HM 4	HAWAII HOUSING 2013 SERIES A		12/31/2013	ONFS Corporate		2,644,991	2,853,527	6,183
452152 QV 6	ILLINOIS ST GOV OBLIGATION		04/02/2013	Bank of America		2,000,000	2,000,000	0
47770V AY 6	JOBS OHIO BEVERAGE SYSTEM		12/31/2013	ONFS Corporate		3,651,440	4,000,000	79,700
478718 J5 9	JOHNSON COUNTY SCHOOL DISTRICT 2013B		03/08/2013	Raymond James & Associates		1,988,260	2,000,000	0
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		04/19/2013	Citi		5,605,000	5,605,000	0
514136 AY 6	LANCASTER COUNTY SCHOOL DISTR SERIES A		04/25/2013	Bank of America		2,000,000	2,000,000	0
517840 2N 3	LAS VEGAS VLY NV WTR DIST		12/31/2013	ONFS Corporate		2,393,632	2,335,000	8,052
54626X BD 9	LOUISIANA ST HSG FIN AGY REV		12/31/2013	ONFS Corporate		2,031,575	2,020,000	23,988
56052E 2G 2	MAINE ST HSG AUTH MTG PUR 2011 SERIES C-		12/31/2013	ONFS Corporate		570,469	565,000	2,888
56052E 2U 1	MAINE ST HSG AUTH MTG PUR		12/31/2013	ONFS Corporate		2,014,080	2,000,000	10,222
574218 NQ 2	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH		12/31/2013	ONFS Corporate		2,141,381	2,510,000	33,188
574218 NU 3	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH		03/14/2013	Citi		2,365,638	2,285,000	0
57586Y DD 6	MASSACHUSETTS ST HSG FIN AGY 2011 SERIES		12/31/2013	ONFS Corporate		1,387,523	1,395,000	5,522
59334D HN 7	MIAMI DADE CNTY FL WTR & SWR REV 2013 SE		07/19/2013	Morgan Stanley & Co.		10,579,300	10,000,000	0
594612 BK 8	MICHIGAN ST ULT GO 3.800% 05/15/33		04/30/2013	Citi		4,000,000	4,000,000	6,333
602245 ZA 3	MILWAUKEE COUNTY G.O. 3.862% 12/01/30		01/25/2013	J P Morgan & Co.		3,000,000	3,000,000	0
60637B CN 8	MISSOURI HOUSING 2013 SERIES A		01/18/2013	George Baum		2,630,000	2,630,000	0
60637B CP 3	MISSOURI HOUSING 2013 SERIES B		01/18/2013	George Baum		2,730,000	2,730,000	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
60637B CR 9	MISSOURI HOUSING 2013 SERIES D		12/31/2013	ONFS Corporate		2,156,668	2,405,036	5,111
631294 4D 4	NASHUA NH TXBL-PENNICHUCK CORP		12/31/2013	ONFS Corporate		2,730,780	3,000,000	60,535
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011		12/31/2013	ONFS Corporate		1,342,927	1,325,000	15,734
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A		03/14/2013	George Baum		4,787,075	4,570,000	0
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1		12/31/2013	ONFS Corporate		1,054,620	1,000,000	4,792
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE		02/13/2013	Morgan Stanley & Co.		1,552,530	1,500,000	0
658289 B7 7	NORTH CAROLINA ST UNIVERSITY		02/13/2013	Wells Fargo Securities		1,000,000	1,000,000	0
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		03/13/2013	George Baum		3,625,000	3,625,000	0
678553 AS 7	OKLAHOMA CITY ECONOMIC DEV 2013A		03/27/2013	Bank of America		2,000,000	2,000,000	0
678553 AT 5	OKLAHOMA CITY ECONOMIC DEV 2013A		03/27/2013	Bank of America		3,000,000	3,000,000	0
67910H NR 7	OKLAHOMA ST MUNI PWR AUTH 2013 SERIES B		07/24/2013	RBC Capital Markets		4,557,984	4,245,000	0
686343 CM 4	ORLAND IL FIRE PROTECTION DIST		12/31/2013	ONFS Corporate		1,089,430	1,185,000	1,843
704879 3W 3	PEARLAND SCHOOL DISTRICT 2013B		04/25/2013	Suntrust		3,827,107	3,805,000	7,325
724581 ME 0	PITTSBURG CA UNIF SCH DIST TXBL ELEC 201		12/31/2013	ONFS Corporate		1,798,960	2,000,000	41,000
735000 QX 2	PORT OF OAKLAND CA 4.500% 05/01/32		07/01/2013	Bank of America		3,279,780	3,500,000	28,000
76221R CM 3	RHODE ISLAND HSG & MTG FIN COR 58-A		12/31/2013	ONFS Corporate		4,447,661	4,410,000	56,779
762315 MD 8	RHODE ISLAND ST STUDENT LOAN 2012 A		12/31/2013	ONFS Corporate		750,083	750,000	2,500
791697 CJ 2	ST LOUIS MO SPL AD BRD SCH DST		12/31/2013	ONFS Corporate		3,838,080	4,000,000	47,000
798165 KV 7	SAN JOSE CA MF HSG REVENUE 2011 A-1		12/31/2013	ONFS Corporate		1,572,215	1,560,000	13,195
798186 YW 6	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION		12/31/2013	ONFS Corporate		1,956,629	2,205,000	30,999
798186 YX 4	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION		12/31/2013	ONFS Corporate		3,129,300	3,420,000	55,917
798186 YY 2	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION		01/17/2013	Stifel Nicolaus		3,750,000	3,750,000	0
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1		04/12/2013	Citi		3,670,000	3,670,000	0
83755N EV 0	SOUTH DAKOTA HSG DEV AUTH 2011 SERIES 2		12/31/2013	ONFS Corporate		1,520,072	1,510,000	10,381
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		12/31/2013	ONFS Corporate		931,040	920,000	20,470
91412G QL 2	UNIVERSITY OF CALIFORNIA		02/28/2013	J P Morgan & Co.		4,000,000	4,000,000	0
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		04/25/2013	Bank of America		1,851,748	1,851,748	2,829
92817S XW 3	VIRGINIA ST PUBLIC SCH AUTH		12/31/2013	ONFS Corporate		2,751,420	3,000,000	5,667
93978H GA 7	WASHINGTON HEALTH CARE SER A 2012		12/31/2013	ONFS Corporate		2,144,525	2,500,000	25,000
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES		12/31/2013	ONFS Corporate		847,190	840,000	9,450
1799999.	Total - Bonds - U.S. States, Territories & Possessions					152,899,770	154,984,890	691,274
Bonds - U.S. Political Subdivisions of States								
004284 B5 3	ACALANES CA UNION HIGH SCH DIS		05/03/2013	Piper Jaffray Inc.		2,645,000	2,645,000	0
213248 BB 2	COOK CNTY IL SALES TAX REV		07/12/2013	Raymond James & Associates		1,000,000	1,000,000	0
623040 HH 8	MT SAN ANTONIO CA CMNTY CLG DI 2013 SERI		07/10/2013	RBC Capital Markets		1,000,000	1,000,000	0
845040 JT 2	S W TX HGR EDU AUTH 2013 SERIES B		07/09/2013	FTN Financial		5,694,623	6,180,000	51,170
2499999.	Total - Bonds - U.S. Political Subdivisions of States					10,339,623	10,825,000	51,170
Bonds - U.S. Special Revenue and Special Assessment								
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		04/26/2013	Citi		5,051,290	4,881,948	11,798
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		08/14/2013	Wells Fargo Securities		4,910,334	4,941,411	13,932
3137A0 LY 9	FHR 3698 GL 4.500% 07/15/30		12/31/2013	ONFS Corporate		4,632,449	4,500,000	16,875
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40		10/23/2013	Barclays Capital Inc.		4,100,000	4,000,000	12,000
3137A8 UG 1	FHR 3837 DB 4.500% 04/15/41		12/31/2013	ONFS Corporate		2,959,815	2,848,460	10,682
3137AB X7 1	FANNIE MAE 3870 MG 4.000% 06/15/41		12/31/2013	ONFS Corporate		4,993,690	5,000,000	16,667
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2		05/02/2013	Wells Fargo Securities		4,079,916	4,000,000	3,643
3137B3 4W 5	FHLMC MULTIFAM STRU PASS THRU 4215 LV		08/21/2013	Citi		6,847,593	6,876,603	16,714
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25		08/15/2013	Deutsche Bank Securities		4,682,813	5,000,000	7,875

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
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		09/05/2013	Bank of America		2,955,352	3,000,000	2,873
3138L4 S2 0	FANNIE MAE AM4136 3.370% 08/01/23		09/05/2013	Bank of America		2,892,656	3,000,000	2,528
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		12/01/2013	Interest Capitalization		103,586	103,586	0
31397S SJ 4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		12/31/2013	ONFS Corporate		5,192,000	5,000,000	18,750
31398Q TQ 0	FREDDIE MAC 3747 HX 4.500% 11/15/39		11/01/2013	Wells Fargo Securities		5,284,375	5,000,000	3,125
31398Q UG 0	FREDDIE MAC 3747 PW 4.000% 10/15/39		12/18/2013	Wells Fargo Securities		3,090,000	3,000,000	7,333
31398R NW 1	FANNIE MAE 2010-59 BP 5.000% 06/25/40		12/31/2013	ONFS Corporate		9,799,661	9,115,116	37,980
74526Q A7 7	PUERTO RICO ELEC PWR AUTH REV		08/12/2013	Morgan Stanley & Co		2,408,160	2,400,000	0
74529J NX 9	PUERTO RICO SALES TAX FIN CORP		08/20/2013	Citi		1,795,860	2,000,000	6,417
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					75,779,550	74,667,124	189,192
Bonds - Industrial and Miscellaneous								
00038A AB 9	ABB TREASURY CENTER USA 144A		12/31/2013	ONFS Corporate		1,025,720	1,000,000	1,778
00101J AF 3	ADT CORP 3.500% 07/15/22		06/25/2013	FTN Financial		916,320	1,000,000	15,847
00101J AF 3	ADT CORP 3.500% 07/15/22		05/03/2013	Tax Free Exchange		3,013,820	3,000,000	0
00802# AA 4	AEROSTAR AIRPORT HLDG LLC		03/22/2013	U B S		2,000,000	2,000,000	0
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		08/21/2013	Bank of America		2,805,106	2,932,486	7,698
00846U AJ 0	AGILENT TECHNOLOGIES INC		07/02/2013	Janney Montgomery Scott		2,625,912	2,700,000	4,941
00912X A# 1	AIR LEASE CORPORATION SENIOR UNSEC NOTES		10/01/2013	Citi Global Markets Inc		7,000,000	7,000,000	0
010392 FF 0	ALABAMA POWER CO 5.200% 06/01/41		12/31/2013	ONFS Corporate		1,061,390	1,000,000	4,333
01741R AF 9	ALLEGHENY TECHNOLOGIES		07/09/2013	Bank of America		1,999,820	2,000,000	0
018490 AQ 5	ALLERGAN INC 2.800% 03/15/23		03/07/2013	Goldman Sachs & Co		1,994,280	2,000,000	0
02666Q J7 9	AMERICAN HONDA FINANCE 144A		12/31/2013	ONFS Corporate		2,032,620	2,000,000	21,322
02666Q M2 6	AMERICAN HONDA FINANCE 144A		12/31/2013	ONFS Corporate		2,954,370	3,000,000	18,000
03027W AJ 1	AMERICAN TOWER TRUST I 144A		03/06/2013	Barclays Capital Inc		8,000,000	8,000,000	0
03064Y AE 2	AMERICREDIT AUTO REC TRUST 2013-1 C		12/31/2013	ONFS Corporate		2,473,675	2,500,000	2,508
03076C AF 3	AMERIPRISE FINANCIAL INC		09/04/2013	Goldman Sachs & Co		994,690	1,000,000	333
031162 BE 9	AMGEN INC 4.950% 10/01/41		12/31/2013	ONFS Corporate		3,800,240	4,000,000	49,500
03215P ET 2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F		09/01/2013	Interest Capitalization		0	0	0
037411 AW 5	APACHE CORP 5.100% 09/01/40		12/31/2013	ONFS Corporate		2,030,660	2,000,000	34,000
037411 BD 6	APACHE CORP 2.625% 01/15/23		10/08/2013	Susquehanna Intl Group		1,199,822	1,300,000	8,152
037833 AK 6	APPLE INC 2.400% 05/03/23		04/30/2013	Goldman Sachs & Co		998,670	1,000,000	0
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		12/31/2013	ONFS Corporate		1,503,707	1,485,906	6,204
045604 A@ 4	ASSOCIATED ESTATES REALTY CORP SERIES B		01/22/2013	Bank of America		3,000,000	3,000,000	0
045604 B* 5	ASSOCIATED ESTATES REALTY CORP		10/21/2013	Bank of America		5,000,000	5,000,000	0
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14		08/02/2013	Goldman Sachs & Co		7,000,000	7,000,000	0
053332 AP 7	AUTOZONE INC 3.125% 07/15/23		04/18/2013	Suntrust		497,235	500,000	0
053611 AG 4	AVERY DENNISON CORP 3.350% 04/15/23		10/08/2013	Various		2,979,383	3,100,000	34,105
05464F AD 6	AXIS EQUIPMENT FINANCE REC LLC 2013-1A C		11/13/2013	Wells Fargo Securities		1,999,462	2,000,000	0
05531F AF 0	BB&T CORPORATION 3.950% 04/29/16		12/31/2013	ONFS Corporate		2,129,140	2,000,000	13,606
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A		09/18/2013	BB&T Capital Markets		2,895,621	2,896,228	0
06406H BY 4	BANK OF NEW YORK MELLON		12/31/2013	ONFS Corporate		1,023,140	1,000,000	9,664
06406H CQ 0	BANK OF NEW YORK MELLON		11/13/2013	Goldman Sachs & Co		2,992,890	3,000,000	0
081437 AH 8	BEMIS COMPANY INC 4.500% 10/15/21		12/31/2013	ONFS Corporate		1,021,410	1,000,000	9,500
084423 40 9	BERKLEY (WR) CORPORATION		04/25/2013	Bank of America		3,000,000	3,000,000	0
084423 AS 1	BERKLEY (WR) CORPORATION		12/31/2013	ONFS Corporate		1,011,460	1,000,000	13,618
09247X AH 4	BLACKROCK INC 4.250% 05/24/21		12/31/2013	ONFS Corporate		1,058,080	1,000,000	4,368

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
12527G AC 7	CF INDUSTRIES INC 3.450% 06/01/23		08/27/2013	Sterne Agee		1,399,785	1,500,000	13,944
12625A AB 3	CPS AUTO TRUST 2013-A B		03/13/2013	Citi		3,094,671	3,094,888	0
12625J AC 2	CPS AUTO TRUST 2013-B C		08/14/2013	Citigroup		2,964,375	3,000,000	1,160
126408 GT 4	CSX CORP 3.700% 10/30/20		12/31/2013	ONFS Corporate		1,030,050	1,000,000	6,167
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		04/17/2013	Credit Suisse First Boston		2,923,299	2,875,560	6,949
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3		05/08/2013	Credit Suisse First Boston		3,989,218	3,938,449	9,846
12669C E5 5	COUNTRYWIDE ALTERNATIVE LOAN 2002-8 A5		12/01/2013	Interest Capitalization		264,365	264,365	0
12673P AE 5	CA INC 4.500% 08/15/23		08/14/2013	Various		2,993,150	3,000,000	750
13056T AC 6	CALIFORNIA REPUBLIC AUTO REC 2013-2 B		12/17/2013	Credit Suisse First Boston		3,980,000	4,000,000	1,283
13975D AF 2	CAPITAL AUTO REC ASSET TRUST 2013-3 C		08/14/2013	Credit Suisse First Boston		6,999,046	7,000,000	0
13975D AG 0	CAPITAL AUTO REC ASSET TRUST 2013-3 D		08/14/2013	Credit Suisse First Boston		999,790	1,000,000	0
13975E AE 3	CAPITAL AUTO REC ASSET TRUST 2013-1 B		01/15/2013	Bank of America Merrill Lynch		1,999,892	2,000,000	0
13975E AF 0	CAPITAL AUTO REC ASSET TRUST 2013-1 C		01/15/2013	Bank of America Merrill Lynch		1,499,847	1,500,000	0
14040H AY 1	CAPITAL ONE FINANCIAL CORP		12/31/2013	ONFS Corporate		1,063,350	1,000,000	21,903
14179B AC 5	CFC LLC 2013-2A B 3.150% 08/15/19		10/17/2013	Deutsche Bank Securities		3,999,659	4,000,000	0
151020 AE 4	CELGENE CORP 3.950% 10/15/20		12/31/2013	ONFS Corporate		1,035,740	1,000,000	8,339
151020 AJ 3	CELGENE CORP 4.000% 08/15/23		08/01/2013	Citi		1,989,040	2,000,000	0
17029P AA 3	CHOCTAW GENERATION SERIES 1 PASS THRU CE		03/02/2013	Taxable Exchange		1,862,232	1,862,232	0
17029R AA 9	CHOCTAW GENERATION PIK		03/02/2013	Taxable Exchange		468,242	468,242	0
17252M AK 6	CINTAS CORPORATION NO 2		12/31/2013	ONFS Corporate		1,557,255	1,500,000	5,375
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		11/01/2013	Citi		2,424,466	2,474,932	8,422
178779 BV 5	CITYSCAPE HOME EQUITY LOAN TR 1997-B A6		09/01/2013	Interest Capitalization		34,461	34,461	0
18469P A* 1	CLEARBRIDGE ENERGY MLP OPP FND		02/07/2013	Morgan Stanley & Co.		4,000,000	4,000,000	0
219023 AF 5	CORN PRODUCTS INTERNATIONAL		12/31/2013	ONFS Corporate		1,042,690	1,000,000	7,708
219350 AV 7	CORNING INC 5.750% 08/15/40		12/31/2013	ONFS Corporate		3,252,210	3,000,000	65,167
219350 AW 5	CORNING INC 4.750% 03/15/42		12/31/2013	ONFS Corporate		963,100	1,000,000	13,986
224044 CA 3	COX COMMUNICATIONS INC 144A		04/26/2013	Various		5,982,750	6,000,000	0
23157# AF 6	CURTISS-WRIGHT CORPORATION		02/26/2013	Bank of America		3,000,000	3,000,000	0
23389@ AA 9	DAIRYLAND POWER COOPERATIVE		03/12/2013	Bank of America Merrill Lynch		2,925,000	2,925,000	0
25179M AL 7	DEVON ENERGY CORPORATION		12/31/2013	ONFS Corporate		3,126,300	3,000,000	77,467
25466A AD 3	DISCOVER BANK 4.200% 08/08/23		08/05/2013	Bank of America		996,120	1,000,000	0
25468P CR 5	WALT DISNEY COMPANY 4.125% 12/01/41		12/31/2013	ONFS Corporate		2,177,976	2,400,000	8,250
256747 A@ 5	DOLLAR TREE INC SERIES B		09/16/2013	Wells Fargo Securities		3,000,000	3,000,000	0
257375 AB 1	DOMINION GAS HLDGS LLC 144A		10/17/2013	RBC Capital Markets		1,997,640	2,000,000	0
26441C 30 3	DUKE ENERGY CORP 5.125% 01/15/73		01/09/2013	Morgan Stanley & Co.		500,000	500,000	0
268648 AN 2	EMC CORP 3.375% 06/01/23		08/19/2013	Citi		3,844,080	4,000,000	28,500
26884T AD 4	ERAC USA FINANCE COMPANY 144A		12/31/2013	ONFS Corporate		1,042,150	1,000,000	16,875
29348Q AB 8	ENOGEX LLC 144A 6.250% 03/15/20		12/31/2013	ONFS Corporate		1,082,120	1,000,000	18,403
29379V AP 8	ENTERPRISE PRODUCTS OPERATING		12/31/2013	ONFS Corporate		1,112,380	1,000,000	17,333
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2		03/26/2013	Bank of America		2,750,398	2,734,150	5,127
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A		12/31/2013	ONFS Corporate		1,874,581	1,889,954	945
301657 AA 0	EXETER AUTOMOBILE REC TRUST 2013-1A A		05/01/2013	Citi		1,569,967	1,570,032	0
30251B AC 2	FMR LLC 144A 6.500% 12/14/40		12/31/2013	ONFS Corporate		5,740,900	5,000,000	15,347
30262B AL 9	FREMF MORTGAGE TRUST 2011-K11 B		12/31/2013	ONFS Corporate		1,104,697	1,100,000	4,052
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43		04/10/2013	Wells Fargo Securities		3,998,934	3,998,969	0
30291J AJ 2	FREMF MORTGAGE TRUST 2013-K29 B		07/17/2013	Wells Fargo Securities		2,624,016	3,000,000	6,902
313747 AU 1	FEDERAL REALTY INVS TRST		12/04/2013	Wells Fargo Securities		2,970,540	3,000,000	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
32058B AE 9	FIRST INVESTORS AUTO OWNER TR 2013-3A C		11/06/2013	Credit Suisse First Boston		1,999,537	2,000,000	0
33582V AB 4	FIRST NIAGRA FINANCIAL GROUP		12/31/2013	ONFS Corporate		1,149,500	1,000,000	19,125
33843C AA 3	FLAGSHIP CREDIT AUTO TRUST 2013-1 A		04/10/2013	Wells Fargo Securities		2,135,111	2,135,369	0
33843D AC 7	FLAGSHIP CREDIT AUTO TRUST 2013-2 B		10/17/2013	Wells Fargo Securities		1,999,845	2,000,000	0
343412 AB 8	FLUOR CORP 3.375% 09/15/21		12/31/2013	ONFS Corporate		1,949,420	2,000,000	19,875
34528Q CG 7	FORD CREDIT FLOORPLAN MSTR TR 2013-1 C		01/15/2013	Barclays Capital Inc.		3,999,295	4,000,000	0
345397 WK 5	FORD MOTOR CREDIT 4.375% 08/06/23		08/01/2013	Morgan Stanley & Co.		990,660	1,000,000	0
354613 AG 6	FRANKLIN RESOURCES INC.		12/31/2013	ONFS Corporate		1,081,280	1,000,000	5,267
36162W AF 4	GE EQUIPMENT TRANSPORTATION 2013-1 C		03/12/2013	Bank of America		4,999,789	5,000,000	0
36198E AD 7	GS MORTGAGE SECURITIES TRUST 2013-GC13 A		07/17/2013	Goldman Sachs & Co.		2,524,917	2,500,000	8,065
36198F AD 4	GS MORTGAGE SECURITIES TRUST 2013-GC14 A		08/14/2013	Goldman Sachs & Co.		5,049,797	5,000,000	13,733
406216 BD 2	HALLIBURTON CO 3.500% 08/01/23		08/05/2013	Bank of America		1,988,340	2,000,000	583
406216 BD 2	HALLIBURTON CO 3.500% 08/01/23		12/31/2013	ONFS Corporate		969,370	1,000,000	14,194
428236 BM 4	HEWLETT-PACKARD CO 4.300% 06/01/21		12/31/2013	ONFS Corporate		2,027,100	2,000,000	7,167
437076 AV 4	HOME DEPOT INC 5.950% 04/01/41		12/31/2013	ONFS Corporate		1,161,080	1,000,000	14,875
437076 AZ 5	HOME DEPOT INC 2.700% 04/01/23		04/02/2013	Bank of America		998,440	1,000,000	0
44266R AC 1	HOWARD HUGHES MEDICAL IN		07/16/2013	Goldman Sachs & Co.		997,930	1,000,000	0
443510 AF 9	HUBBELL INC 3.625% 11/15/22		12/31/2013	ONFS Corporate		801,719	825,000	3,821
452308 AQ 2	ILLINOIS TOOLWORKS 4.875% 09/15/41		12/31/2013	ONFS Corporate		1,970,000	2,000,000	28,708
45326T AA 6	INCITEC PIVOT FIN LLC 6.000% 12/10/19		12/31/2013	ONFS Corporate		1,094,440	1,000,000	3,500
458140 AK 6	INTEL CORP 4.800% 10/01/41		12/31/2013	ONFS Corporate		1,950,460	2,000,000	24,000
459200 HP 9	IBM CORP 3.375% 08/01/23		07/30/2013	Goldman Sachs & Co.		4,997,450	5,000,000	469
459902 AS 1	INTERNATIONAL GAME TECHNOLOGY		12/31/2013	ONFS Corporate		1,064,850	1,000,000	2,444
46132F AB 6	INVESCO FINANCE PLC 4.000% 01/30/24		11/06/2013	Various		4,477,480	4,500,000	0
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A		12/31/2013	ONFS Corporate		2,725,367	2,562,760	5,353
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2		03/26/2013	J P Morgan & Co.		2,427,771	2,373,536	0
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2		07/03/2013	J P Morgan & Co.		1,812,461	1,844,744	1,435
46640L AD 4	JPMBB COMM MORTG SEC TRUST 2013-C14 A4		08/02/2013	J P Morgan & Co.		5,149,980	5,000,000	10,332
46640N AD 0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4		12/31/2013	ONFS Corporate		1,016,860	1,000,000	3,413
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A		11/15/2013	J P Morgan & Co.		2,489,388	2,452,599	7,085
485134 BM 1	KANSAS CITY POWER & LIGHT CO.		12/31/2013	ONFS Corporate		2,001,300	2,000,000	26,500
486606 J* 8	KAYNE ANDERSON MLP INV CO.		06/13/2013	Morgan Stanley & Co.		5,000,000	5,000,000	0
49326E ED 1	KEYCORP 5.100% 03/24/21		12/31/2013	ONFS Corporate		4,371,640	4,000,000	54,967
49327M 2A 1	KEY BANK NA 1.650% 02/01/18		12/31/2013	ONFS Corporate		983,420	1,000,000	6,875
494550 BS 4	KINDER MORGAN ENERGY PARTNERS		07/29/2013	Bank of America		1,994,120	2,000,000	0
494550 BS 4	KINDER MORGAN ENERGY PARTNERS		12/31/2013	ONFS Corporate		1,934,940	2,000,000	33,661
500255 AT 1	KOHLS CORPORATION 4.750% 12/15/23		09/05/2013	Morgan Stanley & Co.		1,645,875	1,650,000	0
501044 CQ 2	KROGER CO 3.400% 04/15/22		12/31/2013	ONFS Corporate		969,980	1,000,000	7,178
50187V AF 8	LEAF II RECEIVABLES FNDG LLC 2013-1 C		09/19/2013	Credit Suisse First Boston		1,499,692	1,500,000	0
502413 AZ 0	L-3 COMMUNICATIONS CORP.		12/31/2013	ONFS Corporate		1,037,740	1,000,000	21,903
53079E AV 6	LIBERTY MUTUAL GROUP 144A		12/31/2013	ONFS Corporate		3,146,370	3,000,000	12,500
539830 AU 3	LOCKHEED MARTIN CORP 5.500% 11/15/39		12/31/2013	ONFS Corporate		2,124,560	2,000,000	14,056
55448Q AS 5	MACK-CALI REALTY LP 3.150% 05/15/23		04/29/2013	Bank of America		2,249,216	2,300,000	0
57164N AA 9	MARRIOTT VACATION CLUB OWNR TR 2007-2A A		12/31/2013	ONFS Corporate		315,509	304,846	1,475
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A		10/18/2013	Interest Capitalization		6,277	6,277	0
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A		07/01/2013	Tax Free Exchange		1,200,000	2,539,025	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
579780 AJ 6	MCCORMICK & CO 3.500% 09/01/23		08/14/2013	Bank of America		1,982,760	2,000,000	0
58155Q AG 8	MCKESSON CORP 2.850% 03/15/23		03/05/2013	J P Morgan & Co.		1,498,170	1,500,000	0
59748T AB 5	MIDLAND COGEN VENTURE LP 144A		10/01/2013	RBC Capital Markets		3,000,000	3,000,000	0
61762T AE 6	MORGAN STANLEY BAML TRUST 2013-C11 A4		08/01/2013	Bank of America		4,633,376	4,500,000	7,642
628464 B* 9	MYERS INDUSTRIES INC SERIES B		12/19/2013	US Bancorp		7,000,000	7,000,000	0
637432 MQ 5	NATIONAL RURAL UTILITIES COOP		12/31/2013	ONFS Corporate		971,470	1,000,000	11,522
637432 MV 4	NATIONAL RURAL UTILITIES COOP		10/29/2013	RBS Securities Corp.		1,998,460	2,000,000	0
651639 AN 6	NEWMONT MINING CORP 3.500% 03/15/22		12/31/2013	ONFS Corporate		3,404,720	4,000,000	41,222
652482 CB 4	NEWS AMERICA INC 4.500% 02/15/21		12/31/2013	ONFS Corporate		1,071,870	1,000,000	17,000
652482 CE 8	NEWS AMERICA INC 6.150% 02/15/41		12/31/2013	ONFS Corporate		3,900,820	3,500,000	81,317
65339K AA 8	NEXTERA ENERGY CAPITAL		12/31/2013	ONFS Corporate		1,031,390	1,000,000	3,750
655664 AP 5	NORDSTROM INC 4.000% 10/15/21		12/31/2013	ONFS Corporate		1,037,160	1,000,000	8,444
665859 AL 8	NORTHERN TRUST CORP 3.450% 11/04/20		12/31/2013	ONFS Corporate		1,028,490	1,000,000	5,463
665859 AP 9	NORTHERN TRUST CORP 3.950% 10/30/25		10/28/2013	Goldman Sachs & Co.		923,946	925,000	0
666807 BG 6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		06/26/2013	Bank of America		1,890,680	2,000,000	5,597
670346 AL 9	NUCOR CORP 4.125% 09/15/22		12/31/2013	ONFS Corporate		1,004,260	1,000,000	12,146
675748 CF 2	OCWEN RESIDENTIAL MBS CO. 1999-R2 B2		09/01/2013	Interest Capitalization		839	839	0
677052 AA 0	OGLETHORPE POWER CORP 5.375% 11/01/40		12/31/2013	ONFS Corporate		3,077,520	3,000,000	26,875
68389X AS 4	ORACLE CORP 3.625% 07/15/23		07/09/2013	Bank of America		2,972,940	3,000,000	0
69349L AG 3	PNC BANK NA 2.700% 11/01/22		01/09/2013	Barclays Capital Inc.		988,320	1,000,000	6,150
69351U AN 3	PPL ELECTRIC UTILITIES		12/31/2013	ONFS Corporate		1,592,325	1,500,000	35,967
694308 GS 0	PACIFIC GAS & ELEC 5.400% 01/15/40		12/31/2013	ONFS Corporate		2,126,340	2,000,000	49,800
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A		12/31/2013	ONFS Corporate		4,457,760	4,000,000	66,500
718172 AH 2	PHILIP MORRIS INTL INC		12/31/2013	ONFS Corporate		2,162,660	2,000,000	23,750
718172 AP 4	PHILIP MORRIS INTL INC		12/31/2013	ONFS Corporate		1,401,120	1,500,000	18,938
72650R AW 2	PLAINS ALL AMERICAN PIPELINE		12/31/2013	ONFS Corporate		1,141,500	1,000,000	26,514
74112W AE 9	PRESTIGE AUTO REC TRUST 2013-1A A3		04/04/2013	Wells Fargo Securities		2,499,409	2,500,000	0
74112W AJ 8	PRESTIGE AUTO REC TRUST 2013-1A C		04/04/2013	Wells Fargo Securities		1,999,760	2,000,000	0
74170* AC 3	PRIME PROPERTY FUND LLC		08/22/2013	J P Morgan & Co.		2,000,000	2,000,000	0
74340X AW 1	PROLOGIS LP 4.250% 08/15/23		08/08/2013	Citi		997,420	1,000,000	0
745332 CE 4	PUGET SOUND ENERGY INC		12/31/2013	ONFS Corporate		2,856,510	3,000,000	16,997
74836H AD 9	QUESTAR PIPELINE COMPANY		12/31/2013	ONFS Corporate		1,850,800	2,000,000	8,125
755111 BU 4	RAYTHEON CO 4.875% 10/15/40		12/31/2013	ONFS Corporate		994,020	1,000,000	10,292
755111 BW 0	RAYTHEON CO 4.700% 12/15/41		12/31/2013	ONFS Corporate		1,455,705	1,500,000	3,133
75884R AS 2	REGENCY CENTERS LP 4.800% 04/15/21		12/31/2013	ONFS Corporate		1,046,470	1,000,000	10,133
760759 AM 2	REPUBLIC SERVICES INC 4.750% 05/15/23		12/31/2013	ONFS Corporate		2,075,600	2,000,000	12,139
760759 AN 0	REPUBLIC SERVICES INC 5.700% 05/15/41		12/31/2013	ONFS Corporate		3,210,660	3,000,000	21,850
78392N AA 9	SNAAC AUTO REC TRUST 2013-1A A		04/02/2013	Wells Fargo Securities		1,118,556	1,118,597	0
78403D AF 7	SBA TOWER TRUST 144A 3.722% 04/15/23		04/04/2013	Deutsche Bank Securities		1,500,000	1,500,000	0
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B		12/31/2013	ONFS Corporate		1,074,190	1,000,000	2,018
790849 AJ 2	ST JUDE MEDICAL INC 3.250% 04/15/23		03/21/2013	Bank of America		2,985,720	3,000,000	0
80283F AD 8	SANTANDER DRIVE AUTO REC TRUST 2013-1 B		01/09/2013	Citigroup		999,834	1,000,000	0
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2		04/08/2013	RBS Securities Corp.		6,890,475	6,772,746	9,595
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2		05/16/2013	RBS Securities Corp.		1,963,596	1,950,774	3,576
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A		11/15/2013	Barclays Capital Inc.		2,500,000	2,500,000	0
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		06/27/2013	Credit Suisse First Boston		2,324,935	2,377,017	6,685
82651Y AA 3	SIERRA RECEIVABLES FUNDING CO 2013-1A A		03/13/2013	Deutsche Bank Securities		2,886,476	2,887,085	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
826552 AA 9	SIGMA-ALDRICH 3.375% 11/01/20		12/31/2013	ONFS Corporate		1,004,170	1,000,000	5,625
828807 CL 9	SIMON PROPERTY GROUP INC		12/31/2013	ONFS Corporate		3,870,040	4,000,000	55,944
837004 CF 5	SOUTH CAROLINA ELEC & GAS		12/31/2013	ONFS Corporate		5,572,800	6,000,000	108,750
845743 BN 2	SOUTHWESTERN PUBLIC SERVICE		12/31/2013	ONFS Corporate		3,849,920	4,000,000	68,000
85172G AB 3	SPRINGLEAF MORTGAGE LOAN TRUST 2013-2A M		07/03/2013	Bank of America		1,444,841	1,500,000	5,573
86765B AJ 8	SUNOCO LOGISTICS PARTNER OPERATIONS LP		12/31/2013	ONFS Corporate		1,013,740	1,000,000	17,567
872540 AP 4	TJX COMPANIES INC 2.500% 05/15/23		04/30/2013	US Bancorp		2,012,500	2,000,000	139
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A		10/31/2013	Nomura Securities		2,478,101	2,479,167	0
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A		09/13/2013	Bank of America		1,940,007	1,950,000	0
88713U AC 0	TIMBERSTAR TRUST 2006-1A B		12/31/2013	ONFS Corporate		1,301,832	1,200,000	5,747
89233P 5F 9	TOYOTA MOTOR CREDIT CORP		12/31/2013	ONFS Corporate		1,268,975	1,250,000	12,514
89233P 7F 7	TOYOTA MOTOR CREDIT CORP		01/07/2013	RBC Capital Markets		2,484,325	2,500,000	0
91159H HA 1	US BANCORP 4.125% 05/24/21		12/31/2013	ONFS Corporate		2,125,500	2,000,000	8,479
91324P BU 5	UNITEDHEALTH GROUP INC		12/31/2013	ONFS Corporate		944,620	1,000,000	5,910
92553P AM 4	VIACOM INC 3.125% 06/15/22		06/07/2012	J P Morgan & Co.		985,530	1,000,000	0
92553P AT 9	VIACOM INC 4.250% 09/01/23		08/12/2013	Citi		915,454	925,000	0
92887C AL 2	VOLVO FINANCIAL EQUIPMENT LLC 2012-1A C		12/31/2013	ONFS Corporate		708,785	700,000	740
92938C AD 9	WFRBS COMM MORTG TRUST 2013-C15 A4		08/06/2013	RBS Securities Corp.		4,119,692	4,000,000	8,767
94106L AW 9	WASTE MANAGEMENT INC 4.750% 06/30/20		12/31/2013	ONFS Corporate		1,087,410	1,000,000	0
949456 AA 5	WELK RESORTS LLC 2013-A A		11/21/2013	BB&T Capital Markets		3,869,771	3,870,299	0
94988Q AG 6	WELLS FARGO COMM MTG TRUST 2013-LC12 A4		07/17/2013	Wells Fargo Securities		2,574,810	2,500,000	8,495
95709T AH 3	WESTAR ENERGY INC 4.125% 03/01/42		12/31/2013	ONFS Corporate		2,734,260	3,000,000	41,250
13643E AG 0	CANADIAN OIL SANDS LTD 144A	A	12/31/2013	ONFS Corporate		2,014,160	2,000,000	22,500
611688 AA 0	MONSANTO FINANCE CANADA	A	12/31/2013	ONFS Corporate		4,359,440	4,000,000	91,667
878742 AV 7	TECK RESOURCES LTD 4.750% 01/15/22	A	12/31/2013	ONFS Corporate		1,009,580	1,000,000	21,903
878742 AW 5	TECK RESOURCES LTD 6.250% 07/15/41	A	12/31/2013	ONFS Corporate		2,986,290	3,000,000	86,458
89153U AF 8	TOTAL CAPITAL CANADA LTD	A	01/10/2013	Barclays Capital Inc.		998,190	1,000,000	0
89352H AK 5	TRANS-CANADA PIPELINES	A	10/02/2013	Deutsche Bank Securities		1,490,565	1,500,000	0
C4931* AU 7	KEYERA PARTNERSHIP SERIES P	A	11/20/2013	RBC Capital Markets		3,000,000	3,000,000	0
034863 AD 2	ANGLO AMERICAN CAPITAL	F	12/31/2013	ONFS Corporate		1,002,670	1,000,000	11,619
03938L AF 1	ARCELORMITTAL 6.125% 06/01/18	F	12/31/2013	ONFS Corporate		2,195,000	2,000,000	10,208
05523R AB 3	BAE SYSTEMS PLC 144A 4.750% 10/11/21	F	12/31/2013	ONFS Corporate		2,084,880	2,000,000	21,111
055262 A# 6	BASF SE 3.890% 12/11/25	F	12/11/2013	Deutsche Bank Securities		5,000,000	5,000,000	0
05541V AF 3	BG ENERGY CAPITAL PLC 144A	F	12/31/2013	ONFS Corporate		1,025,440	1,000,000	11,247
055451 AQ 1	BHP FINANCE USA 2.875% 02/24/22	F	12/31/2013	ONFS Corporate		1,912,640	2,000,000	20,285
055451 AR 9	BHP FINANCE USA BHP BILLITON FIN USA LTD	F	12/31/2013	ONFS Corporate		3,110,065	3,500,000	50,932
05565Q CD 8	BP CAPITAL MARKETS PLC	F	09/12/2013	Citi		1,778,160	2,000,000	19,403
05607M AA 5	BAA FUNDING LTD 144A 4.875% 07/15/21	F	12/31/2013	ONFS Corporate		2,086,200	2,000,000	44,958
12656* AG 7	CSLB HOLDINGS INC 3.200% 03/26/23	R	03/27/2013	Citigroup		2,000,000	2,000,000	0
15639K AA 0	CENTRICA PLC 144A 4.000% 10/16/23	F	10/30/2013	Various		4,005,760	4,000,000	4,000
26824K AA 2	EADS FINANCE B.V. 144A	F	04/09/2013	J P Morgan & Co.		2,992,440	3,000,000	0
268317 AD 6	ELECTRICITE DE FRANCE 144A	F	12/31/2013	ONFS Corporate		3,246,060	3,000,000	59,033
302154 AX 7	EXPORT-IMPORT BANK OF KOREA	F	12/31/2013	ONFS Corporate		2,051,300	2,000,000	33,778
35177P AW 7	FRANCE TELECOM 4.125% 09/14/21	F	12/31/2013	ONFS Corporate		3,543,435	3,500,000	42,911
45074G AB 6	IBERDROLA FIN IRELAND 144A	F	12/31/2013	ONFS Corporate		1,075,910	1,000,000	15,278
49245P AA 4	KERRY GROUP FIN SERVICES 144A	F	08/07/2013	Citi		2,776,800	3,000,000	32,800
50066A AA 1	KOREA GAS CORP 144A 4.250% 11/02/20	F	12/31/2013	ONFS Corporate		1,038,660	1,000,000	6,965

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
59934# AA 1	MILESTONE AVIATION HOLDCO NO 8 SERIES A-	F	12/19/2013	Bank of America Merrill Lynch		3,000,000	3,000,000	0
59934# AD 5	MILESTONE AVIATION HOLDCO NO 8 SERIES A-	F	12/19/2013	Bank of America Merrill Lynch		7,000,000	7,000,000	0
68620Y AA 0	ORIGIN ENERGY FINANCE 144A	F	12/31/2013	ONFS Corporate		1,047,940	1,000,000	11,657
71654Q BG 6	PETROLEOS MEXICANOS 3.500% 01/30/23	F	08/29/2013	Tax Free Exchange		1,994,751	2,000,000	0
75625Q AB 5	RECKITT BENCKISER TRSY SRV PLC 144A	F	09/16/2013	Citi		1,481,175	1,500,000	0
780097 AY 7	ROYAL BANK OF SCOTLAND GRP PLC	F	06/10/2013	Deutsche Bank Securities		2,000,140	2,000,000	1,017
78413H AA 7	SES SA 144A 3.600% 04/04/23	F	03/26/2013	Bank of America		995,180	1,000,000	0
78447N AF 3	SMART TRUST 2013-1US A4A	F	12/31/2013	ONFS Corporate		1,978,576	2,000,000	992
80687P AA 4	SCHNIEIDER ELECTRIC SA 144A	F	01/07/2013	RBC Capital Markets		5,045,028	5,041,000	42,295
822582 AX 0	SHELL INTERNATIONAL FINANCE	F	08/07/2013	Barclays Capital Inc.		1,995,800	2,000,000	0
85771P AN 2	STATOIL ASA 3.700% 03/01/24	R	11/05/2013	Deutsche Bank Securities		999,270	1,000,000	0
865622 AZ 7	SUMITOMO MITSUI BANKING	F	01/11/2013	Various		3,992,990	4,000,000	0
87164K AA 2	SYNGENTA AG 3.125% 03/28/22	F	12/31/2013	ONFS Corporate		1,918,500	2,000,000	16,146
87164K AB 0	SYNGENTA AG 4.375% 03/28/42	F	12/31/2013	ONFS Corporate		1,856,100	2,000,000	22,604
89153V AG 4	TOTAL CAPITAL INTL SA 3.700% 01/15/24	F	08/05/2013	Credit Suisse		997,450	1,000,000	0
90261X GD 8	UBS AG STAMFORD CT 4.875% 08/04/20	F	12/31/2013	ONFS Corporate		2,225,620	2,000,000	39,813
92979@ AC 6	WACKER CHEMICAL CORP SERIES C	F	04/23/2013	HSBC Securities		4,000,000	4,000,000	0
G2615@ AB 0	DCC TREASURY IRELAND 2013 LMTD SERIES B	F	04/25/2013	Barclays Capital Inc.		6,000,000	6,000,000	0
G7332# AB 9	RRPF ENGINE LEASING LIMITED AND RRPF ENG	F	10/30/2013	Citi Global Markets Inc.		2,000,000	2,000,000	0
G9224* AF 1	UNITED DRUG FINANCE LIMITED SERIES A	F	09/25/2013	HSBC Securities		3,000,000	3,000,000	0
G9338# AB 9	VESUVIUS HOLDINGS LTD SERIES B	R	12/03/2013	Barclays Capital Inc.		5,000,000	5,000,000	0
N1492@ AE 6	BOSKALIS FINANCE BV SNR NOTES	F	07/22/2013	RBS Securities Corp.		3,000,000	3,000,000	0
Q1842# AC 2	BROOKFIELD WA RAIL PTY LTD SERIES C	R	03/27/2013	J P Morgan & Co.		7,000,000	7,000,000	0
Q2107# AH 9	CONTACT ENERGY LTD SR NOTES SERIES B	F	09/19/2013	Commonwealth Australia Sec		3,500,000	3,500,000	0
X5152* AD 1	MJ MAILLIS SA PACKAGING SYSTEM SENIOR C	F	10/10/2013	Interest Capitalization		123,218	123,218	0
X5152* AJ 8	MJ MAILLIS SA PACKAGING SYSTEM CONVERTIB	F	10/10/2013	Interest Capitalization		123,050	123,050	0
3899999.	Total - Bonds - Industrial and Miscellaneous					576,663,949	575,733,802	2,650,456
8399997.	Total - Bonds - Part 3					879,210,403	877,335,393	3,721,930
8399998.	Total - Bonds - Summary Item from Part 5					37,881,861	37,746,956	14,032
8399999.	Total - Bonds					917,092,264	915,082,349	3,735,962
Preferred Stocks - Industrial and Miscellaneous								
064058 20 9	BANK OF NEW YORK MELLON PFD 5.20%		01/14/2013	Gleacher & Co.	10,000.000	252,200	0.00	0
101121 40 8	BOSTON PROPERTIES INC PFD 5.25%		03/18/2013	Wells Fargo Securities	40,000.000	1,000,000	0.00	0
461070 85 6	INTERSTATE POWER AND LIGHT PFD 5.1%		03/14/2013	Wells Fargo Securities	60,000.000	1,500,000	0.00	0
74460W 87 5	PUBLIC STORAGE PFD 5.20%		01/07/2013	Morgan Stanley & Co.	40,000.000	1,000,000	0.00	0
78407R 20 4	SCE TRUST II PFD 5.1%		01/23/2013	Wells Fargo Securities	80,000.000	2,000,000	0.00	0
929042 84 4	VORNADO REALTY TRUST PFD 5.4%		01/17/2013	Morgan Stanley & Co.	100,000.000	2,500,000	0.00	0
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					8,252,200	XXX	0
8999997.	Total - Preferred Stocks - Part 3					8,252,200	XXX	0
8999999.	Total - Preferred Stocks					8,252,200	XXX	0
Common Stocks - Industrial and Miscellaneous								
02376R 10 2	AMERICAN AIRLINES GROUP INC		12/09/2013	Tax Free Exchange	4,224.000	0	XXX	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous					0	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
000000 00 0	KENWOOD RE		12/31/2013	ONLI Corporate	250,000.000	5,000,000	XXX	0
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					5,000,000	XXX	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
9799997.	Total - Common Stocks - Part 3					5,000,000	XXX	0
9799999.	Total - Common Stocks					5,000,000	XXX	0
9899999.	Total - Preferred and Common Stocks					13,252,200	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					930,344,464	XXX	3,735,962

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 GUARANTOR-U.S		08/01/2013.	Various		360,949	360,949	360,949	360,949	0	0	0	0	0	360,949	0	0	0	28,086	02/01/2014.
36216X PL 9	GNMA I SF POOL# 177827		12/01/2013.	Paydown		880	880	874	874	0	6	0	6	0	880	0	0	0	39	07/21/2015.
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		12/15/2013.	Redemption 100.0000		379,875	379,875	379,875	379,875	0	0	0	0	0	379,875	0	0	0	9,803	06/15/2030.
38373M 2F 6	GNMA 2008-80 IO 1.246% 04/16/50		12/01/2013.	Paydown		0	0	226,592	221,262	0	(221,262)	0	(221,262)	0	0	0	0	0	44,548	07/28/2033.
38373M 3S 7	GNMA 2008-86 IO 0.570% 10/16/48		12/01/2013.	Paydown		0	0	621,900	733,245	0	(620,706)	112,540	(733,246)	0	0	0	0	0	346,226	01/13/2032.
38373M 7D 6	GNMA 2009-37 IO 1.010% 05/16/49		12/01/2013.	Paydown		0	0	303,711	419,944	0	(303,919)	116,025	(419,944)	0	0	0	0	0	139,581	10/20/2032.
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		12/01/2013.	Paydown		5,242,777	5,242,777	5,126,612	5,192,104	0	50,674	0	50,674	0	5,242,777	0	0	0	141,421	02/12/2017.
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		12/01/2013.	Paydown		1,335,863	1,335,863	1,387,211	1,350,271	0	(14,408)	0	(14,408)	0	1,335,863	0	0	0	39,924	12/04/2017.
38373Y D5 0	GNMA 2003-4 MD 5.500% 01/20/32		08/01/2013.	Paydown		407,696	407,696	407,950	406,568	0	1,127	0	1,127	0	407,696	0	0	0	7,719	01/20/2032.
38374J F3 5	GNMA 2004-97 C 4.522% 02/16/28		02/01/2013.	Paydown		2,500,000	2,500,000	2,582,031	2,568,696	0	(68,696)	0	(68,696)	0	2,500,000	0	0	0	18,842	02/16/2028.
38374N JX 6	GNMA 2006-42 B 5.161% 08/16/46		12/01/2013.	Paydown		675,158	675,158	738,823	736,088	0	(60,930)	0	(60,930)	0	675,158	0	0	0	14,872	10/02/2034.
38375C BD 1	GNMA 2012-57 DA 5.507% 04/20/42		12/01/2013.	Paydown		3,392,574	3,392,574	3,712,749	3,685,815	0	(293,241)	0	(293,241)	0	3,392,574	0	0	0	91,889	05/18/2016.
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		12/01/2013.	Paydown		3,176,921	3,176,921	3,180,893	3,180,035	0	(3,114)	0	(3,114)	0	3,176,921	0	0	0	36,551	12/24/2025.
38376G RQ 5	GNMA 2010-74 B 3.810% 08/16/39		12/01/2013.	Paydown		1,339,880	1,339,880	1,359,978	1,358,423	0	(18,543)	0	(18,543)	0	1,339,880	0	0	0	45,353	12/06/2028.
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B		11/10/2013.	Redemption 100.0000		153,243	153,243	153,243	153,243	0	0	0	0	0	153,243	0	0	0	6,144	08/10/2018.
0599999.	Total - Bonds - U.S. Government					18,965,816	18,965,816	20,543,391	20,747,392	0	(1,553,012)	228,565	(1,781,577)	0	18,965,816	0	0	0	970,998	XXX
Bonds - All Other Government																				
683078 FY 0	ONTARIO ELECTRICITY FIN	A.	03/31/2013.	Various		2,925,000	2,925,000	2,915,377	2,924,780	0	220	0	220	0	2,925,000	0	0	0	108,956	03/31/2013.
1099999.	Total - Bonds - All Other Government					2,925,000	2,925,000	2,915,377	2,924,780	0	220	0	220	0	2,925,000	0	0	0	108,956	XXX
Bonds - U.S. States, Territories and Possessions																				
199491 R4 5	CITY OF COLUMBUS OHIO BUILD AMERICA BOND		06/17/2013.	Call 100.0000		2,140,000	2,140,000	2,140,000	2,140,000	0	0	0	0	0	2,140,000	0	0	0	47,886	06/01/2021.
20774W H2 0	CONNECTICUT ST HSG FIN AUTH 2011 SERIES.		12/01/2013.	Redemption 100.0000		910,000	910,000	921,375	920,030	0	(612)	0	(612)	0	919,417	0	(9,417)	(9,417)	34,376	11/15/2041.
20775B YZ 3	CONNECTICUT ST HSG FIN PROGRAM 2012 SERI		07/18/2013.	Redemption 100.0000		890,000	890,000	890,000	890,000	0	0	0	0	0	890,000	0	0	0	24,931	05/15/2042.
49130T PQ 3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES		09/10/2013.	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,534	07/01/2021.
56052E 3M 8	MAINE ST HSG AUTH MTG PUR 2012 SERIES A-		05/15/2013.	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	2,900	11/15/2024.
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY SERIES 157		09/01/2013.	Redemption 100.0000		255,000	255,000	255,000	255,000	0	0	0	0	0	255,000	0	0	0	8,319	12/01/2027.
594659 AP 9	MICHIGAN ST HSG DEV AUTH SERIES A		12/01/2013.	Redemption 100.0000		530,000	530,000	530,000	530,000	0	0	0	0	0	530,000	0	0	0	14,375	12/01/2026.
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		12/01/2013.	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	5,046	07/01/2031.
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B		12/03/2013.	Redemption 100.0000		275,000	275,000	274,995	275,000	0	0	0	0	0	275,000	0	0	0	9,134	12/01/2026.
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3		09/01/2013.	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	3,474	09/01/2032.
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3		09/01/2013.	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	4,236	01/01/2029.
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND		12/01/2013.	Redemption 100.0000		365,000	365,000	365,000	365,000	0	0	0	0	0	365,000	0	0	0	19,711	06/01/2020.
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1		12/01/2013.	Redemption 100.0000		205,000	205,000	205,000	204,995	0	5	0	5	0	205,000	0	0	0	9,782	03/01/2017.
677555 VS 0	STATE OF OHIO OHIO ENTERPRISE BD 2002-5		12/01/2013.	Redemption 102.4719		2,505,438	2,445,000	2,445,000	2,445,000	0	0	0	0	0	2,445,000	0	60,438	60,438	148,656	06/01/2014.
83756C AZ 8	SOUTH DAKOTA HSG DEV AUTH MTGE 2012 SERI		12/05/2013.	Redemption 100.0000		820,000	820,000	820,000	820,000	0	0	0	0	0	820,000	0	0	0	32,862	05/01/2033.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		12/02/2013.	Redemption 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	18,505	01/01/2030.
92812Q NU 7	VIRGINIA ST HSG AUTH DEV AUTH 2006 SERIE.		11/05/2013.	Call 100.0000		1,085,000	1,085,000	1,083,644	1,083,750	0	32	0	32	0	1,083,782	0	1,218	1,218	71,477	01/01/2033.
92812Q NU 7	VIRGINIA ST HSG AUTH DEV AUTH 2006 SERIE.		09/01/2013.	Redemption 100.0000		845,000	845,000	843,944	844,026	0	14	0	14	0	844,041	0	959	959	40,599	01/01/2033.
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES		11/01/2013.	Redemption 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	18,319	10/01/2031.
98321C BZ 1	WYOMING CMNTY DEV AUTH 2011 SERIES A		06/28/2013.	Call 100.0000		570,000	570,000	570,000	570,000	0	0	0	0	0	570,000	0	0	0	15,158	06/01/2028.
98321C BZ 1	WYOMING CMNTY DEV AUTH 2011 SERIES A		06/01/2013.	Redemption 100.0000		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	7,516	06/01/2028.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					13,095,438	13,035,000	13,043,958	13,042,801	0	(561)	0	(561)	0	13,042,240	0	53,198	53,198	539,796	XXX
Bonds - U.S. Political Subdivisions of States																				
223264 AV 4	COVINGTON KY ECONOMIC DEV REV		12/01/2013.	Redemption 100.0000		980,000	980,000	982,450	980,113	0	(113)	0	(113)	0	980,000	0	0	0	80,360	12/01/2013.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					980,000	980,000	982,450	980,113	0	(113)	0	(113)	0	980,000	0	0	0	80,360	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
172254 CC 6	OHIO ECONOMIC DEV REV CONVERGYS CORP PRO		11/01/2013.	Call 100.0000		3,650,000	3,650,000	3,752,091	3,661,053	0	(11,053)	0	(11,053)	0	3,650,000	0	0	0	215,715	11/01/2023.
280792 AA 0	EDINBURG TEX INDL DEV CORP GUAR LEASE RE		11/01/2013.	Various		509,638	509,638	541,372	529,515	0	(1,552)	0	(1,552)	0	527,963	0	(18,325)	(18,325)	41,688	11/01/2028.
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		12/01/2013.	Paydown		881,492	881,492	889,007	881,636	0	(144)	0	(144)	0	881,492	0	0	0	27,991	12/18/2016.
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		12/01/2013.	Paydown		999,092	999,092	977,740	991,962	0	7,130	0	7,130	0	999,092	0	0	0	35,171	04/20/2016.
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		12/01/2013.	Paydown		1,227,385	1,227,385	1,232,504	1,226,438	0	947	0	947	0	1,227,385	0	0	0	33,886	04/28/2016.
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		12/01/2013.	Paydown		1,146,757	1,146,757	1,083,453	1,137,547	0	9,209	0	9,209	0	1,146,757	0	0	0	33,735	09/13/2015.
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		12/01/2013.	Paydown		896,664	896,664	824,198	884,390	0	12,274	0	12,274	0	896,664	0	0	0	23,791	07/01/2016.
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		12/01/2013.	Paydown		2,782,338	2,782,338	2,685,303	2,744,010	0	38,327	0	38,327	0	2,782,338	0	0	0	81,461	05/07/2016.
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		12/01/2013.	Paydown		263,600	263,600	238,517	256,589	0	7,010	0	7,010	0	263,600	0	0	0	8,175	05/22/2017.
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		12/01/2013.	Paydown		771,596	771,596	732,196	760,701	0	10,895	0	10,895	0	771,596	0	0	0	23,662	04/20/2017.
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		12/01/2013.	Paydown		743,297	743,297	712,128	733,436	0	9,862	0	9,862	0	743,297	0	0	0	24,520	04/05/2016.
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		12/01/2013.	Paydown		409	409	403	404	0	5	0	5	0	409	0	0	0	25	02/25/2015.
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		12/01/2013.	Paydown		256,114	256,114	242,908	252,681	0	3,433	0	3,433	0	256,114	0	0	0	9,067	07/20/2016.
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		12/01/2013.	Paydown		445,473	445,473	424,591	438,457	0	7,015	0	7,015	0	445,473	0	0	0	14,082	06/21/2017.
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		12/01/2013.	Paydown		38,995	38,995	38,995	38,995	0	0	0	0	0	38,995	0	0	0	1,495	12/31/2013.
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		12/01/2013.	Paydown		185,341	185,341	200,747	200,211	0	(14,870)	0	(14,870)	0	185,341	0	0	0	3,532	07/28/2020.
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		12/01/2013.	Paydown		218,623	218,623	240,315	239,933	0	(21,310)	0	(21,310)	0	218,623	0	0	0	4,167	12/22/2019.
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		12/01/2013.	Paydown		141,121	141,121	152,675	152,193	0	(11,072)	0	(11,072)	0	141,121	0	0	0	2,692	10/13/2018.
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		12/01/2013.	Paydown		229,330	229,330	241,620	241,440	0	(12,111)	0	(12,111)	0	229,330	0	0	0	3,744	03/19/2019.
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		12/01/2013.	Paydown		378,049	378,049	365,549	373,686	0	4,362	0	4,362	0	378,049	0	0	0	12,352	06/17/2017.
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		12/01/2013.	Paydown		863,101	863,101	823,624	851,405	0	11,696	0	11,696	0	863,101	0	0	0	23,668	08/02/2018.
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		12/01/2013.	Paydown		683,140	683,140	670,159	677,826	0	5,314	0	5,314	0	683,140	0	0	0	20,416	06/12/2016.
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		12/01/2013.	Paydown		450,661	450,661	434,761	445,962	0	4,699	0	4,699	0	450,661	0	0	0	12,753	07/20/2016.
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		12/01/2013.	Paydown		1,056,237	1,056,237	1,049,444	1,052,463	0	3,774	0	3,774	0	1,056,237	0	0	0	32,380	07/20/2016.
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		12/01/2013.	Paydown		785,958	785,958	722,461	764,079	0	21,880	0	21,880	0	785,958	0	0	0	24,224	10/12/2016.
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		12/01/2013.	Paydown		2,120,882	2,120,882	2,043,624	2,090,228	0	30,654	0	30,654	0	2,120,882	0	0	0	70,830	03/14/2016.
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		12/01/2013.	Paydown		1,341,505	1,341,505	1,210,405	1,301,425	0	40,080	0	40,080	0	1,341,505	0	0	0	35,572	04/25/2015.
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		12/01/2013.	Paydown		1,137,430	1,137,430	1,095,903	1,123,734	0	13,696	0	13,696	0	1,137,430	0	0	0	37,722	04/05/2016.
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		12/01/2013.	Paydown		2,024,545	2,024,545	1,988,666	2,011,525	0	13,020	0	13,020	0	2,024,545	0	0	0	76,694	04/24/2017.

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
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		12/01/2013.	Paydown		1,401,751	1,401,751	1,338,781	1,378,999	0	22,751	0	22,751	0	1,401,751	0	0	0	36,035	02/18/2016.
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		12/01/2013.	Paydown		571,099	571,099	541,294	562,326	0	8,773	0	8,773	0	571,099	0	0	0	17,553	02/07/2015.
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		12/01/2013.	Paydown		1,459,371	1,459,371	1,467,808	1,458,864	0	507	0	507	0	1,459,371	0	0	0	38,490	01/05/2016.
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		12/01/2013.	Paydown		15,149	15,149	15,239	15,174	0	(26)	0	(26)	0	15,149	0	0	0	414	03/20/2017.
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		12/01/2013.	Paydown		3,412,900	3,412,900	3,495,184	3,494,473	0	(81,573)	0	(81,573)	0	3,412,900	0	0	0	51,075	01/27/2038.
476565 AA 4	JERSEY CITY MEDICAL CNTR 2012		11/20/2013.	Paydown		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	4,613	11/20/2028.
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE		07/15/2013.	Various		413,102	413,102	413,102	413,102	0	0	0	0	0	413,102	0	0	0	24,947	07/15/2028.
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		12/01/2013.	Various		102,082	102,082	102,082	102,082	0	0	0	0	0	102,082	0	0	0	4,179	05/01/2032.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					33,809,227	33,809,227	33,193,849	33,693,944	0	133,602	0	133,602	0	33,827,552	0	(18,325)	(18,325)	1,112,516	XXX
Bonds - Industrial and Miscellaneous																				
000780 HW 9	ABN AMRO MORTGAGE GROUP 2003-8 A3		12/01/2013.	Paydown		223,841	223,841	214,336	222,703	0	1,138	0	1,138	0	223,841	0	0	0	4,618	12/25/2013.
000780 LC 8	ABN AMRO MORTGAGE GROUP 2003-9 A1		12/01/2013.	Paydown		199,528	199,528	200,900	199,681	0	(153)	0	(153)	0	199,528	0	0	0	3,642	07/21/2015.
00101J AB 2	ADT CORP 3.500% 07/15/22		05/03/2013.	Tax Free Exchange		3,013,820	3,000,000	3,014,840	3,014,246	0	(426)	0	(426)	0	3,013,820	0	0	0	107,917	07/15/2022.
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50		11/01/2013.	Paydown		546,029	546,029	535,109	540,567	0	5,462	0	5,462	0	546,029	0	0	0	12,409	03/02/2015.
00213R AA 1	ARL FIRST LLC 2012-1A A1		12/15/2013.	Paydown		282,891	282,891	282,891	282,891	0	0	0	0	0	282,891	0	0	0	3,082	12/15/2042.
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		12/15/2013.	Redemption 100.0000		365,796	365,796	375,548	371,352	0	(282)	0	(282)	0	371,071	0	(5,274)	(5,274)	15,064	08/15/2021.
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1		12/01/2013.	Paydown		330,864	330,864	249,802	262,998	0	67,865	0	67,865	0	330,864	0	0	0	8,150	01/23/2019.
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1		12/01/2013.	Paydown		458,951	458,951	484,767	469,948	0	(10,996)	0	(10,996)	0	458,951	0	0	0	16,181	04/02/2015.
008548 AE 9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 1		10/01/2013.	Redemption 100.0000		116,000	116,000	116,000	116,000	0	0	0	0	0	116,000	0	0	0	7,053	10/01/2016.
00855L AC 3	AGUA CALIENTE BAND OF CAHUILLA 144A		10/01/2013.	Redemption 100.0000		129,000	129,000	129,000	129,000	0	0	0	0	0	129,000	0	0	0	8,192	10/01/2015.
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP		10/01/2013.	Various		683,077	683,077	687,185	684,365	0	(31)	0	(31)	0	684,334	0	(1,256)	(1,256)	52,406	10/01/2020.
009325 AD 3	ACBN 2003-1A D 6.455% 09/20/22		09/20/2013.	Paydown		1,184,235	1,184,235	1,078,707	1,171,993	0	12,243	0	12,243	0	1,184,235	0	0	0	46,444	09/20/2022.
009344 A* 3	AIR TRUST 1998 1 A-3 8.320% 02/11/13		02/11/2013.	Redemption 100.0000		148,815	148,815	148,815	148,815	0	0	0	0	0	148,815	0	0	0	4,000	02/11/2013.
009344 B@ 0	AIR TRUST 1998 2 A-3 8.450% 03/02/13		03/02/2013.	Redemption 100.0000		92,772	92,772	92,772	92,772	0	0	0	0	0	92,772	0	0	0	69,184	03/02/2013.
01877K AA 1	ALLIANCE PIPELINE LP 144A SENIOR NOTES		12/31/2013.	Redemption 100.0000		933,338	933,338	933,338	933,338	0	0	0	0	0	933,338	0	0	0	54,390	06/30/2015.
020002 AC 5	ALLSTATE CORP 7.500% 06/15/13		06/15/2013.	Maturity		2,925,000	2,925,000	2,918,068	2,924,706	0	294	0	294	0	2,925,000	0	0	0	109,688	06/15/2013.
02005F AD 9	ALLY AUTO RECEIVABLES TRUST 2009-A A4		02/15/2013.	Paydown		1,839,266	1,839,266	1,839,143	1,839,255	0	11	0	11	0	1,839,266	0	0	0	8,150	10/15/2015.
02146P AA 3	COUNTRYWIDE ALTER LOAN TRUST 2006-HY12 A		12/01/2013.	Paydown		612,414	612,414	611,457	610,412	0	2,002	0	2,002	0	612,414	0	0	0	15,292	11/29/2013.
025816 AQ 2	AMERICAN EXPRESS 4.875% 07/15/13		07/15/2013.	Maturity		125,000	125,000	125,115	125,009	0	(9)	0	(9)	0	125,000	0	0	0	6,094	07/15/2013.
02640C AF 2	AMERICAN GENERAL MORTG LOAN TR 2009-1 A6		12/01/2013.	Paydown		2,943,717	2,943,717	2,884,843	2,916,338	0	27,379	0	27,379	0	2,943,717	0	0	0	154,659	03/24/2014.
02640F AA 6	AMERICAN GEN MRTGE LOAN TR 2010-1A A1		12/01/2013.	Paydown		982,343	982,343	982,106	979,788	0	2,555	0	2,555	0	982,343	0	0	0	27,248	03/23/2014.
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5		12/01/2013.	Paydown		252,492	252,492	233,871	241,189	0	11,303	0	11,303	0	252,492	0	0	0	10,279	03/01/2022.
03215P ET 2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F		10/01/2013.	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/28/2014.
03235M AA 0	AMTRAK / PENN STATION 144A LEASE FINANC		12/15/2013.	Redemption 100.0000		489,481	489,481	489,481	490,022	0	(64)	0	(64)	0	489,958	0	(478)	(478)	35,141	06/03/2016.
037411 AT 2	APACHE CORP 5.250% 04/15/13		04/15/2013.	Maturity		6,000,000	6,000,000	6,334,200	6,026,038	0	(26,038)	0	(26,038)	0	6,000,000	0	0	0	157,500	04/15/2013.
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		12/01/2013.	Paydown		231,023	231,023	227,991	228,669	0	2,354	0	2,354	0	231,023	0	0	0	6,465	04/20/2016.
04626R AA 4	ASTORIA POWER PROJECT SERIES A 144A		12/01/2013.	Redemption 100.0000		462,051	462,051	462,051	462,051	0	0	0	0	0	462,051	0	0	0	14,272	02/28/2015.
049164 AU 0	ATLAS AIR INC 1999 1A-1		12/07/2013.	Redemption 100.0000		428,675	428,675	400,319	410,916	0	1,279	0	1,279	0	412,196	0	16,479	16,479	18,746	01/02/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
054303 A@ 1	AVON PRODUCTS INC 4.030% 11/23/20		03/29/2013.	Redemption 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	1,681,943	11/23/2020.
05463S AA 5	AXIS EQUIPMENT FIN REC 2012-1A A		12/20/2013.	Paydown		1,124,725	1,124,725	1,095,572	1,106,901	0	17,824	0	17,824	0	1,124,725	0	0	0	6,866	03/20/2015.
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5		12/01/2013.	Paydown		608,914	608,914	613,100	609,081	0	(167)	0	(167)	0	608,914	0	0	0	22,624	11/10/2014.
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20		11/01/2013.	Redemption 100.0000		273,280	273,280	273,280	273,333	0	(53)	0	(53)	0	273,280	0	0	0	13,810	05/01/2026.
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A	E.	12/02/2013.	Paydown		362,120	362,120	361,843	361,672	0	447	0	447	0	362,120	0	0	0	9,748	06/21/2016.
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A		12/02/2013.	Paydown		391,251	391,251	391,248	391,248	0	2	0	2	0	391,251	0	0	0	5,500	04/01/2017.
05949A 6H 8	BANK OF AMERICA MORTGAGE SEC 2005-E 2A6		11/01/2013.	Paydown		2,344,834	2,344,834	2,168,971	2,272,971	0	71,863	0	71,863	0	2,344,834	0	0	0	39,176	12/10/2013.
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3		12/01/2013.	Paydown		249,276	249,276	245,848	247,400	0	1,876	0	1,876	0	249,276	0	0	0	6,005	10/20/2015.
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3		12/01/2013.	Paydown		449,015	449,015	441,438	443,653	0	5,361	0	5,361	0	449,015	0	0	0	12,511	07/16/2015.
05955P AJ 7	BANC OF AMERICA FUNDING CORP 2009-R15A		12/01/2013.	Paydown		202,019	202,019	200,251	200,935	0	1,083	0	1,083	0	202,019	0	0	0	5,902	02/10/2014.
05955Q AE 6	3A		12/01/2013.	Paydown		387,366	387,366	389,302	387,725	0	(359)	0	(359)	0	387,366	0	0	0	9,637	04/07/2015.
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A		12/01/2013.	Paydown		68,667	68,667	72,487	72,281	0	(3,614)	0	(3,614)	0	68,667	0	0	0	2,032	06/06/2031.
05956T AA 7	BANC OF AMERICA FUNDING CORP 2011-R1 A1		09/01/2013.	Paydown		1,273,888	1,273,888	1,266,723	1,269,836	0	4,053	0	4,053	0	1,273,888	0	0	0	17,765	05/26/2036.
05956T AC 3	BANC OF AMERICA FUNDING CORP 2011-R1 A2		12/01/2013.	Paydown		977,758	977,758	936,203	952,128	0	25,630	0	25,630	0	977,758	0	0	0	51,653	12/24/2014.
060505 BD 5	BANK OF AMERICA CORP SUB NOTES		08/15/2013.	Maturity		125,000	125,000	123,359	124,859	0	141	0	141	0	125,000	0	0	0	5,938	08/15/2013.
06052F AD 2	BANK OF AMERICA AUTO TRUST 2009-2 A4		03/15/2013.	Paydown		1,232,348	1,232,348	1,232,244	1,232,343	0	5	0	5	0	1,232,348	0	0	0	6,793	10/15/2016.
06423A AS 2	BANK ONE CORP SUB NOTES		01/30/2013.	Maturity		125,000	125,000	127,035	125,024	0	(24)	0	(24)	0	125,000	0	0	0	3,281	01/30/2013.
070101 E@ 5	BASIN ELECTRIC POWER COOP 2011 SERIES A		10/01/2013.	Redemption 100.0000		88,080	88,080	88,080	88,080	0	0	0	0	0	88,080	0	0	0	3,523	10/01/2031.
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1		12/01/2013.	Paydown		184,562	184,562	108,489	108,489	0	76,073	0	76,073	0	184,562	0	0	0	1,067	12/31/2013.
10138M AF 2	BOTTLING GROUP LLC 5.000% 11/15/13		11/15/2013.	Maturity		125,000	125,000	127,619	125,305	0	(305)	0	(305)	0	125,000	0	0	0	6,250	11/15/2013.
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP		12/30/2013.	Redemption 100.0000		122,222	122,222	122,222	122,222	0	0	0	0	0	122,222	0	0	0	5,995	06/30/2024.
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34		06/01/2013.	Redemption 100.0000		54,127	54,127	54,127	54,127	0	0	0	0	0	54,127	0	0	0	1,854	06/01/2034.
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A		12/01/2013.	Paydown		449,919	449,919	448,857	448,716	0	1,203	0	1,203	0	449,919	0	0	0	11,909	01/09/2015.
124860 CB 1	C-BASS LLC 1999-3 A 6.733% 01/01/29		12/01/2013.	Paydown		54,239	54,239	53,239	53,551	0	688	0	688	0	54,239	0	0	0	2,096	01/01/2029.
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		12/01/2013.	Paydown		230,075	230,075	221,040	221,040	0	9,034	0	9,034	0	230,075	0	0	0	6,609	12/02/2021.
12489W MC 5	C-BASS 2005-CB4 AF4 4.972% 08/25/35		12/01/2013.	Paydown		747,403	747,403	745,535	745,103	0	2,300	0	2,300	0	747,403	0	0	0	18,340	08/02/2014.
1248P8 AC 3	CREDIT-BASED ASSET SER & SECUR 2006-MH1		12/01/2013.	Paydown		1,047,775	1,047,775	1,081,828	1,056,401	0	(8,626)	0	(8,626)	0	1,047,775	0	0	0	35,259	02/10/2014.
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE		12/15/2013.	Redemption 100.0000		216,750	216,750	217,964	217,268	0	(79)	0	(79)	0	217,190	0	(440)	(440)	12,056	12/15/2018.
12542R B* 0	CHS INC 6.180% 10/04/17		10/04/2013.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	12,360	10/04/2017.
12557Y AE 7	CIT EQUIPMENT COLLATERAL 2010-VT1A C		06/15/2013.	Paydown		2,527,179	2,527,179	2,526,930	2,527,122	0	57	0	57	0	2,527,179	0	0	0	31,388	03/15/2014.
125634 AA 3	CLI FUNDING LLC 2011-1A NOTE		06/18/2013.	Paydown		1,255,340	1,255,340	1,255,340	1,255,340	0	0	0	0	0	1,255,340	0	0	0	27,861	03/18/2026.
125634 AC 9	CLI FUNDING LLC 2011-2 A		11/19/2013.	Paydown		4,423,525	4,423,525	4,421,858	4,421,189	0	2,336	0	2,336	0	4,423,525	0	0	0	193,802	03/22/2021.
126168 AB 9	RIO TINTO FIN USA LTD 7.125% 12/01/13		12/01/2013.	Various		1,500,000	1,500,000	1,509,135	1,500,769	0	(769)	0	(769)	0	1,500,000	0	0	0	106,875	12/01/2013.
126185 AA 5	CPS AUTO TRUST 2012-A A		12/15/2013.	Paydown		446,682	446,682	446,626	446,639	0	43	0	43	0	446,682	0	0	0	6,082	09/28/2015.
126186 AA 3	CPS AUTO TRUST 2011-A A		12/16/2013.	Paydown		491,954	491,954	491,887	491,926	0	29	0	29	0	491,954	0	0	0	7,040	09/29/2014.
126193 AB 7	CPS AUTO TRUST 2010-A A		05/15/2013.	Paydown		489,406	489,406	489,375	489,405	0	1	0	1	0	489,406	0	0	0	3,301	03/15/2016.
126195 AA 4	CPS AUTO TRUST 2011-B A		12/15/2013.	Paydown		682,950	682,950	682,869	682,901	0	49	0	49	0	682,950	0	0	0	12,885	12/15/2014.
12624V AB 8	CPS AUTO TRUST 2012-D B		12/15/2013.	Paydown		429,191	429,191	429,134	429,137	0	54	0	54	0	429,191	0	0	0	5,993	10/11/2014.
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R		12/01/2013.	Paydown		476,284	476,284	481,642	477,265	0	(981)	0	(981)	0	476,284	0	0	0	17,845	11/21/2014.
12643F AA 2	CTL CAPITAL WALGREEN CO 144A 2001-8 LESS		11/15/2013.	Redemption 100.0000		368,632	368,632	368,632	368,632	0	0	0	0	0	368,632	0	0	0	20,219	11/15/2026.
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4		12/01/2013.	Paydown		424,982	424,982	415,952	419,131	0	5,851	0	5,851	0	424,982	0	0	0	12,904	07/24/2014.

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
										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
12667F KH 7	COUNTRYWIDE ALTERNATIVE LOAN 2004-13CB A		12/01/2013.	Paydown		4,968,927	4,968,927	4,963,492	4,950,810	0	18,117	0	18,117	0	4,968,927	0	0	0	150,098	03/25/2014.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		12/01/2013.	Paydown		14,444	14,444	11,762	11,909	0	2,535	0	2,535	0	14,444	0	0	0	292	09/25/2021.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		03/31/2013.	Security Withdraw		0	500	407	412	0	0	0	0	0	412	0	(412)	(412)	7	09/25/2021.
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17		12/01/2013.	Paydown		520,970	520,970	489,058	509,318	0	11,653	0	11,653	0	520,970	0	0	0	13,844	07/07/2014.
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8		12/01/2013.	Paydown		492,908	492,908	495,320	493,118	0	(210)	0	(210)	0	492,908	0	0	0	8,374	05/08/2025.
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB		12/01/2013.	Paydown		367,230	367,230	353,918	356,248	0	10,982	0	10,982	0	367,230	0	0	0	9,900	11/22/2022.
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6		12/01/2013.	Paydown		1,091,085	1,091,085	1,087,703	1,087,683	0	3,402	0	3,402	0	1,091,085	0	0	0	36,934	05/15/2023.
12669E LA 2	COUNTRYWIDE ALTERNATIVE LOAN 2003-24 A4		12/01/2013.	Paydown		1,926,348	1,926,348	1,851,250	1,889,976	0	36,371	0	36,371	0	1,926,348	0	0	0	65,491	09/24/2015.
12669E S6 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A12		12/01/2013.	Paydown		532,351	532,351	517,378	529,081	0	3,270	0	3,270	0	532,351	0	0	0	13,801	08/23/2014.
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7		12/01/2013.	Paydown		1,657,437	1,657,437	1,607,714	1,644,566	0	12,871	0	12,871	0	1,657,437	0	0	0	39,270	08/09/2014.
12669F SC 8	COUNTRYWIDE HOME LOANS 2004-4 A25		12/01/2013.	Paydown		1,297,615	1,297,615	1,273,284	1,291,995	0	5,619	0	5,619	0	1,297,615	0	0	0	32,410	02/24/2014.
12669F ZQ 9	COUNTRYWIDE HOME LOANS 2004-8 1A8		12/01/2013.	Paydown		2,320,778	2,320,778	2,175,729	2,298,987	0	21,791	0	21,791	0	2,320,778	0	0	0	62,912	05/27/2014.
12669G 4J 7	COUNTRYWIDE HOME LOANS 2005-J3 1A1		02/01/2013.	Paydown		143,647	143,647	142,480	143,092	0	554	0	554	0	143,647	0	0	0	931	09/25/2035.
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8		12/01/2013.	Paydown		783,663	783,663	770,568	772,179	0	12,862	1,378	11,484	0	783,663	0	0	0	23,692	04/13/2016.
12669G EZ 0	COUNTRYWIDE HOME LOANS 2004-28R A2		12/01/2013.	Paydown		1,041,955	1,041,955	1,026,683	1,034,169	0	7,785	0	7,785	0	1,041,955	0	0	0	43,692	12/07/2014.
133131 AL 6	CAMDEN PROPERTY TRUST 5.375% 12/15/13.		12/15/2013.	Maturity		125,000	125,000	124,515	124,938	0	62	0	62	0	125,000	0	0	0	6,719	12/15/2013.
134429 AS 8	CAMPBELL SOUP COMPANY 4.875% 10/01/13.		10/01/2013.	Maturity		125,000	125,000	125,125	125,014	0	(14)	0	(14)	0	125,000	0	0	0	6,094	10/01/2013.
14072# AA 8	CAPTEC FINANCIAL GRP 1996-A		11/16/2013.	Various		4,409	5,331	5,331	5,331	0	0	0	0	0	5,331	0	(921)	(921)	0	10/16/2018.
140725 AE 2	CAPTEC GRANTOR TRUST 2000-1 C		12/01/2013.	Paydown		122,843	122,843	122,843	122,843	0	0	0	0	0	122,843	0	0	0	0	06/25/2014.
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23		07/01/2013.	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.
14366U AB 8	CARNOW AUTO RECEIVABLES TRUST 2012-1A B		12/15/2013.	Paydown		791,884	791,884	791,847	791,865	0	19	0	19	0	791,884	0	0	0	22,077	01/30/2014.
144285 AH 6	CARPENTER TECHNOLOGY 6.625% 05/15/13.		05/15/2013.	Maturity		3,925,000	3,925,000	3,922,816	3,924,901	0	99	0	99	0	3,925,000	0	0	0	130,016	05/15/2013.
14754D A@ 9	CASH AMERICA INTERNATIONAL INC SERIES A		12/19/2013.	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.
152314 PH 7	CENTEX HOME EQUITY LOAN TRUST 2005-D AF5		12/01/2013.	Paydown		348,224	348,224	348,224	347,121	0	1,103	0	1,103	0	348,224	0	0	0	12,653	02/25/2014.
165069 AS 4	VERIZON MARYLAND INC FORMERLY BELL ATLAN		06/17/2013.	Call 100.0000		4,925,000	4,925,000	4,820,393	4,854,551	0	2,142	0	2,142	0	4,856,693	0	68,307	68,307	221,064	05/01/2023.
170356 AA 7	CHOCTAW GENERATION SERIES A		03/02/2013.	Taxable Exchange		2,247,189	2,247,189	2,247,189	2,247,189	0	0	0	0	0	2,247,189	0	0	0	0	06/15/2023.
171855 AA 7	CINCAP V LLC VA A 9.230% 11/05/16		12/05/2013.	Paydown		579,388	579,388	579,388	579,388	0	0	0	0	0	579,388	0	0	0	29,510	11/05/2016.
17290D AD 6	CITIFINANCIAL AUTO ISSUANCE TR 2009-1 A4		05/15/2013.	Paydown		2,654,548	2,654,548	2,654,259	2,654,527	0	21	0	21	0	2,654,548	0	0	0	23,594	08/15/2016.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		12/01/2013.	Paydown		16,617	16,617	15,865	15,865	0	752	0	752	0	16,617	0	0	0	582	04/11/2016.
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		12/01/2013.	Paydown		162,777	162,777	159,623	160,998	0	1,779	0	1,779	0	162,777	0	0	0	3,084	02/01/2016.
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4		12/01/2013.	Paydown		653,216	653,216	591,161	614,697	0	38,520	0	38,520	0	653,216	0	0	0	17,804	04/27/2015.
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1		12/01/2013.	Paydown		101,585	101,585	90,411	97,133	0	4,452	0	4,452	0	101,585	0	0	0	3,150	11/22/2015.
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		12/01/2013.	Paydown		359,637	359,637	357,839	357,955	0	1,681	0	1,681	0	359,637	0	0	0	9,927	09/01/2016.
178779 BV 5	CITYSCAPE HOME EQUITY LOAN TR 1997-B A6		12/01/2013.	Paydown		9,187	9,187	0	0	0	9,187	0	9,187	0	9,187	0	0	0	5,467	05/25/2028.
195891 AE 6	COLONIAL REALTY LP SENIOR NOTES		04/15/2013.	Maturity		425,000	425,000	424,137	424,968	0	32	0	32	0	425,000	0	0	0	13,069	04/15/2013.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
20763# DU 2	CONNECTICUT NATL BANK LESSEE-SOUTHWEST A		03/26/2013.	Redemption 100.0000		559,354	559,354	559,354	559,354	0	0	0	0	0	559,354	0	0	0	26,374	03/26/2014.
208245 AA 8	CONN FUNDING II LP 2012-AA A		04/15/2013.	Paydown		739,494	739,494	734,828	738,398	0	1,096	0	1,096	0	739,494	0	0	0	7,721	04/15/2016.
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1		12/01/2013.	Paydown		65,074	65,074	65,074	65,074	0	0	0	0	0	65,074	0	0	0	0	05/01/2033.
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5		12/01/2013.	Paydown		8,036	8,036	6,383	6,383	0	1,653	0	1,653	0	8,036	0	0	0	308	12/31/2013.
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9		12/01/2013.	Paydown		58,993	58,993	44,917	44,917	0	14,076	0	14,076	0	58,993	0	0	0	1,456	12/31/2013.
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7		12/01/2013.	Paydown		22,665	22,665	21,996	21,996	0	669	0	669	0	22,665	0	0	0	838	12/31/2013.
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8		12/01/2013.	Paydown		123,903	123,903	123,883	123,903	0	0	0	0	0	123,903	0	0	0	4,028	12/31/2013.
210805 AN 7	CONTINENTAL AIRLINES SERIES 96-B		10/15/2013.	Redemption 100.0000		118,182	118,182	118,182	118,182	0	0	0	0	0	118,182	0	0	0	3,442	04/15/2015.
22532G AB 1	CREDIT ACCEPTANCE AUTO LOAN TR 2010-1 B		10/15/2013.	Paydown		2,000,000	2,000,000	1,999,547	1,999,661	0	339	0	339	0	2,000,000	0	0	0	51,817	10/15/2018.
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M		12/15/2013.	Paydown		1,201,045	1,201,045	1,094,077	1,157,990	0	43,055	0	43,055	0	1,201,045	0	0	0	46,520	03/28/2019.
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1		06/01/2013.	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2022.
22540V XF 4	CSFB TRUST 2002-HE4 MF2		12/01/2013.	Paydown		2,375	2,375	475	475	0	1,900	0	1,900	0	2,375	0	0	0	87	12/31/2013.
22540V XF 4	CSFB TRUST 2002-HE4 MF2		04/30/2013.	Security Withdraw		0	45,741	9,150	9,150	0	0	0	0	0	9,150	0	(9,150)	(9,150)	1,065	12/31/2013.
22540V ZZ 8	CSFB TRUST 2002-5 4B1		12/01/2013.	Paydown		696,444	696,444	628,541	633,276	0	63,168	0	63,168	0	696,444	0	0	0	29,898	05/10/2019.
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1		12/01/2013.	Paydown		301,262	301,262	308,039	304,643	0	(3,382)	0	(3,382)	0	301,262	0	0	0	7,876	02/19/2016.
226829 AA 7	CROCKET COGENERATION 144A		12/30/2013.	Redemption 100.0000		204,976	204,976	204,976	204,976	0	0	0	0	0	204,976	0	0	0	7,761	03/30/2025.
23336E AC 0	DT AUTO OWNER TRUST 2011-1A C		10/15/2013.	Paydown		1,850,361	1,850,361	1,850,141	1,850,327	0	34	0	34	0	1,850,361	0	0	0	22,619	08/15/2015.
24648* AA 6	DELAWARE TR CAP MGMT (GATX) LESSEE-WISCO		05/01/2013.	Redemption 100.0000		228,606	228,606	228,606	228,606	0	0	0	0	0	228,606	0	0	0	6,615	05/01/2013.
24702R AQ 4	DELL INC 4.625% 04/01/21		03/06/2013.	Goldman Sachs & Co		2,500,000	2,500,000	2,488,525	2,490,179	0	185	0	185	0	2,490,365	0	9,635	9,635	51,389	04/01/2021.
25087* AA 1	DETROIT INTL BRIDGE COMPANY SERIES A		12/02/2013.	Redemption 100.0000		462,367	462,367	462,367	462,367	0	0	0	0	0	462,367	0	0	0	12,076	09/02/2014.
254683 AH 8	DISCOVER CARD MASTER TRUST 2008-A4 A4		06/15/2013.	Paydown		8,000,000	8,000,000	8,133,125	8,016,569	0	(16,569)	0	(16,569)	0	8,000,000	0	0	0	226,000	12/15/2015.
264411 AC 3	DUKE REALTY LP 4.625% 05/15/13		05/15/2013.	Maturity		125,000	125,000	120,388	124,755	0	245	0	245	0	125,000	0	0	0	2,891	05/15/2013.
293791 AD 1	ENTERPRISE PRODUCTS OPERATING GUAR ENTER		02/01/2013.	Maturity		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	3,984	02/01/2013.
29379V AJ 2	ENTERPRISE PRODUCTS OPERATING		02/01/2013.	Maturity		1,625,000	1,625,000	1,623,197	1,624,955	0	45	0	45	0	1,625,000	0	0	0	49,766	02/01/2013.
294751 DQ 2	EQUITY ONE ABS INC 2004-1 AF4		01/01/2013.	Paydown		42,730	42,730	42,836	42,799	0	(70)	0	(70)	0	42,730	0	0	0	148	12/04/2016.
29476Y AN 9	EQUIVANTAGE HOME EQ 1996-3 A3		10/01/2013.	Paydown		68,377	68,377	68,548	68,377	0	0	0	0	0	68,377	0	0	0	1,484	12/31/2013.
30218P AA 7	EXPRESS JET 1999-ERJ1 PASS THROUGH CERTI		03/16/2013.	Redemption 100.0000		684,155	684,155	684,155	684,155	0	0	0	0	0	684,155	0	0	0	12,606	03/16/2015.
302508 BA 3	FMR LLC 144A 4.750% 03/01/13		03/01/2013.	Maturity		1,450,000	1,450,000	1,453,016	1,450,150	0	(150)	0	(150)	0	1,450,000	0	0	0	34,438	03/01/2013.
30251T AA 7	FNBC 1993-A PASS THRU TR 93-A		01/05/2013.	Redemption 100.0000		465,585	465,585	465,585	465,585	0	0	0	0	0	465,585	0	0	0	18,810	01/05/2018.
302568 AA 8	HARPER LAKE SOLAR FUND SENIOR SECURED 1		12/31/2013.	Redemption 100.0000		311,567	311,567	311,567	311,567	0	0	0	0	0	311,567	0	0	0	23,819	12/31/2018.
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A		07/10/2013.	Redemption 100.0000		110,149	110,149	110,149	110,149	0	0	0	0	0	110,149	0	0	0	4,662	07/10/2018.
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR SECUR		12/31/2013.	Redemption 100.0000		321,810	321,810	321,810	321,810	0	0	0	0	0	321,810	0	0	0	17,161	06/28/2020.
303250 A@ 3	FAIR ISAAC CORPORATION SERIES A		05/07/2013.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	127,400	05/07/2013.
31331F AF 8	FED EXPRESS CORP C2 7.960% 03/28/17		03/28/2013.	Redemption 100.0000		623,351	623,351	589,297	611,295	0	563	0	563	0	611,858	0	11,493	11,493	24,809	03/28/2017.
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B		01/15/2013.	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.
31953* AL 6	BNSF RAILWAY COMPANY SERIES A		11/15/2013.	Redemption 100.0000		28,449	28,449	28,449	28,449	0	0	0	0	0	28,449	0	0	0	1,279	10/15/2027.

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
31953* AM 4	BNSF RAILWAY COMPANY SERIES B		11/15/2013.	Redemption 100.0000		2,859	2,859	2,859	2,859	0	0	0	0	0	2,859	0	0	0	129	10/15/2027.
31953* AN 2	BNSF RAILWAY COMPANY SERIES C		11/15/2013.	Redemption 100.0000		18,092	18,092	18,092	18,092	0	0	0	0	0	18,092	0	0	0	813	10/15/2027.
31953* AP 7	BNSF RAILWAY COMPANY SERIES D		11/15/2013.	Redemption 100.0000		7,327	7,327	7,327	7,327	0	0	0	0	0	7,327	0	0	0	329	10/15/2027.
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E		11/15/2013.	Redemption 100.0000		9,719	9,719	9,719	9,719	0	0	0	0	0	9,719	0	0	0	437	10/15/2027.
31953* AR 3	BNSF RAILWAY COMPANY SERIES F		11/15/2013.	Redemption 100.0000		34,689	34,689	34,689	34,689	0	0	0	0	0	34,689	0	0	0	1,559	10/15/2027.
32051D 3U 4	FIRST HORIZON ASSET SEC INC 2004-4 1A3		12/01/2013.	Paydown		3,644,432	3,644,432	3,515,168	3,621,380	0	23,052	0	23,052	0	3,644,432	0	0	0	86,395	01/25/2014.
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7		12/01/2013.	Paydown		1,542,360	1,542,360	1,526,936	1,533,221	0	9,139	0	9,139	0	1,542,360	0	0	0	36,790	06/18/2014.
32051D Z3 9	FIRST HORIZON ASSET SEC INC 2004-3 1A2		08/01/2013.	Paydown		1,806,710	1,806,710	1,733,312	1,798,557	0	8,153	0	8,153	0	1,806,710	0	0	0	32,435	06/25/2034.
32051D ZH 8	FIRST HORIZON ASSET SEC INC 2003-6 A8		01/01/2013.	Paydown		5,632,188	5,632,188	5,633,068	5,613,303	0	18,885	0	18,885	0	5,632,188	0	0	0	24,641	08/25/2033.
32051G CN 3	FIRST HORIZON MTG PASS-THRU TR 2004-7 1A		08/01/2013.	Paydown		1,779,435	1,779,435	1,759,416	1,769,849	0	9,586	0	9,586	0	1,779,435	0	0	0	33,701	01/25/2035.
33632* TH 0	FIRST SECURITY BANK NA LESSEE: AMERADA H		01/01/2013.	Redemption 100.0000		739,705	739,705	739,705	739,705	0	0	0	0	0	739,705	0	0	0	22,709	01/01/2014.
33632* TP 2	FIRST SECURITY BANK NA LESSEE: AMERADA H		01/01/2013.	Redemption 100.0000		418,703	418,703	418,703	418,703	0	0	0	0	0	418,703	0	0	0	15,345	01/01/2014.
33761N A* 0	FIRST SERVICE CORPORATION SENIOR SECURED		04/01/2013.	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.
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B		12/15/2013.	Paydown		696,423	696,423	696,410	696,412	0	11	0	11	0	696,423	0	0	0	19,179	08/27/2014.
341099 CC 1	FLORIDA POWER CORP FIRST MORTGAGE		03/01/2013.	Maturity		125,000	125,000	124,010	124,977	0	23	0	23	0	125,000	0	0	0	3,000	03/01/2013.
35669# AA 2	FREEPORT LNG DEVELOPMENT LP SENIOR NOTE		12/31/2013.	Redemption 100.0000		246,082	246,082	246,082	246,082	0	0	0	0	0	246,082	0	0	0	10,073	12/19/2025.
361561 AA 1	SYSTEM ENERGY RESOURCES GG1C FUNDING COR		01/15/2013.	Redemption 100.0000		636,366	636,366	636,366	636,366	0	0	0	0	0	636,366	0	0	0	16,320	01/15/2014.
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6		12/01/2013.	Paydown		442,216	442,216	445,533	444,557	0	(2,341)	0	(2,341)	0	442,216	0	0	0	14,905	12/26/2021.
36157R D9 3	GE CAPITAL MTG 1999-HE M		12/01/2013.	Paydown		154,604	154,604	146,256	146,695	0	7,909	0	7,909	0	154,604	0	0	0	5,146	12/26/2021.
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A		12/01/2013.	Paydown		925,453	925,453	904,109	913,219	0	12,234	0	12,234	0	925,453	0	0	0	46,757	07/20/2019.
362341 DK 2	GSR MORTGAGE LOAN TRUST 2005-6F 1A1		07/01/2013.	Paydown		258,257	258,257	260,194	257,841	0	416	0	416	0	258,257	0	0	0	4,327	07/25/2035.
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F		12/01/2013.	Paydown		895,651	895,651	920,281	909,502	0	(13,851)	0	(13,851)	0	895,651	0	0	0	28,487	08/09/2015.
39121J A* 1	GREAT RIVER ENERGY 2009B		07/01/2013.	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		04/15/2013.	Paydown		2,379,134	2,379,134	2,378,938	2,379,126	0	8	0	8	0	2,379,134	0	0	0	17,910	12/15/2013.
39153V AS 3	GREAT AMERICA LEASING REC 2009-1 B		04/15/2013.	Paydown		1,965,000	1,965,000	1,964,556	1,964,820	0	180	0	180	0	1,965,000	0	0	0	29,606	11/15/2014.
393505 CV 2	GREEN TREE FINANCIAL CORP 1994-4 A5		02/15/2013.	Paydown		64,912	64,912	64,283	64,912	0	0	0	0	0	64,912	0	0	0	578	07/15/2019.
393505 DH 2	GREEN TREE FINANCIAL CORP 1994-5 A5		12/15/2013.	Paydown		71,495	71,495	71,070	71,493	0	2	0	2	0	71,495	0	0	0	3,571	12/31/2013.
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE		08/15/2013.	Various		840,000	840,000	840,000	840,000	0	0	0	0	0	840,000	0	0	0	55,202	02/15/2021.
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1		12/01/2013.	Paydown		242,551	242,551	220,724	232,265	0	10,286	0	10,286	0	242,551	0	0	0	7,114	11/03/2016.
421946 AF 1	HEALTH CARE REALTY TR REIT		04/18/2013.	Call 104.4890		5,146,083	4,925,000	4,900,277	4,921,189	0	874	0	874	0	4,922,063	0	224,020	224,020	138,122	04/01/2014.
42217K AL 0	HEALTH CARE REIT INC SENIOR NOTES		11/15/2013.	Maturity		5,000,000	5,000,000	4,995,750	4,999,541	0	459	0	459	0	5,000,000	0	0	0	300,000	11/15/2013.
42710T AA 7	A		12/16/2013.	Paydown		1,536,853	1,536,853	1,536,853	1,536,853	0	0	0	0	0	1,536,853	0	0	0	27,843	12/16/2017.
42805R AU 3	HERTZ VEHICLE FINANCING LLC 2009-2A A1		03/25/2013.	Paydown		1,250,000	1,250,000	1,249,925	1,249,995	0	5	0	5	0	1,250,000	0	0	0	8,875	03/25/2014.
42805R AW 9	HERTZ VEHICLE FINANCING LLC 2009-2A B1		03/25/2013.	Paydown		1,250,000	1,250,000	1,249,736	1,249,936	0	64	0	64	0	1,250,000	0	0	0	10,292	03/25/2016.
428236 BC 6	HEWLETT-PACKARD CO 2.125% 09/13/15		06/03/2013.	Morgan Stanley & Co.		5,098,350	5,000,000	5,022,200	5,012,276	0	(1,901)	0	(1,901)	0	5,010,375	0	87,975	87,975	77,622	09/13/2015.
437185 AC 5	RESIDENTIAL FUNDING MRTGE SEC 2006-HI2 A		12/01/2013.	Paydown		507,142	507,142	464,035	494,800	0	12,342	0	12,342	0	507,142	0	0	0	15,901	05/26/2014.
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6		12/01/2013.	Paydown		106,271	106,271	106,240	106,093	0	178	0	178	0	106,271	0	0	0	3,442	09/06/2023.

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
449909 AL 4	ICI WILMINGTON GUAR IMPERIAL CHEM INDUS	...	12/01/2013.	Various		6,425,000	6,425,000	6,422,816	6,424,758	0	242	0	242	0	6,425,000	0	0	0	361,406	12/01/2013.
45254N FL 6	IMPAC CMB TRUST 2003-9F A1	...	12/25/2013.	Paydown		81,758	81,758	70,312	73,892	0	7,866	0	7,866	0	81,758	0	0	0	424	01/19/2020.
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	...	12/01/2013.	Paydown		387,557	387,557	381,017	381,146	0	6,411	0	6,411	0	387,557	0	0	0	9,262	12/03/2019.
45820E AH 5	INTELSAT LTD SENIOR NOTES	...	05/23/2013.	Call 102.6573		1,026,573	1,000,000	996,985	999,676	0	150	0	150	0	999,826	0	26,746	26,746	36,472	11/01/2013.
459200 AL 5	IBM CORP 7.500% 06/15/13	...	06/15/2013.	Maturity		5,000,000	5,000,000	4,964,200	4,998,470	0	1,530	0	1,530	0	5,000,000	0	0	0	187,500	06/15/2013.
465685 AA 3	ITC HOLDINGS CORP 144A DEBENTURES	...	07/15/2013.	Maturity		9,925,000	9,925,000	9,883,779	9,922,191	0	2,809	0	2,809	0	9,925,000	0	0	0	521,063	07/15/2013.
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A	...	12/15/2013.	Paydown		190,248	190,248	190,209	190,213	0	35	0	35	0	190,248	0	0	0	3,886	09/02/2021.
46625M RC 5	JP MORGAN CHASE COMMERCIAL MOR 2002-C3 B	...	01/01/2013.	Paydown		364,835	364,835	380,626	364,835	0	0	0	0	0	364,835	0	0	0	1,565	07/12/2035.
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T	...	12/15/2013.	Redemption 100.0000		844,769	844,769	844,769	844,769	0	0	0	0	0	844,769	0	0	0	32,830	09/15/2017.
46628C AC 2	JP MORGAN ALTRNTVE LOAN TRUST 2006-S2 A2	...	04/01/2013.	Paydown		328,297	328,297	322,551	326,814	0	1,482	0	1,482	0	328,297	0	0	0	4,263	05/25/2036.
46629E AA 1	JP MORGAN ALTERNATIVE LOAN TR 2006-A4 A1	...	04/01/2013.	Paydown		222,333	222,333	223,237	221,606	0	727	0	727	0	222,333	0	0	0	2,303	09/25/2036.
48203@ AA 0	JUNIPER CAPITAL LP LESSEE DOMINION EQUIP	...	08/15/2013.	Maturity		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	204,344	08/15/2013.
482439 AA 4	KCT INTERMODAL TRANPORTATION GUAR: BURLI	...	08/01/2013.	Redemption 100.0000		198,400	198,400	198,400	198,400	0	0	0	0	0	198,400	0	0	0	13,658	08/01/2018.
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21	...	03/29/2013.	Redemption 100.0000		124,715	124,715	124,715	124,715	0	0	0	0	0	124,715	0	0	0	3,521	09/29/2015.
49228R AC 7	KERN RIVER FUNDING CORP 144A GUAR KERN R	...	12/31/2013.	Redemption 100.0000		294,118	294,118	290,482	292,709	0	210	0	210	0	292,920	0	1,198	1,198	10,682	07/31/2016.
49327H AE 5	KEYCORP STUDENT LOAN TRUST 2006-A 2A2	...	06/27/2013.	Paydown		658,881	658,881	627,584	649,080	0	9,801	0	9,801	0	658,881	0	0	0	800	06/27/2025.
494550 AR 7	KINDER MORGAN ENERGY PARTNERS SENIOR NOT	...	12/15/2013.	Maturity		125,000	125,000	123,568	124,817	0	183	0	183	0	125,000	0	0	0	6,250	12/15/2013.
52108H PQ 1	LB-UBS COMMERCIAL MORTGAGE TR 2003-C1 C	...	01/11/2013.	Paydown		4,000,000	4,000,000	4,111,875	4,003,966	0	(3,966)	0	(3,966)	0	4,000,000	0	0	0	14,997	12/15/2036.
521615 AA 2	LEA POWER PARTNERS LLC	...	12/16/2013.	Redemption 100.0000		21,328	21,328	21,328	21,328	0	0	0	0	0	21,328	0	0	0	859	06/15/2033.
52176Y AD 6	LEAF II RECEIVABLES FUNDING LL 2010-4 B	...	03/20/2013.	Paydown		1,339,320	1,339,320	1,302,623	1,310,749	0	28,571	0	28,571	0	1,339,320	0	0	0	7,771	01/20/2019.
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG	...	12/08/2013.	Redemption 100.0000		204,655	204,655	204,655	204,655	0	0	0	0	0	204,655	0	0	0	8,164	06/08/2021.
52518R BE 5	LEHMAN STRUCTURED SECURITIES LSSCO 2001-	...	12/01/2013.	Paydown		17,986	17,986	17,322	13,963	3,457	566	0	4,023	0	17,986	0	0	0	0	08/26/2024.
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2	...	12/01/2013.	Paydown		273,098	273,098	256,317	256,317	0	16,780	0	16,780	0	273,098	0	0	0	11,626	12/25/2016.
536885 AA 4	LITIGATION SETTLEMENT MONETIZE FEE TRUST	...	10/25/2013.	Paydown		1,039,306	1,039,306	980,250	1,023,317	0	15,989	0	15,989	0	1,039,306	0	0	0	45,609	01/26/2032.
54600# AC 1	LOUIS DREYFUS CORP SERIES D SENIOR NOTES	...	12/17/2013.	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	494,900	12/17/2013.
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1	...	12/01/2013.	Paydown		356,104	356,104	357,439	355,856	0	248	0	248	0	356,104	0	0	0	8,449	01/18/2015.
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4	...	12/15/2013.	Paydown		1,584,619	1,584,619	1,584,320	1,584,520	0	99	0	99	0	1,584,619	0	0	0	27,902	12/19/2014.
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A	...	12/20/2013.	Paydown		327,461	327,461	327,456	327,459	0	2	0	2	0	327,461	0	0	0	8,206	02/17/2015.
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A	...	12/20/2013.	Paydown		654,155	654,155	654,064	654,072	0	83	0	83	0	654,155	0	0	0	8,351	04/28/2017.
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B	...	12/20/2013.	Paydown		436,103	436,103	436,073	436,077	0	27	0	27	0	436,103	0	0	0	7,763	04/28/2017.

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
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A		12/20/2013.	Paydown		702,012	702,012	701,936	701,957	0	55	0	55	0	702,012	0	0	0	12,500	03/25/2018.
571748 AP 7	MARSH & MCLENNAN HQ 5.750% 09/15/15		10/24/2013.	Various		2,571,180	2,344,000	2,327,582	2,338,603	0	1,530	0	1,530	0	2,340,133	0	231,048	231,048	149,381	09/15/2015.
574599 AN 6	MASCO CORP 7.125% 08/15/13		08/15/2013.	Various		2,925,000	2,925,000	2,906,719	2,923,968	0	1,032	0	1,032	0	2,925,000	0	0	0	208,406	08/15/2013.
574754 AC 1	MASHANTUCKET WESTERN PEQUOT 144A SERI		07/01/2013.	Tax Free Exchange		1,200,000	2,000,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	0	09/01/2021.
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3		12/01/2013.	Paydown		790,104	790,104	639,985	676,223	0	113,882	0	113,882	0	790,104	0	0	0	18,539	08/18/2015.
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1		07/01/2013.	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.
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2		07/01/2013.	Redemption 100.0000		225,286	225,286	225,286	225,286	0	0	0	0	0	225,286	0	0	0	14,125	01/01/2021.
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3		07/01/2013.	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.
589497 AA 4	MEREY SWEENEY LP 144A SENIOR NOTES		12/18/2013.	Redemption 100.0000		167,211	167,211	167,211	167,211	0	0	0	0	0	167,211	0	0	0	11,178	12/18/2019.
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		10/01/2013.	Paydown		73,736	73,736	73,724	73,736	0	0	0	0	0	73,736	0	0	0	3,847	12/31/2013.
59549W AA 1	MID STATE TRUST SERIES 11 A1		12/15/2013.	Paydown		323,502	323,502	315,006	316,710	0	6,792	0	6,792	0	323,502	0	0	0	8,881	11/16/2018.
59560U AA 9	MID-STATE TRUST 2004-1 A		12/01/2013.	Paydown		88,179	88,179	90,232	90,031	0	(1,852)	0	(1,852)	0	88,179	0	0	0	2,884	12/12/2020.
59560W AC 1	MID-STATE TRUST 2010-1 M		12/01/2013.	Paydown		303,762	303,762	303,552	303,539	0	223	0	223	0	303,762	0	0	0	8,861	01/13/2022.
60040# AA 0	N		12/30/2013.	Redemption 100.0000		53,121	53,121	53,121	53,121	0	0	0	0	0	53,121	0	0	0	2,124	06/30/2027.
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA		11/11/2013.	Redemption 100.0000		213,444	213,444	213,444	213,444	0	0	0	0	0	213,444	0	0	0	7,563	11/11/2023.
617446 AS 8	MORGAN STANLEY GROUP 7.000% 10/01/13		10/01/2013.	Maturity		3,000,000	3,000,000	2,847,060	2,989,320	0	10,680	0	10,680	0	3,000,000	0	0	0	210,000	10/01/2013.
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5		12/01/2013.	Paydown		478,259	478,259	477,624	476,854	0	1,405	0	1,405	0	478,259	0	0	0	13,019	07/05/2014.
628464 A@ 8	MYERS INDUSTRIES INC SENIOR NOTES TRANCH		12/12/2013.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	340,500	12/12/2013.
64952W AM 5	NEW YORK LIFE GLOBAL FDG 144A		04/15/2013.	Maturity		7,000,000	7,000,000	6,958,700	6,996,739	0	3,261	0	3,261	0	7,000,000	0	0	0	161,000	04/15/2013.
65488B AA 7	SOUTHWESTERN ENERGY CO 144A NOARK PIPELI		12/01/2013.	Various		90,000	90,000	89,096	89,532	0	52	0	52	0	89,584	0	416	416	4,826	06/01/2018.
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S		10/15/2013.	Various		115,625	115,625	121,573	120,041	0	(173)	0	(173)	0	119,869	0	(4,244)	(4,244)	7,642	10/15/2026.
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B M1		12/01/2013.	Paydown		28,236	28,236	28,236	28,236	0	0	0	0	0	28,236	0	0	0	0	12/15/2026.
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH		12/01/2013.	Paydown		171,013	171,013	171,013	171,013	0	0	0	0	0	0	0	0	0	0	06/15/2032.
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M		12/01/2013.	Paydown		417,902	417,902	424,170	417,902	0	0	0	0	0	417,902	0	0	0	16,861	12/31/2013.
675748 CF 2	OCWEN RESIDENTIAL MBS CO. 1999-R2 B2		12/01/2013.	Paydown		41,772	41,772	0	0	0	41,772	0	41,772	0	41,772	0	0	0	4,198	06/25/2039.
676220 AF 3	OFFICE DEPOT INC 6.250% 08/15/13		08/15/2013.	Maturity		130,000	130,000	129,642	129,972	0	28	0	28	0	130,000	0	0	0	8,125	08/15/2013.
677415 CJ 8	OHIO POWER CO SENIOR NOTES		08/12/2013.	Call 100.0000		125,000	125,000	128,243	125,255	0	(255)	0	(255)	0	125,000	0	0	0	8,566	07/15/2033.
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE		12/01/2013.	Redemption 100.0000		2,310	2,310	2,310	2,310	0	0	0	0	0	2,310	0	0	0	420	12/01/2028.
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4		12/01/2013.	Paydown		516,812	516,812	452,060	452,060	0	0	0	0	0	516,812	0	0	0	16,755	10/15/2015.
68213K AF 2	OAKWOOD MORTGAGE INVESTORS 2001-E M1 MH		03/31/2013.	Security Withdraw		0	420,158	0	0	0	0	0	0	0	0	0	0	0	497	12/15/2031.
68240M AE 8	SECURED LIEN HOME OWNER TRUST 1998-1 A-5		01/01/2013.	Paydown		5,616	5,616	5,614	5,616	0	0	0	0	0	5,616	0	0	0	36	02/15/2029.
684181 AA 8	ORANGE COGEN FUNDING CORP 144A		12/15/2013.	Redemption 100.0000		151,200	151,200	151,200	151,200	0	0	0	0	0	151,200	0	0	0	7,918	03/15/2022.
68619A AP 2	ORIGIN MANUFACTURED HOUSING 2002-A A4		12/01/2013.	Paydown		563,389	563,389	561,683	561,725	0	1,664	0	1,664	0	563,389	0	0	0	21,265	11/10/2024.

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
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A.		12/15/2013.	Paydown		5,302,186	5,302,186	5,309,458	5,309,583	0	(7,397)	0	(7,397)	0	5,302,186	0	0	0	98,218	03/15/2017.
69352B AC 8	PPL MONTANA LLC PASS THROUGH CERTIFICATE		12/24/2013.	Redemption 100.0000		1,849,142	1,849,142	1,849,142	1,849,142	0	0	0	0	0	1,849,142	0	0	0	397,230	07/02/2020.
693659 AC 8	ARIZONA PUBLIC SERVICE		12/30/2013.	Redemption 100.0000		1,184,000	1,184,000	1,247,666	1,201,128	0	(7,573)	0	(7,573)	0	1,193,555	0	(9,555)	(9,555)	80,280	12/30/2015.
694032 AX 1	PACIFIC BELL TELEPHONE DEBENTURES		10/15/2013.	Call 101.1200		14,080,960	13,925,000	14,203,500	14,093,039	0	(12,079)	0	(12,079)	0	14,080,960	0	0	0	922,531	10/15/2034.
714046 A@ 8	PERKIN ELMER INC 6.000% 05/30/15		12/26/2013.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	276,925	05/30/2015.
714290 A# 0	PERRIGO COMPANY 6.370% 05/29/18		12/23/2013.	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	1,034,258	05/29/2018.
714290 B@ 1	PERRIGO COMPANY SERIES B		12/23/2013.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	456,924	04/30/2020.
72447W AN 9	PITNEY BOWES INC MTN 3.875% 06/15/13		06/15/2013.	Maturity		125,000	125,000	117,146	124,500	0	500	0	500	0	125,000	0	0	0	2,422	06/15/2013.
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF		12/01/2013.	Paydown		639,368	639,368	644,164	641,359	0	(1,990)	0	(1,990)	0	639,368	0	0	0	19,653	03/27/2015.
73651E AA 6	PORTLAND GENERAL ELEC CO 144A FIRST MORT		08/01/2013.	Maturity		4,925,000	4,925,000	4,889,786	4,922,353	0	2,647	0	2,647	0	4,925,000	0	0	0	277,031	08/01/2013.
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE		12/31/2013.	Redemption 100.0000		377,760	377,760	377,760	377,760	0	0	0	0	0	377,760	0	0	0	13,930	12/31/2018.
73932# AA 4	POWER MINN 9090 LLC SERIES A SENIOR SECU		10/15/2013.	Redemption 100.0000		161,124	161,124	161,124	161,124	0	0	0	0	0	161,124	0	0	0	9,083	07/15/2027.
74005P AL 8	PRAXAIR INC 3.950% 06/01/13		06/01/2013.	Maturity		125,000	125,000	117,201	124,542	0	458	0	458	0	125,000	0	0	0	2,469	06/01/2013.
74112R AA 8	PRESTIGE AUTO REC TRUST 2009-1A A		06/15/2013.	Paydown		838,907	838,907	838,760	838,901	0	5	0	5	0	838,907	0	0	0	20,204	04/15/2017.
74160M CN 0	PRIME MORTGAGE TRUST 2003-3 A5		03/01/2013.	Paydown		327,556	327,556	327,761	326,368	0	1,188	0	1,188	0	327,556	0	0	0	3,526	01/25/2034.
74254P YE 6	PRINCIPAL LIFE INC FDG		04/24/2013.	Maturity		3,750,000	3,750,000	3,688,125	3,744,545	0	5,455	0	5,455	0	3,750,000	0	0	0	99,375	04/24/2013.
74340X AB 7	PROLOGIS 5.500% 03/01/13		03/01/2013.	Maturity		125,000	125,000	125,694	125,069	0	(69)	0	(69)	0	125,000	0	0	0	3,438	03/01/2013.
74432Q AB 1	PRUDENTIAL FINANCIAL INC MTN SERIES B		07/15/2013.	Maturity		125,000	125,000	119,304	124,568	0	432	0	432	0	125,000	0	0	0	5,625	07/15/2013.
74438G AE 1	PRUDENTIAL HOLDINGS LLC 144A		12/18/2013.	Redemption 100.0000		639,643	639,643	639,643	639,643	0	0	0	0	0	639,643	0	0	0	55,617	12/18/2023.
74730* AH 5	QUAD GRAPHICS INC 7.560% 09/01/15		09/01/2013.	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.
74842@ AA 3	QUIKRETE HOLDINGS INC 5.830% 12/17/19		09/26/2013.	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	562,450	12/17/2019.
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		12/01/2013.	Paydown		217,448	217,448	215,723	217,448	0	1,725	1,725	0	0	217,448	0	0	0	6,819	05/26/2018.
74928H BQ 8	RBSCF TRUST 2010-RR3 MS4A		12/01/2013.	Paydown		1,062,161	1,062,161	1,096,847	1,070,699	0	(8,538)	0	(8,538)	0	1,062,161	0	0	0	31,751	05/02/2014.
74930E AM 1	RBSSP RESECURITIZATION TRUST 2010-12 3A4		12/01/2013.	Paydown		1,039,696	1,039,696	1,048,144	1,038,625	0	1,071	0	1,071	0	1,039,696	0	0	0	22,806	12/31/2013.
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		12/01/2013.	Paydown		321,847	321,847	305,956	313,091	0	8,755	0	8,755	0	321,847	0	0	0	8,215	10/29/2015.
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR		07/15/2013.	Redemption 100.0000		247,662	247,662	247,662	247,662	0	0	0	0	0	247,662	0	0	0	14,850	01/15/2019.
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B		07/02/2013.	Redemption 100.0000		1,177,886	1,177,886	1,231,972	1,195,014	0	(3,286)	0	(3,286)	0	1,191,728	0	(13,842)	(13,842)	108,801	12/29/2015.
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5		12/01/2013.	Paydown		353,877	353,877	344,322	347,337	0	6,539	0	6,539	0	353,877	0	0	0	16,956	03/28/2016.
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B		12/01/2013.	Paydown		334,295	334,295	332,724	333,922	0	373	0	373	0	334,295	0	0	0	12,105	04/29/2016.
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 AI3		12/01/2013.	Paydown		602,260	602,260	572,806	597,203	0	5,057	0	5,057	0	602,260	0	0	0	13,921	03/22/2014.
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5		12/01/2013.	Paydown		941,675	941,675	940,297	938,664	0	3,011	0	3,011	0	941,675	0	0	0	30,739	12/23/2015.
76110G J3 6	RESIDENTIAL ACCREDIT LOANS 2002-QS11 A8		01/01/2013.	Paydown		48,235	48,235	49,637	48,045	0	190	0	190	0	48,235	0	0	0	255	08/25/2032.
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15		12/01/2013.	Paydown		2,908,455	2,908,455	2,808,325	2,870,143	0	38,312	0	38,312	0	2,908,455	0	0	0	109,175	05/19/2016.
76110H MP 1	RESIDENTIAL ACCREDIT LOANS INC 2003-QR24		12/01/2013.	Paydown		2,226,837	2,226,837	2,156,204	2,212,673	0	14,164	0	14,164	0	2,226,837	0	0	0	55,178	07/08/2014.
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7		12/01/2013.	Paydown		958,150	958,150	932,699	939,961	0	18,189	0	18,189	0	958,150	0	0	0	44,165	11/06/2021.
76110V BX 5	RESIDENTIAL FDG MTG SEC 1999-HII A5 HE		12/01/2013.	Paydown		56,932	56,932	56,909	56,678	0	254	0	254	0	56,932	0	0	0	2,309	11/16/2014.
76111X KA 0	RESIDENTIAL FUNDING MTG SEC I 2004-S5 2A		12/01/2013.	Paydown		230,667	230,667	232,591	231,414	0	(748)	0	(748)	0	230,667	0	0	0	5,260	09/20/2016.
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9 1A		12/01/2013.	Paydown		3,013,765	3,013,765	2,983,627	3,000,236	0	13,529	0	13,529	0	3,013,765	0	0	0	83,788	06/25/2014.

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
										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
76111X SD 6	RESIDENTIAL FUNDING MTG SEC I 2005-S1 2A		12/01/2013.	Paydown		129,132	129,132	131,069	129,815	0	(683)	0	(683)	0	129,132	0	0	0	2,930	07/08/2015.
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8		12/01/2013.	Paydown		243,826	243,826	243,802	243,142	0	683	0	683	0	243,826	0	0	0	12,034	09/12/2015.
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10		12/01/2013.	Paydown		421,802	421,802	421,776	420,606	0	1,196	0	1,196	0	421,802	0	0	0	12,375	07/16/2015.
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS		07/15/2013.	Redemption 100.0000		253,964	253,964	294,910	274,472	0	(728)	0	(728)	0	273,744	0	(19,780)	(19,780)	12,899	07/15/2021.
76176L EQ 0	REYNOLDS METAL 8.100% 02/04/13		02/04/2013.	Maturity		2,925,000	2,925,000	3,044,837	2,926,302	0	(1,302)	0	(1,302)	0	2,925,000	0	0	0	51,992	02/04/2013.
783764 AK 9	RYLAND GROUP 5.375% 01/15/15		05/22/2013.	Direct		5,276,000	5,000,000	5,044,450	5,011,456	0	(2,188)	0	(2,188)	0	5,009,267	0	266,733	266,733	233,663	01/15/2015.
78442F AX 6	SLM CORP MTN SERIES A 5.000% 06/15/18		10/17/2013.	Goldman Sachs & Co		4,943,750	5,000,000	4,885,500	4,947,794	0	6,631	0	6,631	0	4,954,425	0	(10,675)	(10,675)	207,361	06/15/2018.
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A		12/01/2013.	Paydown		266,751	266,751	266,749	266,521	0	231	0	231	0	266,751	0	0	0	4,972	03/03/2016.
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A		12/01/2013.	Paydown		512,649	512,649	512,589	512,597	0	53	0	53	0	512,649	0	0	0	5,171	09/09/2017.
81683R AB 0	SEMINOLE TRIBE OF FLORIDA 144A		10/01/2013.	Redemption 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	14,495	10/01/2013.
82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1		12/20/2013.	Paydown		245,977	245,977	245,931	245,950	0	26	0	26	0	245,977	0	0	0	5,695	08/03/2016.
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A		12/20/2013.	Paydown		819,622	819,622	820,397	820,127	0	(505)	0	(505)	0	819,622	0	0	0	14,988	04/26/2016.
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A		12/20/2013.	Paydown		206,525	206,525	206,503	206,512	0	13	0	13	0	206,525	0	0	0	4,036	07/14/2016.
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A		12/20/2013.	Paydown		310,086	310,086	310,055	310,067	0	19	0	19	0	310,086	0	0	0	5,413	11/23/2015.
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B		12/20/2013.	Paydown		1,715,333	1,715,333	1,715,204	1,715,210	0	123	0	123	0	1,715,333	0	0	0	28,591	07/18/2016.
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A		12/20/2013.	Paydown		255,584	255,584	255,530	255,541	0	43	0	43	0	255,584	0	0	0	3,691	06/07/2016.
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A		12/15/2013.	Paydown		884,077	884,077	881,675	881,732	0	2,346	0	2,346	0	884,077	0	0	0	14,268	03/29/2016.
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B		12/15/2013.	Paydown		353,631	353,631	353,556	353,557	0	74	0	74	0	353,631	0	0	0	8,466	07/08/2016.
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A		12/01/2013.	Paydown		603,745	603,745	603,406	603,238	0	507	0	507	0	603,745	0	0	0	18,665	06/08/2018.
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B		12/01/2013.	Paydown		150,936	150,936	150,861	150,799	0	137	0	137	0	150,936	0	0	0	6,591	06/08/2018.
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A		01/01/2013.	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.
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		12/15/2013.	Redemption 100.0000		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	3,080	06/15/2040.
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		12/15/2013.	Redemption 100.0000		230,769	230,769	230,769	230,769	0	0	0	0	0	230,769	0	0	0	8,654	06/15/2025.
85171W AA 1	SPRINGLEAF MORTGAGE LOAN TRUST 2012-2A A		12/01/2013.	Paydown		658,000	658,000	657,926	657,804	0	197	0	197	0	658,000	0	0	0	8,122	06/22/2015.
855707 AB 1	STATE AUTO FINANCIAL CORP SENIOR NOTES		07/18/2013.	Various		5,532,360	5,425,000	5,397,817	5,421,910	0	1,917	0	1,917	0	5,423,827	0	108,533	108,533	226,042	11/15/2013.
859245 AA 0	STERLING BANK TRUST FSB 2004-1		10/26/2013.	Paydown		0	0	87,171	82,668	0	(82,668)	0	(82,668)	0	0	0	0	0	13,954	04/26/2026.
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2		12/01/2013.	Paydown		177,650	177,650	135,381	135,381	0	42,269	0	42,269	0	177,650	0	0	0	6,627	08/02/2023.
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1		12/01/2013.	Paydown		259,793	259,793	259,672	259,672	0	122	0	122	0	259,793	0	0	0	7,642	06/09/2023.
86359A DL 4	STRUCTURED ASSET SECURITIES 2002-23XS A7		12/01/2013.	Paydown		1,137,583	1,137,583	1,164,245	1,153,112	0	(15,529)	0	(15,529)	0	1,137,583	0	0	0	38,585	05/13/2019.
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		05/01/2013.	Paydown		1,694	1,694	1,152	1,152	0	542	0	542	0	1,694	0	0	0	43	12/26/2023.
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8		12/01/2013.	Paydown		144,818	144,818	144,184	144,234	0	583	0	583	0	144,818	0	0	0	2,929	08/05/2024.
86359A PD 9	STRUCTURED ASSET SECURITIES 2003-4 A7		07/01/2013.	Paydown		12,959,000	12,959,000	12,724,161	12,747,745	0	211,255	0	211,255	0	12,959,000	0	0	0	377,971	02/25/2033.
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1		12/01/2013.	Paydown		167,337	167,337	158,552	161,454	0	5,883	0	5,883	0	167,337	0	0	0	4,163	03/19/2017.
86359B 5G 2	STRUCTURED ASSET SECURITIES 2005-4XS 3A4		10/01/2013.	Paydown		327,896	327,896	326,666	326,803	0	1,092	0	1,092	0	327,896	0	0	0	5,365	10/31/2013.
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4		12/01/2013.	Paydown		519,198	519,198	453,001	484,081	0	35,117	0	35,117	0	519,198	0	0	0	17,321	03/09/2015.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		12/01/2013.	Paydown		1,088,162	1,088,162	1,053,732	1,077,435	0	10,727	0	10,727	0	1,088,162	0	0	0	28,073	02/18/2015.
869434 AB 6	SUTTON BRIDGE FIN LTD 144A		01/31/2013.	Redemption 100.0000		1,115,370	1,115,370	1,115,370	1,115,370	0	0	0	0	0	1,115,370	0	0	0	415,093	06/30/2022.
870537 AA 5	SWEETWATER INVESTORS LLC 144A SENIOR SEC		11/15/2013.	Redemption 100.0000		497,347	497,347	497,347	497,347	0	0	0	0	0	497,347	0	0	0	22,020	05/15/2014.
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP 1		09/15/2013.	Redemption 100.0000		394,295	394,295	475,204	423,309	0	(3,802)	0	(3,802)	0	419,507	0	(25,212)	(25,212)	19,834	01/22/2016.
872162 AD 4	TAL ADVANTAGE LLC 2010-2A A		11/20/2013.	Paydown		1,566,667	1,566,667	1,566,667	1,566,667	0	0	0	0	0	1,566,667	0	0	0	59,358	06/05/2020.
872162 AF 9	TAL ADVANTAGE LLC 2011-1A A		12/23/2013.	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	6,328	11/03/2016.
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2013.	Redemption 100.0000		112,509	112,509	119,353	117,205	0	(65)	0	(65)	0	117,140	0	(4,631)	(4,631)	8,016	02/01/2030.
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A		12/16/2013.	Paydown		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	7,670	10/27/2020.
89420G AJ 8	TRAVELERS PROPERTY CASUALTY SENIOR NOTES		03/15/2013.	Maturity		5,000,000	5,000,000	4,923,363	4,998,032	0	1,968	0	1,968	0	5,000,000	0	0	0	125,000	03/15/2013.
89566E AA 6	TRISTATE GEN AND TRANS ASSN 144A PASS TH		01/31/2013.	Redemption 100.0000		434,550	434,550	434,550	434,550	0	0	0	0	0	434,550	0	0	0	13,123	01/31/2018.
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A		12/12/2013.	Redemption 100.0000		456,000	456,000	456,000	456,000	0	0	0	0	0	456,000	0	0	0	13,060	11/12/2026.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A		12/16/2013.	Paydown		158,398	158,398	158,398	158,398	0	0	0	0	0	158,398	0	0	0	4,427	12/20/2023.
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1		12/15/2013.	Paydown		173,214	173,214	173,214	173,214	0	0	0	0	0	173,214	0	0	0	2,255	07/16/2014.
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A		12/14/2013.	Paydown		300,000	300,000	299,963	299,964	0	36	0	36	0	300,000	0	0	0	6,841	04/26/2018.
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS		12/10/2013.	Redemption 100.0000		136,602	136,602	136,602	136,602	0	0	0	0	0	136,602	0	0	0	4,553	05/10/2025.
902635 AA 9	UNITED CAPITAL MARKETS 2003-A		12/25/2013.	Paydown		0	0	96,558	0	0	0	0	0	0	0	0	0	0	58,467	11/08/2027.
902905 AM 0	USX CORPORATION 9.125% 01/15/13		01/15/2013.	Maturity		3,000,000	3,000,000	2,976,990	2,999,906	0	94	0	94	0	3,000,000	0	0	0	136,875	01/15/2013.
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES		12/23/2013.	Redemption 100.0000		228,818	228,818	228,818	228,818	0	0	0	0	0	228,818	0	0	0	6,559	09/23/2030.
91324P AE 2	UNITEDHEALTH GROUP INC SENIOR NOTES		04/01/2013.	Maturity		125,000	125,000	124,695	124,989	0	11	0	11	0	125,000	0	0	0	3,047	04/01/2013.
919138 AD 9	VALERO ENERGY SENIOR NOTES		01/15/2013.	Maturity		475,000	475,000	482,643	475,039	0	(39)	0	(39)	0	475,000	0	0	0	15,913	01/15/2013.
921796 GR 3	VANDERBILT MORTGAGE 1999 B 1M1		02/01/2013.	Paydown		903,257	903,257	888,353	894,996	0	8,261	0	8,261	0	903,257	0	0	0	11,094	07/07/2029.
92344R AB 8	VERIZON NEW ENGLAND SENIOR NOTES		10/01/2013.	Maturity		125,000	125,000	120,990	124,588	0	412	0	412	0	125,000	0	0	0	5,938	10/01/2013.
92553P AM 4	VIACOM INC 3.125% 06/15/22		06/07/2012.	Paydown		985,530	1,000,000	985,530	985,530	0	0	0	0	0	985,530	0	0	0	0	06/15/2022.
928958 AA 5	WATERFORD 3 FDG-ENTERGY		01/02/2013.	Redemption 100.0000		166,430	166,430	166,430	166,430	0	0	0	0	0	166,430	0	0	0	6,732	01/02/2017.
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1		12/01/2013.	Paydown		52,525	52,525	37,958	37,958	0	14,568	0	14,568	0	52,525	0	0	0	703	02/10/2017.
92922F JY 5	WASHINGTON MUTUAL 2003-S13 12A3		01/01/2013.	Paydown		111,511	111,511	109,072	111,083	0	428	0	428	0	111,511	0	0	0	511	01/25/2034.
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1		12/01/2013.	Paydown		217,009	217,009	219,586	217,511	0	(503)	0	(503)	0	217,009	0	0	0	5,111	09/14/2015.
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1		12/01/2013.	Paydown		93,902	93,902	64,969	64,969	0	28,934	0	28,934	0	93,902	0	0	0	1,275	07/15/2016.
92922F LW 6	WASHINGTON MUTUAL 2004-S1 1A6		11/01/2013.	Paydown		1,907,702	1,907,702	1,893,466	1,897,093	0	10,610	0	10,610	0	1,907,702	0	0	0	64,436	10/10/2014.
92922F VE 5	WASHINGTON MUTUAL 2004-S3 3A1		10/01/2013.	Paydown		469,540	469,540	471,008	468,417	0	1,123	0	1,123	0	469,540	0	0	0	12,513	07/25/2034.
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES		05/04/2013.	Redemption 100.0000		580,000	580,000	580,000	580,000	0	0	0	0	0	580,000	0	0	0	17,023	05/04/2016.
949746 FJ 5	WELLS FARGO & COMPANY SUB NOTES		10/16/2013.	Maturity		125,000	125,000	125,583	125,063	0	(63)	0	(63)	0	125,000	0	0	0	6,188	10/16/2013.
949762 AC 2	WELLS FARGO MBS 2003-10 A3		04/01/2013.	Paydown		2,280,659	2,280,659	2,106,758	2,243,578	0	37,081	0	37,081	0	2,280,659	0	0	0	32,761	09/25/2018.
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		12/10/2013.	Redemption 100.0000		218,989	218,989	218,989	218,988	0	2	0	2	0	218,989	0	0	0	9,003	01/10/2024.
94978# AJ 6	HY-VEE INC CRD TN LEASE		12/05/2013.	Redemption 100.0000		145,091	145,091	145,091	145,091	0	0	0	0	0	145,091	0	0	0	5,897	10/05/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT		12/10/2013.	Redemption 100.0000		172,110	172,110	172,110	172,110	0	0	0	0	0	172,110	0	0	0	4,963	05/10/2019.
94978# CA 3	HUBER BROKEN BOW FACILITY TR 2004-AMSOUT		01/02/2013.	Redemption 100.0000		218,968	218,968	218,968	218,968	0	0	0	0	0	218,968	0	0	0	6,799	01/02/2020.
94978# CB 1	HUBER BROKEN BOW FACILITY TR 2004-KEY GU		01/02/2013.	Redemption 100.0000		217,591	217,591	217,591	217,591	0	0	0	0	0	217,591	0	0	0	6,756	01/02/2020.
94979F AC 0	WELLS FARGO MBS 2003-12 A3		04/01/2013.	Paydown		547,464	547,464	547,122	546,205	0	1,259	0	1,259	0	547,464	0	0	0	8,387	11/25/2018.
94980K AG 7	WELLS FARGO MBS 2004-4 A7		12/01/2013.	Paydown		1,378,380	1,378,380	1,280,386	1,360,032	0	18,348	0	18,348	0	1,378,380	0	0	0	33,992	01/12/2015.
94981A AA 1	WELLS FARGO MBS 2003-14 1A1		04/01/2013.	Paydown		396,429	396,429	397,049	395,883	0	546	0	546	0	396,429	0	0	0	5,658	12/25/2018.
94981A AC 7	WELLS FARGO MBS 2003-14 1A3		04/01/2013.	Paydown		242,514	242,514	244,257	242,071	0	443	0	443	0	242,514	0	0	0	2,372	12/25/2018.
94982C AF 5	WELLS FARGO MB TRST 2004-DD 2A5		02/01/2013.	Paydown		271,196	271,196	265,263	270,093	0	1,103	0	1,103	0	271,196	0	0	0	740	01/25/2035.
94982J AA 1	WELLS FARGO MTG BACKED SEC 2005-6 A1		03/01/2013.	Paydown		452,167	452,167	459,515	451,426	0	741	0	741	0	452,167	0	0	0	3,450	08/25/2035.
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8		12/01/2013.	Paydown		15,055	15,055	14,297	14,723	0	332	0	332	0	15,055	0	0	0	538	06/11/2017.
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15.		12/01/2013.	Paydown		1,237,042	1,237,042	1,085,504	1,144,591	0	92,450	0	92,450	0	1,237,042	0	0	0	29,117	06/07/2016.
96032T AA 4	WESTGATE RESORTS 2012-2A A	E.	12/01/2013.	Paydown		626,024	626,024	626,024	626,024	0	0	0	0	0	626,024	0	0	0	10,226	03/10/2015.
961548 AQ 7	WESTVACO CORP DEBENTURES		03/15/2013.	Redemption 100.0000		993,000	993,000	1,011,619	1,004,158	0	(113)	0	(113)	0	1,004,046	0	(11,046)	(11,046)	37,982	03/15/2027.
97180* SC 3	WILMINGTON TRUST CO LESSEE-A.I LEASING/A		11/29/2013.	Redemption 100.0000		131,034	131,034	131,034	131,034	0	0	0	0	0	131,034	0	0	0	8,265	11/27/2014.
97180* SD 1	WILMINGTON TRUST CO LESSEE-A.I LEASING/A		11/29/2013.	Redemption 100.0000		131,034	131,034	131,034	131,034	0	0	0	0	0	131,034	0	0	0	8,265	11/29/2014.
97180* SE 9	WILMINGTON TRUST CO LESSEE-A.I LEASING/A		11/29/2013.	Redemption 100.0000		131,034	131,034	131,034	131,034	0	0	0	0	0	131,034	0	0	0	8,265	11/28/2014.
97180* SF 6	WILMINGTON TRUST CO LESSEE-A.I LEASING/A		11/29/2013.	Various		131,034	131,034	131,034	131,034	0	0	0	0	0	131,034	0	0	0	8,265	11/29/2014.
97180* SG 4	WILMINGTON TRUST CO LESSEE-A.I LEASING/A		11/29/2013.	Various		131,034	131,034	131,034	131,034	0	0	0	0	0	131,034	0	0	0	8,265	11/29/2014.
97180* SH 2	WILMINGTON TRUST CO LESSEE-A.I LEASING/A		11/29/2013.	Redemption 100.0000		131,034	131,034	131,034	131,034	0	0	0	0	0	131,034	0	0	0	8,265	11/28/2014.
97180* SR 0	WILMINGTON TRUST CO LESSEE-AI LEASING/NW		12/29/2013.	Various		85,800	85,800	85,800	85,800	0	0	0	0	0	85,800	0	0	0	3,856	06/29/2015.
97180* SS 8	WILMINGTON TRUST CO LESSEE-AI LEASING/NW		12/29/2013.	Redemption 100.0000		85,800	85,800	85,806	85,803	0	0	0	0	0	85,802	0	(3)	(3)	3,856	06/29/2015.
97180* ST 6	WILMINGTON TRUST CO LESSEE-AI LEASING/NW		12/29/2013.	Redemption 100.0000		85,800	85,800	85,800	85,800	0	0	0	0	0	85,800	0	0	0	3,856	06/29/2015.
97180* SU 3	WILMINGTON TRUST CO LESSEE-AI LEASING/NW		12/29/2013.	Redemption 100.0000		85,800	85,800	85,804	85,802	0	0	0	0	0	85,802	0	(2)	(2)	3,856	06/29/2015.
97180* US 5	WILMINGTON TRUST CO LESSEE-TUCSON ELEC/C		01/01/2013.	Redemption 100.0000		29,587	29,587	29,587	29,587	0	0	0	0	0	29,587	0	0	0	1,588	01/01/2013.
97180* UU 0	WILMINGTON TRUST CO LESSEE-TUCSON ELEC/E		01/01/2013.	Redemption 100.0000		86,831	86,831	86,831	86,831	0	0	0	0	0	86,831	0	0	0	4,660	01/01/2013.
97180* UV 8	WILMINGTON TRUST CO LESSEE-TUCSON ELEC/N		01/01/2013.	Redemption 100.0000		175,599	175,599	175,599	175,599	0	0	0	0	0	175,599	0	0	0	9,423	01/01/2013.
97180* UX 4	WILMINGTON TRUST CO LESSEE-TUCSON ELEC/U		01/01/2013.	Redemption 100.0000		108,935	108,935	108,935	108,935	0	0	0	0	0	108,935	0	0	0	5,846	01/01/2013.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
97180* YY 8	WILMINGTON TRUST CO GUARANTOR BP CORP N	...	01/14/2013.	Redemption 100.0000		210,465	210,465	210,465	210,465	0	0	0	0	0	210,465	0	0	0	8,019	01/14/2014.
976656 BX 5	WISCONSIN ELECTRIC POWER	...	05/15/2013.	Maturity		125,000	125,000	122,358	124,861	0	139	0	139	0	125,000	0	0	0	2,813	05/15/2013.
983024 AE 0	WYETH 5.500% 02/01/14	...	12/16/2013.	Call 100.6510		125,814	125,000	127,605	125,377	0	(332)	0	(332)	0	125,045	0	769	769	9,453	02/01/2014.
064149 A5 6	BANK OF NOVA SCOTIA 2.250% 01/22/13	A.	01/22/2013.	Maturity		6,000,000	6,000,000	6,028,560	6,000,599	0	(599)	0	(599)	0	6,000,000	0	0	0	67,500	01/22/2013.
13643E AC 9	CANADIAN OIL SANDS LTD 144A	I..	08/15/2013.	Maturity		5,000,000	5,000,000	4,994,250	4,999,549	0	452	0	452	0	5,000,000	0	0	0	290,000	08/15/2013.
30217V AC 1	EXPRESS PIPELINE LP LP 144A	A.	12/31/2013.	Various		1,079,524	1,079,524	1,036,294	1,066,154	0	3,202	0	3,202	0	1,069,357	0	10,167	10,167	59,833	12/31/2019.
65334H 50 8	NEXEN INC SUB NOTES 7.350% 11/01/43	I..	03/28/2013.	Call 100.0000		500,000	500,000	517,400	500,000	0	0	0	0	0	500,000	0	0	0	15,006	11/01/2043.
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE	A.	12/12/2013.	Paydown		(251,421)	(251,421)	(172,613)	(279,453)	4,642	23,390	0	28,032	0	(251,421)	0	0	0	(47,128)	08/09/2016.
75944R A* 2	RELIANCE LP SENIOR SECURED NOTE	A.	04/03/2013.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	64,575	04/03/2013.
C2107# AA 9	CANFOR PULP FINANCE INC	I..	11/30/2013.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	64,100	11/30/2013.
C6573# AC 1	NORTH ATLANTIC REFINING LTD SERIES B GUA	I..	08/12/2013.	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.
04530D AB 8	ASPEN INSURANCE HOLDINGS LTD SENIOR NOTE	F.	12/16/2013.	Call 103.7188		4,148,752	4,000,000	4,125,620	4,026,919	0	(15,607)	0	(15,607)	0	4,011,311	0	137,441	137,441	320,667	08/15/2014.
055451 AA 6	BHP FINANCE USA 4.800% 04/15/13	F.	04/15/2013.	Maturity		125,000	125,000	125,235	125,010	0	(10)	0	(10)	0	125,000	0	0	0	3,000	04/15/2013.
12479L AA 8	CAI 2012-1A A 2012-1A A	F.	12/25/2013.	Paydown		300,000	300,000	299,935	299,937	0	63	0	63	0	300,000	0	0	0	5,626	05/24/2018.
15128@ AH 6	CEMEX ESPANA FINANCE LLC SERIES A GUAR C	R	03/25/2013.	Redemption 100.0000		552,268	552,268	552,268	552,268	0	0	0	0	0	552,268	0	0	0	13,669	02/14/2014.
227170 AC 1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A	F.	12/18/2013.	Paydown		300,000	300,000	299,963	299,964	0	36	0	36	0	300,000	0	0	0	6,841	04/30/2018.
37952U AA 1	SEACO CONTAINER 2012-1A A	F.	12/17/2013.	Paydown		500,000	500,000	499,901	499,903	0	97	0	97	0	500,000	0	0	0	11,131	05/30/2018.
44841R AA 9	HUTCHISON WHAMPOA INTL LTD 144A	R	02/13/2013.	Maturity		1,700,000	1,700,000	1,692,112	1,699,877	0	123	0	123	0	1,700,000	0	0	0	55,250	02/13/2013.
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R	10/12/2013.	Redemption 100.0000		63,892	63,892	63,892	63,892	0	0	0	0	0	63,892	0	0	0	2,388	07/12/2016.
69319H AA 1	PCCW-HKTC CAPITAL LTD 144A	R	07/15/2013.	Maturity		9,500,000	9,500,000	9,512,235	9,500,842	0	(842)	0	(842)	0	9,500,000	0	0	0	570,000	07/15/2013.
780097 AM 3	ROYAL BANK OF SCOTLAND GRP PLC SUB NOTES	F.	06/10/2013.	RBS Securities Corp.		9,936,712	9,925,000	9,912,296	9,919,285	0	415	0	415	0	9,919,699	0	17,012	17,012	440,560	07/03/2018.
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	R	12/15/2013.	Redemption 100.0000		625	625	643	636	0	(1)	0	(1)	0	636	0	(11)	(11)	29	12/15/2026.
87938W AK 9	TELEFONICA EMISIONES SAU	F.	04/26/2013.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	25,820	04/26/2013.
880334 AA 5	TENGIZCHEVROIL FINANCE CO 144A	F.	11/15/2013.	Redemption 100.0000		249,773	249,773	251,022	250,006	0	(90)	0	(90)	0	249,917	0	(144)	(144)	8,993	11/15/2014.
950840 AA 6	WESFARMERS LTD 144A 6.998% 04/10/13	F.	04/10/2013.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	139,960	04/10/2013.
96008Y AB 1	WESTFIELD CAPITAL CORP 144A	R	07/16/2013.	Redemption 106.1980		10,540,152	9,925,000	9,909,319	9,921,499	0	975	0	975	0	9,922,475	0	617,677	617,677	340,517	11/15/2014.
980888 AC 5	WOOLWORTHS LIMITED 144A	F.	06/19/2013.	Redemption 104.4020		773,619	741,000	740,133	740,515	0	80	0	80	0	740,595	0	33,024	33,024	14,014	09/22/2015.
F9731# AB 3	VICAT SA SERIES B 5.510% 08/05/13	R	08/05/2013.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	551,000	08/05/2013.
G3157# AB 0	EUROPEAN METAL RECYCLING LMTD	F.	12/17/2013.	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.
G3651@ AA 5	QUINN MANUFACTURING GROUP HOLD PIK	F.	11/07/2013.	Redemption 100.0000		351,390	351,390	50,402	50,402	54	0	0	54	0	50,457	0	300,933	300,933	350	12/02/2016.
G3652@ AA 4	QUINN MANUFACTURING GROUP HOLD	F.	03/06/2013.	Redemption 100.0000		14,643	14,643	14,643	14,643	0	0	0	0	0	14,643	0	0	0	313	12/02/2016.
G4939@ AA 7	IRISH FOOD PROCESSORS SENIOR GUARANTEED	F.	12/22/2013.	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.
G6684# AA 7	OMV LIMITED SENIOR NOTES	F.	06/27/2013.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	236,461	06/27/2013.
G9020* AA 8	TRAVIS PERKINS PLC SENIOR UNSECURED NOTE	F.	01/26/2013.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	86,550	01/26/2013.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
Q2759# AL 1	CONSOLIDATED PRESS FINANCE LTD SERIES K	F.	06/09/2013.	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	68,125	06/09/2013.
3899999.	Total - Bonds - Industrial and Miscellaneous					478,222,325	477,624,991	473,831,166	474,589,106	8,153	1,510,873	3,103	1,515,923	0	475,998,782	0	2,052,530	2,052,530	21,015,394	XXX
8399997.	Total - Bonds - Part 4					547,997,806	547,340,034	544,510,191	545,978,136	8,153	91,009	231,668	(132,506)	0	545,739,390	0	2,087,403	2,087,403	23,828,020	XXX
8399998.	Total - Bonds - Summary Item from Part 5					37,635,640	37,746,956	37,881,861	0	0	(28,121)	2,201	(30,322)	0	37,851,537	0	(215,899)	(215,899)	191,721	XXX
8399999.	Total - Bonds					585,633,446	585,086,990	582,392,052	545,978,136	8,153	62,888	233,869	(162,828)	0	583,590,927	0	1,871,504	1,871,504	24,019,741	XXX
Common Stocks - Industrial and Miscellaneous																				
71709* 11 3	PH HOLDING LLC CLASS A	...	11/18/2013.	Seaport Group	62,540.310	766,119	XXX	0	0	0	0	0	0	0	0	0	766,119	766,119	0	XXX
90341W 10 8	US AIRWAYS GROUP INC	...	12/09/2013.	Tax Free Exchange	4,224.000	0	XXX	0	57,024	(57,024)	0	0	(57,024)	0	0	0	0	0	0	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					766,119	XXX	0	57,024	(57,024)	0	0	(57,024)	0	0	0	766,119	766,119	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
000000 00 0	KENWOOD RE	...	12/01/2013.	ONLI Corporate	250,000.000	241,585	XXX	0	241,585	0	0	0	0	0	0	0	0	0	0	XXX
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					241,585	XXX	0	241,585	0	0	0	0	0	0	0	0	0	0	XXX
9799997.	Total - Common Stocks - Part 4					1,007,704	XXX	0	298,609	(57,024)	0	0	(57,024)	0	0	0	766,119	766,119	0	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					136,912	XXX	0	0	0	0	0	0	0	0	0	136,912	136,912	0	XXX
9799999.	Total - Common Stocks					1,144,616	XXX	0	298,609	(57,024)	0	0	(57,024)	0	0	0	903,031	903,031	0	XXX
9899999.	Total - Preferred and Common Stocks					1,144,616	XXX	0	298,609	(57,024)	0	0	(57,024)	0	0	0	903,031	903,031	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					586,778,062	XXX	582,392,052	546,276,745	(48,871)	62,888	233,869	(219,852)	0	583,590,927	0	2,774,535	2,774,535	24,019,741	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 12	13	14	15	16	17	18	19	20	21
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																				
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889		04/23/2013	Goldman Sachs & Co.	12/01/2013	Paydown	121,326	129,497	121,326	121,326	0	(8,171)	0	(8,171)	0	0	0	0	1,675	142
3136AA 3R 4	FANNIE MAE 2012-149 LV		01/10/2013	Citi	12/01/2013	Paydown	174,947	180,196	174,947	174,947	0	(5,248)	0	(5,248)	0	0	0	0	2,635	204
0599999.	Total - Bonds - U.S. Government						296,274	309,693	296,273	296,273	0	(13,419)	0	(13,419)	0	0	0	0	4,310	346
Bonds - U.S. States, Territories and Possessions																				
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A		04/19/2013	Bank of America	12/01/2013	Redemption 100.0000	265,421	265,421	265,421	265,421	0	0	0	0	0	0	0	0	2,467	0
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI		07/08/2013	BB&T Capital Markets	10/01/2013	Redemption 100.0000	5,000	4,444	5,000	4,449	0	6	0	6	0	0	551	551	75	37
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		04/19/2013	Citi	11/01/2013	Redemption 100.0000	395,000	395,000	395,000	395,000	0	0	0	0	0	0	0	0	4,120	0
60637B CN 8	MISSOURI HOUSING 2013 SERIES A		01/18/2013	George Baum	12/01/2013	Redemption 100.0000	370,000	370,000	370,000	370,000	0	0	0	0	0	0	0	0	4,267	0
60637B CP 3	MISSOURI HOUSING 2013 SERIES B		01/18/2013	George Baum	12/01/2013	Redemption 100.0000	270,000	270,000	270,000	270,000	0	0	0	0	0	0	0	0	3,597	0
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A		03/14/2013	George Baum	12/01/2013	Redemption 100.0000	430,000	450,425	430,000	449,412	0	(1,013)	0	(1,013)	0	0	(19,412)	(19,412)	9,442	0
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES.		03/13/2013	George Baum	12/02/2013	Redemption 100.0000	235,000	235,000	235,000	235,000	0	0	0	0	0	0	0	0	2,581	0
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1		04/12/2013	Citi	12/01/2013	Redemption 100.0000	330,000	330,000	330,000	330,000	0	0	0	0	0	0	0	0	3,243	0
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B.		04/25/2013	Bank of America	12/25/2013	Redemption 100.0000	148,252	148,252	148,252	148,252	0	0	0	0	0	0	0	0	5,459	227
1799999.	Total - Bonds - U.S. States, Territories & Possessions						2,448,674	2,468,542	2,448,673	2,467,534	0	(1,007)	0	(1,007)	0	0	(18,861)	(18,861)	35,251	264
Bonds - U.S. Special Revenue and Special Assessment																				
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		04/26/2013	Citi	12/01/2013	Paydown	118,052	122,147	118,052	118,052	0	(4,095)	0	(4,095)	0	0	0	0	1,470	285
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		08/14/2013	Wells Fargo Securities	12/25/2013	Paydown	58,589	58,221	58,589	58,589	0	368	0	368	0	0	0	0	428	165
3137B3 4W 5	FHLMC MULTIFAM STRU PASS THRU 4215 LV.		08/21/2013	Citi	12/15/2013	Paydown	82,504	82,156	82,504	82,504	0	348	0	348	0	0	0	0	602	201
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						259,145	262,524	259,145	259,145	0	(3,379)	0	(3,379)	0	0	0	0	2,500	651
Bonds - Industrial and Miscellaneous																				
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		08/21/2013	Bank of America	12/25/2013	Paydown	67,514	64,581	67,514	67,514	0	2,933	0	2,933	0	0	0	0	483	177
03064Y AD 4	AMERICREDIT AUTO REC TRUST 2013-1 B		01/15/2013	Deutsche Bank Securities	05/30/2013	Barclays Capital Inc.	2,500,000	2,499,371	2,492,188	2,499,444	0	73	0	73	0	0	(7,257)	(7,257)	9,660	0
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A		09/18/2013	BB&T Capital Markets	12/04/2013	Paydown	103,772	103,750	103,772	103,772	0	22	0	22	0	0	0	0	459	0
12625A AB 3	CPS AUTO TRUST 2013-A B		03/13/2013	Citi	12/15/2013	Paydown	555,112	555,073	555,112	555,112	0	39	0	39	0	0	0	0	7,290	0
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		04/17/2013	Credit Suisse First Boston	12/01/2013	Paydown	124,440	126,506	124,440	124,440	0	(2,066)	0	(2,066)	0	0	0	0	1,199	301
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3		05/08/2013	Credit Suisse First Boston	12/01/2013	Paydown	61,551	62,344	61,551	61,551	0	(793)	0	(793)	0	0	0	0	591	154
13975E AD 5	CAPITAL AUTO REC ASSET TRUST 2013-1 A4		01/15/2013	Bank of America Merrill Lynch	05/16/2013	Morgan Stanley & Co.	2,500,000	2,499,833	2,508,594	2,499,856	0	23	0	23	0	0	8,737	8,737	7,881	0
14985M AB 7	CCG RECEIVABLES TRUST 2013-1 A2		04/17/2013	J P Morgan & Co.	05/30/2013	J P Morgan & Co.	3,700,000	3,699,888	3,695,086	3,699,893	0	5	0	5	0	0	(4,807)	(4,807)	4,317	0
17029P AA 3	CHOCTAW GENERATION SERIES 1 PASS THRU CE		03/02/2013	Taxable Exchange	12/15/2013	Redemption 100.0000	10,737	10,737	10,737	8,536	0	0	2,201	(2,201)	0	0	2,201	2,201	495	0
170356 AA 7	CHOCTAW GENERATION SERIES A		03/01/2013	Interest Capitalization	03/02/2013	Taxable Exchange	94,022	94,022	94,022	94,022	0	0	0	0	0	0	0	0	0	0
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		11/01/2013	Citi	12/25/2013	Paydown	25,068	24,557	25,068	25,068	0	511	0	511	0	0	0	0	123	85
178779 BV 5	CITYSCAPE HOME EQUITY LOAN TR 1997-B A6		09/01/2013	Interest Capitalization	12/01/2013	Paydown	588	588	588	588	0	0	0	0	0	0	0	0	6	0
19416Q EC 0	COLGATE-PALMOLIVE CO 2.100% 05/01/23		04/29/2013	Citi	05/29/2013	Citi	2,500,000	2,462,625	2,370,300	2,462,916	0	291	0	291	0	0	(92,616)	(92,616)	4,521	0
23389@ AA 9	DAIRYLAND POWER COOPERATIVE		03/12/2013	Bank of America Merrill Lynch	12/31/2013	Redemption 100.0000	75,000	75,000	75,000	75,000	0	0	0	0	0	0	0	0	1,411	0
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2		03/26/2013	Bank of America	12/01/2013	Paydown	265,850	267,430	265,850	265,850	0	(1,580)	0	(1,580)	0	0	0	0	2,352	498
301657 AA 0	EXETER AUTOMOBILE REC TRUST 2013-1A A		05/01/2013	Citi	12/15/2013	Paydown	679,968	679,940	679,968	679,968	0	28	0	28	0	0	0	0	3,109	0
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43		04/10/2013	Wells Fargo Securities	07/15/2013	Paydown	1,031	1,031	1,031	1,031	0	0	0	0	0	0	0	0	8	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
32058E AC 7	FIRST INVESTORS AUTO OWNER TRU 2013-1A A		01/15/2013	Wells Fargo Securities	05/15/2013	Wells Fargo Securities	3,000,000	2,999,830	3,001,055	2,999,845	0	15	0	15	0	0	1,210	1,210	8,700	0
33843C AA 3	FLAGSHIP CREDIT AUTO TRUST 2013-1 A		04/10/2013	Wells Fargo Securities	12/15/2013	Paydown	864,631	864,527	864,631	864,631	0	104	0	104	0	0	0	0	4,294	0
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2		03/26/2013	J P Morgan & Co.	12/01/2013	Paydown	530,676	542,802	530,676	530,676	0	(12,126)	0	(12,126)	0	0	0	0	4,084	0
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2		07/03/2013	J P Morgan & Co.	12/01/2013	Paydown	61,153	60,083	61,153	61,153	0	1,070	0	1,070	0	0	0	0	398	48
46640L AD 4	JPMBB COMM MORTG SEC TRUST 2013-C14 A4		08/02/2013	J P Morgan & Co.	08/05/2013	J P Morgan & Co.	5,000,000	5,149,980	5,150,000	5,149,980	0	0	0	0	0	0	20	20	10,332	10,332
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A		11/15/2013	J P Morgan & Co.	12/15/2013	Paydown	47,401	48,112	47,401	47,401	0	(711)	0	(711)	0	0	0	0	158	137
534187 BD 0	LINCOLN NATIONAL CORP 4.000% 09/01/23		08/13/2013	Bank of America	10/07/2013	Wells Fargo Securities	1,000,000	991,900	998,810	991,990	0	90	0	90	0	0	6,820	6,820	6,000	0
594918 AT 1	MICROSOFT CORP 2.375% 05/01/23		04/25/2013	Bank of America	05/29/2013	Bank of America	3,000,000	2,989,920	2,891,280	2,989,998	0	78	0	78	0	0	(98,718)	(98,718)	6,135	0
675748 CF 2	OCWEN RESIDENTIAL MBS CO. 1999-R2 B2		09/01/2013	Interest Capitalization	12/01/2013	Paydown	34	34	34	34	0	0	0	0	0	0	0	0	1	0
78392N AA 9	SNAAC AUTO REC TRUST 2013-1A A		04/02/2013	Wells Fargo Securities	12/15/2013	Paydown	881,403	881,371	881,403	881,403	0	32	0	32	0	0	0	0	3,702	0
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2		04/08/2013	RBS Securities Corp.	12/01/2013	Paydown	227,254	231,204	227,254	227,254	0	(3,950)	0	(3,950)	0	0	0	0	2,653	322
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2		05/16/2013	RBS Securities Corp.	12/25/2013	Paydown	49,227	49,550	49,227	49,227	0	(324)	0	(324)	0	0	0	0	480	90
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		06/27/2013	Credit Suisse First Boston	12/25/2013	Paydown	222,983	218,098	222,983	222,983	0	4,886	0	4,886	0	0	0	0	1,967	627
82651Y AA 3	SIERRA RECEIVABLES FUNDING CO 2013-1A A		03/13/2013	Deutsche Bank Securities	12/20/2013	Paydown	1,892,915	1,892,516	1,892,915	1,892,915	0	399	0	399	0	0	0	0	11,701	0
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A		10/31/2013	Nomura Securities	12/20/2013	Paydown	20,833	20,824	20,833	20,833	0	9	0	9	0	0	0	0	88	0
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A		09/13/2013	Bank of America	12/20/2013	Paydown	50,000	49,744	50,000	50,000	0	256	0	256	0	0	0	0	298	0
949456 AA 5	WELK RESORTS LLC 2013-A A		11/21/2013	BB&T Capital Markets	12/21/2013	Paydown	129,701	129,683	129,701	129,701	0	18	0	18	0	0	0	0	212	0
71656L AP 6	PETROLEOS MEXICANOS 144A	F.	01/23/2013	J P Morgan & Co.	08/29/2013	Tax Free Exchange	2,000,000	1,994,480	1,994,751	1,994,751	0	271	0	271	0	0	0	0	35,000	0
78447N AF 3	SMART TRUST 2013-1US A4A	F.	01/16/2013	RBS Securities Corp.	05/30/2013	J P Morgan & Co.	2,500,000	2,499,168	2,486,621	2,499,249	0	81	0	81	0	0	(12,628)	(12,628)	9,552	0
3899999.	Total - Bonds - Industrial and Miscellaneous						34,742,864	34,841,102	34,631,549	34,828,585	0	(10,316)	2,201	(12,517)	0	0	(197,038)	(197,038)	149,660	12,771
8399998.	Total - Bonds						37,746,956	37,881,861	37,635,640	37,851,537	0	(28,121)	2,201	(30,322)	0	0	(215,899)	(215,899)	191,721	14,032
Common Stocks - Industrial and Miscellaneous																				
71709* 11 3	PH HOLDING LLC CLASS A		10/01/2013	No Broker	11/18/2013	Seaport Group	11,176.530	0	136,912	0	0	0	0	0	0	0	136,912	136,912	0	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous							0	136,912	0	0	0	0	0	0	0	136,912	136,912	0	0
9799998.	Total - Common Stocks							0	136,912	0	0	0	0	0	0	0	136,912	136,912	0	0
9899999.	Total - Preferred and Common Stocks							0	136,912	0	0	0	0	0	0	0	136,912	136,912	0	0
9999999.	Total - Bonds, Preferred and Common Stocks							37,881,861	37,772,552	37,851,537	0	(28,121)	2,201	(30,322)	0	0	(78,987)	(78,987)	191,721	14,032

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer									
67740* 10 4	Ohio National Life Assurance Corporation		89206	2ciB1	NO	0	316,776,128	3,200.000	100.0
63763# 10 1	National Security Life and Annuity Co.		85472	2ciB1	NO	0	28,593,153	10,000.000	100.0
000000 00 0	Montgomery Re		13575	2ciB1	NO	0	0	250,000.000	100.0
000000 00 0	Kenwood Re		15363	2ciB1	NO	0	0	250,000.000	100.0
1299999.	Total - Common Stocks - U.S. Life Insurer					0	345,369,281	XXX	XXX
Common Stocks - Other Affiliates									
67741# 10 9	Ohio National Equities, Inc.		00000	2ciB2		0	8,390,475	3,330.000	100.0
68215@ 10 6	The O. N. Equity Sales Co.		00000	2ciB2		0	4,405,111	3,360.000	100.0
67741@ 10 1	Ohio National Investment, Inc.		00000	2ciB2		0	0	10.000	100.0
1799999.	Total - Common Stocks - Other Affiliates					0	12,795,586	XXX	XXX
1899999.	Total - Common Stocks					0	358,164,867	XXX	XXX
1999999.	Total - Preferred and Common Stock					0	358,164,867	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: $.....959,617,359.
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 Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
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	RR		12/13/2013.	US BANCORP	01/02/2014.	35,000,000	0	0	0	0	35,000,000	35,000,000	0	0	0.050	0.000	MAT	33,394	49
0199999. U.S. Government Bonds - Issuer Obligations							35,000,000	0	0	0	0	35,000,000	35,000,000	0	0	XXX	XXX	XXX	33,394	49
0599999. Total - U.S. Government Bonds							35,000,000	0	0	0	0	35,000,000	35,000,000	0	0	XXX	XXX	XXX	33,394	49
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	FIRST AMERICAN TREASURY			09/10/2010.	DIRECT	01/02/2014.	19,397,271	0	0	0	0	19,397,271	19,397,271	0	0	0.000	0.000	MAT	792	0
	US BANCORP			12/31/2013.	US BANCORP	01/02/2014.	19,999,917	0	0	0	0	20,000,000	19,999,833	0	0	0.150	0.000	MAT	26,591	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							39,397,188	0	0	0	0	39,397,271	39,397,104	0	0	XXX	XXX	XXX	27,383	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							39,397,188	0	0	0	0	39,397,271	39,397,104	0	0	XXX	XXX	XXX	27,383	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations							74,397,188	0	0	0	0	74,397,271	74,397,104	0	0	XXX	XXX	XXX	60,777	49
8399999. Subtotals - Bonds							74,397,188	0	0	0	0	74,397,271	74,397,104	0	0	XXX	XXX	XXX	60,777	49
9199999. Total - Short-Term Investments							74,397,188	0	0	0	0	XXX	74,397,104	0	0	XXX	XXX	XXX	60,777	49

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	01/03/2017	370	532,149	1,438.0000	216,283	0	0	37,965		37,965	(65,555)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	01/31/2017	375	517,766	1,381.0000	205,656	0	0	34,136		34,136	(60,918)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	63,405		63,405	(70,344)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	17,693		17,693	(18,575)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	83,992		83,992	(138,445)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	92,615		92,615	(107,024)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	10,092		10,092	(10,489)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204	0	0	68,438		68,438	(180,562)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	41,543		41,543	(47,457)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2019	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	32,510		32,510	(55,750)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	03/31/2014	1,580	1,811,944	1,147.0000	623,394	0	0	578		578	(74,028)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	03/31/2015	1,985	2,518,568	1,269.0000	948,161	0	0	37,371		37,371	(224,959)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	9,593		9,593	(15,624)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	31,956		31,956	(49,048)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567	0	0	30,052		30,052	(69,061)	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 Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S & P 500 EUROPEAN PUTS 04/30/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	11,972		11,972	(18,738)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	26,450		26,450	(34,418)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2016	810	1,214,190	1,499.0000	509,129	0	0	77,997		77,997	(161,724)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995	0	0	54,835		54,835	(80,032)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2017	545	851,524	1,562.0000	362,705	0	0	81,552		81,552	(116,696)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	35,090		35,090	(44,457)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	06/30/2014	1,285	1,504,992	1,171.0000	529,298	0	0	2,653		2,653	(79,328)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	06/30/2015	1,870	2,555,168	1,366.0000	1,012,094	0	0	67,248		67,248	(277,513)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	06/30/2016	255	345,780	1,356.0000	136,150	0	0	17,266		17,266	(39,165)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	06/30/2017	300	464,307	1,548.0000	196,568	0	0	43,917		43,917	(62,335)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	07/29/2016	545	739,020	1,356.0000	290,971	0	0	38,340		38,340	(83,970)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	07/31/2015	655	815,082	1,244.0000	303,606	0	0	16,620		16,620	(74,419)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	07/31/2017	400	624,972	1,562.0000	265,607	0	0	61,363		61,363	(84,416)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	32,309		32,309	(48,183)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159	0	0	43,896		43,896	(86,817)	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 Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S & P 500 EUROPEAN PUTS 08/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	08/31/2017	550	851,230	1,548.0000	359,756	0	0	83,194		83,194	(114,025)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	16,313		16,313	(23,929)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/29/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	71,722		71,722	(83,307)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	09/30/2014	2,110	2,780,136	1,318.0000	1,069,095	0	0	19,946		19,946	(238,519)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/31/2008	09/30/2015	980	1,232,840	1,258.0000	448,262	0	0	29,370		29,370	(113,237)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank 7LTWFZYICNSX8D621K86	12/31/2008	09/30/2015	480	610,560	1,272.0000	231,924	0	0	15,881		15,881	(59,717)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719	0	0	48,135		48,135	(96,609)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	35,226		35,226	(41,339)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank 7LTWFZYICNSX8D621K86	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202	0	0	4,914		4,914	(22,545)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759	0	0	53,058		53,058	(102,158)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	129,335		129,335	(153,773)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	45,164		45,164	(52,391)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	22,451		22,451	(25,746)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2015	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972	0	0	33,546		33,546	(101,422)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035	0	0	26,369		26,369	(48,595)	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 Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S & P 500 EUROPEAN PUTS 11/30/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	37,576		37,576	(43,459)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/29/2017	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	49,170		49,170	(55,187)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	12/31/2014	1,990	2,573,468	1,293.0000	978,823	0	0	28,013		28,013	(225,833)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	12/31/2015	630	857,430	1,361.0000	339,097	0	0	33,501		33,501	(96,950)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2018	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	60,436		60,436	(110,134)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2019	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	28,991		28,991	(30,770)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	110,268		110,268	(169,493)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/29/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	46,720		46,720	(70,708)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/28/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	50,455		50,455	(73,060)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	06/17/2010	03/31/2020	315	343,164	1,089.0000	93,410	0	0	27,289		27,289	(35,922)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	250	272,353	1,089.0000	74,010	0	0	21,842		21,842	(28,503)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/29/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	10,756		10,756	(14,584)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	9,672		9,672	(12,989)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 7/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	105	110,180	1,049.0000	30,864	0	0	8,543		8,543	(11,370)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	10/05/2010	08/31/2020	120	125,920	1,049.0000	35,348	0	0	9,880		9,880	(13,024)	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 Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S & P 500 EUROPEAN PUTS 9/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	20	22,824	1,141.0000	4,658	0	0	2,089		2,089	(2,534)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	10/30/2020	25	29,582	1,183.0000	6,185	0	0	2,861		2,861	(3,358)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	11/30/2020	45	53,125	1,181.0000	11,122	0	0	5,176		5,176	(6,019)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	12/31/2020	65	81,747	1,258.0000	17,796	0	0	8,688		8,688	(9,608)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 1/29/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,459	1,286.0000	21,324	0	0	10,628		10,628	(11,470)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 2/26/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,086	1,327.0000	28,446	0	0	14,549		14,549	(15,240)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,504	1,326.0000	46,387	0	0	23,875		23,875	(24,789)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,633	1,364.0000	37,620	0	0	19,813		19,813	(20,005)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/28/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,237	1,257.6000	145,214	0	0	55,313		55,313	(59,139)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	780,970	1,257.6000	230,056	0	0	88,086		88,086	(93,400)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 7/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,293	1,257.6000	75,313	0	0	28,976		28,976	(30,459)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,445	1,257.6000	83,041	0	0	32,115		32,115	(33,497)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,366	1,257.6000	42,517	0	0	16,515		16,515	(17,104)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/29/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,354	1,257.6000	78,819	0	0	30,748		30,748	(31,599)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,536	1,257.6000	88,085	0	0	34,503		34,503	(35,252)	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 Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S & P 500 EUROPEAN PUTS 12/31/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,179	1,257.6000	194,165	0	0	76,418		76,418	(77,473)	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										18,154,089	0	0	2,821,536	XXX	2,821,536	(5,220,294)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										18,154,089	0	0	2,821,536	XXX	2,821,536	(5,220,294)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										18,154,089	0	0	2,821,536	XXX	2,821,536	(5,220,294)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										18,154,089	0	0	2,821,536	XXX	2,821,536	(5,220,294)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										18,154,089	0	0	2,821,536	XXX	2,821,536	(5,220,294)	0	0	0	0	XXX	XXX
1449999. TOTAL										18,154,089	0	0	2,821,536	XXX	2,821,536	(5,220,294)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate of Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Put Options																								
S & P 500 EUROPEAN PUTS 12/31/2013	Variable Annuities..	Exhibit 5	Product equity risk	Barclays Capital..... AC28XWWI3WIBK2824319....	12/31/2008	12/31/2013	12/31/2013	Expiration.	735	726,327	988.200000..	220,437	0	0	0	0	.....	208,141	0	0	.....(220,437)	0	0	N/A.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....												220,437	0	0	0	0	XXX	208,141	0	0	.....(220,437)	0	0	.....XXX.....
0149999. Total-Purchased Options-Hedging Other.....												220,437	0	0	0	0	XXX	208,141	0	0	.....(220,437)	0	0	.....XXX.....
0379999. Total-Purchased Options-Put Options.....												220,437	0	0	0	0	XXX	208,141	0	0	.....(220,437)	0	0	.....XXX.....
0429999. Total-Purchased Options.....												220,437	0	0	0	0	XXX	208,141	0	0	.....(220,437)	0	0	.....XXX.....
1409999. Total-Hedging Other.....												220,437	0	0	0	0	XXX	208,141	0	0	.....(220,437)	0	0	.....XXX.....
1449999. TOTAL.....												220,437	0	0	0	0	XXX	208,141	0	0	.....(220,437)	0	0	.....XXX.....

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
															15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																						
Hedging Other																						
BPH4	(725)	(453,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	03/19/2014	CME	SNZ2OJLFK8MNNCLQOF39.	12/11/2013	165.5800	164.3600	(552,813)	(552,813)	0	0	0	(552,813)	(552,813)	(1,087,500)	n/a	625
VGH4	(773)	(10,652)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5.	Product equity risk	03/21/2014	EUR		12/17/2013	3,108.0000	2,952.7400	(1,653,760)	(1,653,760)	0	0	0	(1,653,760)	(1,653,760)	(2,514,832)	n/a	14
ECH4	(195)	#########	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	03/19/2014	CME	SNZ2OJLFK8MNNCLQOF39.	12/11/2013	1.3788	1.3763	(61,743)	(61,743)	0	0	0	(61,743)	(61,743)	(438,750)	n/a	125,000
ZH4	(672)	(11,130)	FTSE 100	Variable Annuities	Exhibit 5.	Product equity risk	03/21/2014	LIF		12/17/2013	6,697.5000	6,452.1161	(2,731,123)	(2,731,123)	0	0	0	(2,731,123)	(2,731,123)	(3,791,991)	n/a	17
JYH4	(104)	(130,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	03/19/2014	CME	SNZ2OJLFK8MNNCLQOF39.	12/11/2013	95.0300	97.4163	310,225	310,225	0	0	0	310,225	310,225	(327,600)	n/a	1,250
NQH4	(350)	(7,000)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5.	Product equity risk	03/21/2014	CME	SNZ2OJLFK8MNNCLQOF39.	12/17/2013	3,583.7500	3,470.0026	(796,232)	(796,232)	0	0	0	(796,232)	(796,232)	(980,000)	n/a	20
NKH4	(80)	(761)	NIKKEI 225	Variable Annuities	Exhibit 5.	Product equity risk	03/13/2014	OSE		12/12/2013	16,290.0000	15,492.1500	(607,279)	(607,279)	0	0	0	(607,279)	(607,279)	(433,852)	n/a	10
TAH4	(943)	(94,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	03/21/2014	NYF		12/17/2013	1,161.4000	1,115.8929	(4,291,320)	(4,291,320)	0	0	0	(4,291,320)	(4,291,320)	(4,054,900)	n/a	100
ESH4	(1,089)	(54,450)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	03/21/2014	CME	SNZ2OJLFK8MNNCLQOF39.	12/17/2013	1,841.1000	1,780.3200	(3,309,470)	(3,309,470)	0	0	0	(3,309,470)	(3,309,470)	(4,464,900)	n/a	50
13429999. Total-Short Futures-Hedging Other													(13,693,515)	(13,693,515)	0	0	0	(13,693,515)	(13,693,515)	(18,094,325)	XXX	XXX
1389999. Total-Short Futures													(13,693,515)	(13,693,515)	0	0	0	(13,693,515)	(13,693,515)	(18,094,325)	XXX	XXX
1409999. Total-Hedging Other													(13,693,515)	(13,693,515)	0	0	0	(13,693,515)	(13,693,515)	(18,094,325)	XXX	XXX
1449999. TOTAL													(13,693,515)	(13,693,515)	0	0	0	(13,693,515)	(13,693,515)	(18,094,325)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
Golman Sachs	(6,992,860)	(6,700,655)	(13,693,515)
Total Net Cash Deposits	(6,992,860)	(6,700,655)	(13,693,515)

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
ECM3	4	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	1.3136	05/02/2013.	1.3217	Closing Sale	4,075	4,075	0	0	n/a	125,000
TAM3	18	1,800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/01/2013.	925.2000	05/02/2013.	921.0000	Closing Sale	(7,560)	(7,560)	0	0	n/a	100
1289999. Total-Long Futures-Hedging Other														(3,485)	(3,485)	0	0	XXX	XXX
1329999. Total-Long Futures														(3,485)	(3,485)	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
BPH3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/02/2013.	162.4200	Closing Purchase.	(16,500)	(16,500)	0	0	n/a	625
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/02/2013.	162.9800	Closing Purchase.	(29,000)	(29,000)	0	0	n/a	625
BPH3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6599	01/02/2013.	163.0000	Closing Purchase.	(13,163)	(13,163)	0	0	n/a	625
BPH3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/02/2013.	162.9000	Closing Purchase.	(2,800)	(2,800)	0	0	n/a	625
BPH3	14	8,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/02/2013.	163.0000	Closing Purchase.	(20,475)	(20,475)	0	0	n/a	625
BPH3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/02/2013.	163.0000	Closing Purchase.	(5,850)	(5,850)	0	0	n/a	625
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/02/2013.	162.9700	Closing Purchase.	(28,875)	(28,875)	0	0	n/a	625
BPH3	19	11,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/02/2013.	162.9800	Closing Purchase.	(27,550)	(27,550)	0	0	n/a	625
BPH3	30	18,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/02/2013.	162.4200	Closing Purchase.	(33,000)	(33,000)	0	0	n/a	625
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/02/2013.	162.9900	Closing Purchase.	(29,125)	(29,125)	0	0	n/a	625
BPH3	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/02/2013.	162.9900	Closing Purchase.	(18,931)	(18,931)	0	0	n/a	625
BPH3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/02/2013.	162.4200	Closing Purchase.	(16,500)	(16,500)	0	0	n/a	625
BPH3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6601	01/02/2013.	162.5100	Closing Purchase.	(5,781)	(5,781)	0	0	n/a	625
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/03/2013.	160.9500	Closing Purchase.	(3,625)	(3,625)	0	0	n/a	625
BPH3	33	20,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/03/2013.	160.9500	Closing Purchase.	(5,981)	(5,981)	0	0	n/a	625
BPH3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6596	01/03/2013.	160.9500	Closing Purchase.	(363)	(363)	0	0	n/a	625
BPH3	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/04/2013.	160.3300	Closing Purchase.	2,269	2,269	0	0	n/a	625
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	01/04/2013.	160.3300	Closing Purchase.	4,125	4,125	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/04/2013	160.3300	Closing Purchase	4,125	4,125	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/04/2013	160.3200	Closing Purchase	2,125	2,125	0	0	n/a	625
BPH3	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/04/2013	160.3300	Closing Purchase	2,269	2,269	0	0	n/a	625
BPH3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	01/04/2013	160.7399	01/04/2013	160.3300	Closing Purchase	1,281	1,281	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6601	01/17/2013	159.9500	Closing Purchase	4,438	4,438	0	0	n/a	625
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/25/2013	157.7500	Closing Purchase	14,550	14,550	0	0	n/a	625
BPH3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/25/2013	157.5800	Closing Purchase	17,325	17,325	0	0	n/a	625
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/25/2013	157.9200	Closing Purchase	13,700	13,700	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6601	01/25/2013	157.9900	Closing Purchase	16,688	16,688	0	0	n/a	625
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/25/2013	157.7700	Closing Purchase	36,125	36,125	0	0	n/a	625
BPH3	22	13,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/25/2013	157.7700	Closing Purchase	39,738	39,738	0	0	n/a	625
BPH3	22	13,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/25/2013	158.0900	Closing Purchase	35,338	35,338	0	0	n/a	625
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/25/2013	158.0500	Closing Purchase	13,050	13,050	0	0	n/a	625
BPH3	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6601	01/25/2013	157.9600	Closing Purchase	21,938	21,938	0	0	n/a	625
BPH3	25	15,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/25/2013	158.0000	Closing Purchase	41,563	41,563	0	0	n/a	625
BPH3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/28/2013	157.0900	Closing Purchase	20,081	20,081	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6601	01/29/2013	157.5300	Closing Purchase	19,563	19,563	0	0	n/a	625
BPH3	35	21,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/29/2013	157.5200	Closing Purchase	68,688	68,688	0	0	n/a	625
BPH3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6601	01/29/2013	157.5200	Closing Purchase	29,438	29,438	0	0	n/a	625
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	01/30/2013	157.4400	Closing Purchase	16,100	16,100	0	0	n/a	625
BPH3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	01/30/2013	157.9801	01/30/2013	157.3600	Closing Purchase	3,488	3,488	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	160.6600	02/01/2013	157.0400	Closing Purchase	22,625	22,625	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPH3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6602	02/01/2013.	157.0400	Closing Purchase.	11,313	11,313	0	0	n/a	625
BPH3	30	18,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	02/01/2013.	157.0100	Closing Purchase.	68,438	68,438	0	0	n/a	625
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	02/01/2013.	157.0400	Closing Purchase.	45,250	45,250	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	02/01/2013.	157.0400	Closing Purchase.	22,625	22,625	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6601	02/05/2013.	156.4700	Closing Purchase.	26,188	26,188	0	0	n/a	625
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	02/05/2013.	156.4700	Closing Purchase.	52,375	52,375	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6601	02/05/2013.	156.4700	Closing Purchase.	26,188	26,188	0	0	n/a	625
BPH3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6601	02/05/2013.	157.3200	Closing Purchase.	14,613	14,613	0	0	n/a	625
BPH3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/21/2012.	162.2800	02/05/2013.	157.3200	Closing Purchase.	15,500	15,500	0	0	n/a	625
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/06/2013.	156.6400	02/06/2013.	156.3700	Closing Purchase.	1,350	1,350	0	0	n/a	625
BPH3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/21/2012.	162.2803	02/08/2013.	157.9400	Closing Purchase.	8,138	8,138	0	0	n/a	625
BPH3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/26/2012.	161.2899	02/08/2013.	157.9400	Closing Purchase.	14,656	14,656	0	0	n/a	625
BPH3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/26/2012.	161.2903	02/11/2013.	157.1100	Closing Purchase.	7,838	7,838	0	0	n/a	625
BPH3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/27/2012.	160.9601	02/11/2013.	157.1100	Closing Purchase.	16,844	16,844	0	0	n/a	625
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/27/2012.	161.0000	02/12/2013.	156.4700	Closing Purchase.	22,650	22,650	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/28/2012.	161.4700	02/12/2013.	156.4700	Closing Purchase.	31,250	31,250	0	0	n/a	625
BPH3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/28/2012.	161.6204	02/12/2013.	156.4700	Closing Purchase.	6,438	6,438	0	0	n/a	625
BPH3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	02/13/2013.	155.3500	Closing Purchase.	29,869	29,869	0	0	n/a	625
BPH3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6604	02/13/2013.	155.3500	Closing Purchase.	3,319	3,319	0	0	n/a	625
BPH3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/28/2012.	161.6200	02/13/2013.	156.4600	Closing Purchase.	22,575	22,575	0	0	n/a	625
BPH3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/28/2012.	161.6196	02/13/2013.	155.3700	Closing Purchase.	3,906	3,906	0	0	n/a	625
BPH3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/07/2013.	160.5000	02/13/2013.	155.3700	Closing Purchase.	28,856	28,856	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6601	02/19/2013.	154.1700	Closing Purchase.	40,563	40,563	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6601	02/22/2013.	152.3900	Closing Purchase.	51,688	51,688	0	0	n/a	625
BPH3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/07/2013.	160.4996	02/22/2013.	152.4100	Closing Purchase.	5,056	5,056	0	0	n/a	625
BPH3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/08/2013.	160.5200	02/22/2013.	152.4100	Closing Purchase.	45,619	45,619	0	0	n/a	625
BPH3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/08/2013.	160.5200	02/22/2013.	152.4000	Closing Purchase.	30,450	30,450	0	0	n/a	625
BPH3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/09/2013.	160.6000	02/22/2013.	152.4000	Closing Purchase.	20,500	20,500	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/25/2013.	151.6501	02/25/2013.	151.3800	Closing Purchase.	1,688	1,688	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/27/2013.	151.3400	02/27/2013.	151.5600	Closing Purchase.	(1,375)	(1,375)	0	0	n/a	625
BPH3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/09/2013.	160.6000	02/27/2013.	151.5400	Closing Purchase.	22,650	22,650	0	0	n/a	625
BPH3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/10/2013.	161.5000	02/27/2013.	151.5400	Closing Purchase.	93,375	93,375	0	0	n/a	625
BPH3	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/27/2013.	151.4200	02/27/2013.	151.5400	Closing Purchase.	(825)	(825)	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/10/2013.	161.5001	02/28/2013.	151.5900	Closing Purchase.	61,938	61,938	0	0	n/a	625
BPH3	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/14/2013.	160.5200	02/28/2013.	151.5900	Closing Purchase.	61,394	61,394	0	0	n/a	625
BPH3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/14/2013.	160.5201	02/28/2013.	151.8300	Closing Purchase.	16,294	16,294	0	0	n/a	625
BPH3	14	8,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/14/2013.	160.4201	02/28/2013.	151.5900	Closing Purchase.	77,263	77,263	0	0	n/a	625
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/15/2013.	160.7300	02/28/2013.	151.8500	Closing Purchase.	44,400	44,400	0	0	n/a	625
BPH3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/15/2013.	160.4801	02/28/2013.	151.8300	Closing Purchase.	16,219	16,219	0	0	n/a	625
BPH3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/15/2013.	160.4801	02/28/2013.	151.8500	Closing Purchase.	26,969	26,969	0	0	n/a	625
BPH3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	03/04/2013.	150.3600	03/04/2013.	151.0400	Closing Purchase.	(1,700)	(1,700)	0	0	n/a	625
BPH3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/05/2013.	151.1800	Closing Purchase.	88,875	88,875	0	0	n/a	625
BPH3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6604	03/05/2013.	151.1900	Closing Purchase.	5,919	5,919	0	0	n/a	625
BPH3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/05/2013.	151.2000	Closing Purchase.	11,825	11,825	0	0	n/a	625
BPH3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/16/2013.	160.1000	03/05/2013.	151.1800	Closing Purchase.	50,175	50,175	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPH3	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/23/2013.	158.3300	03/05/2013.	151.1800	Closing Purchase.	49,156	49,156	0	0	n/a	625
BPH3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/23/2013.	158.3299	03/05/2013.	151.3800	Closing Purchase.	13,031	13,031	0	0	n/a	625
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/29/2013.	157.5300	03/05/2013.	151.3800	Closing Purchase.	76,875	76,875	0	0	n/a	625
BPH3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/30/2013.	157.9800	03/05/2013.	151.3800	Closing Purchase.	4,125	4,125	0	0	n/a	625
BPH3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/31/2013.	158.0600	03/05/2013.	151.3800	Closing Purchase.	4,175	4,175	0	0	n/a	625
BPH3	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/06/2013.	150.2900	Closing Purchase.	84,256	84,256	0	0	n/a	625
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/31/2013.	158.0600	03/06/2013.	150.8000	Closing Purchase.	36,300	36,300	0	0	n/a	625
BPH3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/31/2013.	158.0608	03/06/2013.	151.0000	Closing Purchase.	4,413	4,413	0	0	n/a	625
BPH3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/04/2013.	157.2200	03/06/2013.	151.0000	Closing Purchase.	23,325	23,325	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	03/06/2013.	150.2899	03/06/2013.	151.0000	Closing Purchase.	(4,438)	(4,438)	0	0	n/a	625
BPH3	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/07/2013.	150.4600	Closing Purchase.	76,500	76,500	0	0	n/a	625
BPH3	34	21,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/07/2013.	150.0900	Closing Purchase.	224,613	224,613	0	0	n/a	625
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/04/2013.	157.2200	03/07/2013.	150.0800	Closing Purchase.	35,700	35,700	0	0	n/a	625
BPH3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/04/2013.	157.6000	03/07/2013.	150.0800	Closing Purchase.	32,900	32,900	0	0	n/a	625
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/04/2013.	157.6000	03/07/2013.	150.3300	Closing Purchase.	36,350	36,350	0	0	n/a	625
BPH3	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/08/2013.	150.0100	Closing Purchase.	73,219	73,219	0	0	n/a	625
BPH3	17	10,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/08/2013.	149.2600	Closing Purchase.	121,125	121,125	0	0	n/a	625
BPH3	50	31,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/08/2013.	149.2900	Closing Purchase.	355,313	355,313	0	0	n/a	625
BPH3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/04/2013.	157.5996	03/08/2013.	149.1900	Closing Purchase.	5,256	5,256	0	0	n/a	625
BPH3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/04/2013.	157.6000	03/08/2013.	149.2500	Closing Purchase.	20,875	20,875	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/04/2013.	157.6001	03/08/2013.	149.4500	Closing Purchase.	50,938	50,938	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/04/2013.	157.6001	03/08/2013.	149.4500	Closing Purchase.	50,938	50,938	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPH3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/07/2013.	157.0596	03/08/2013.	149.4500	Closing Purchase.	4,756	4,756	0	0	n/a	625
BPH3	17	10,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/07/2013.	157.0600	03/08/2013.	150.0700	Closing Purchase.	74,269	74,269	0	0	n/a	625
BPH3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/07/2013.	157.0601	03/08/2013.	150.3900	Closing Purchase.	25,013	25,013	0	0	n/a	625
BPH3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6596	03/13/2013.	149.0900	Closing Purchase.	7,231	7,231	0	0	n/a	625
BPH3	109	68,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/13/2013.	149.0900	Closing Purchase.	788,206	788,206	0	0	n/a	625
BPH3	91	56,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/13/2013.	149.0900	Closing Purchase.	658,044	658,044	0	0	n/a	625
BPH3	14	8,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6601	03/13/2013.	149.0900	Closing Purchase.	101,238	101,238	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/28/2012.	160.8300	03/13/2013.	149.0900	Closing Purchase.	73,375	73,375	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/04/2013.	157.6001	03/13/2013.	149.0900	Closing Purchase.	53,188	53,188	0	0	n/a	625
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/20/2013.	152.2800	03/13/2013.	149.0900	Closing Purchase.	39,875	39,875	0	0	n/a	625
BPH3	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/21/2013.	152.1400	03/13/2013.	149.0900	Closing Purchase.	24,781	24,781	0	0	n/a	625
BPH3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/26/2013.	151.6500	03/13/2013.	149.0900	Closing Purchase.	14,400	14,400	0	0	n/a	625
BPH3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6596	03/13/2013.	149.0900	Closing Purchase.	7,231	7,231	0	0	n/a	625
BPH3	106	66,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/13/2013.	149.0900	Closing Purchase.	766,513	766,513	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/26/2012.	161.2700	03/13/2013.	149.0900	Closing Purchase.	76,125	76,125	0	0	n/a	625
BPH3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/27/2012.	161.0001	03/13/2013.	149.0900	Closing Purchase.	44,663	44,663	0	0	n/a	625
BPH3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/27/2012.	160.9700	03/13/2013.	149.0900	Closing Purchase.	29,700	29,700	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/28/2012.	161.6201	03/13/2013.	149.0900	Closing Purchase.	78,313	78,313	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/08/2013.	160.5201	03/13/2013.	149.0900	Closing Purchase.	71,438	71,438	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/14/2013.	160.5900	03/13/2013.	149.0900	Closing Purchase.	71,875	71,875	0	0	n/a	625
BPH3	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/14/2013.	160.5901	03/13/2013.	149.0900	Closing Purchase.	93,438	93,438	0	0	n/a	625
BPH3	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/15/2013.	160.4600	03/13/2013.	149.0900	Closing Purchase.	78,169	78,169	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/04/2013.	157.2500	03/13/2013.	149.0900	Closing Purchase.	40,800	40,800	0	0	n/a	625
BPH3	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/04/2013.	157.6000	03/13/2013.	149.0900	Closing Purchase.	63,825	63,825	0	0	n/a	625
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/04/2013.	157.6000	03/13/2013.	149.0900	Closing Purchase.	42,550	42,550	0	0	n/a	625
BPH3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/06/2013.	156.6399	03/13/2013.	149.0900	Closing Purchase.	14,156	14,156	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/07/2013.	157.0601	03/13/2013.	149.0900	Closing Purchase.	49,813	49,813	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/19/2013.	154.1700	03/13/2013.	149.0900	Closing Purchase.	31,750	31,750	0	0	n/a	625
BPH3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/21/2013.	152.5300	03/13/2013.	149.0900	Closing Purchase.	4,300	4,300	0	0	n/a	625
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/21/2013.	152.5200	03/13/2013.	149.0900	Closing Purchase.	17,150	17,150	0	0	n/a	625
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/25/2013.	151.6400	03/13/2013.	149.0900	Closing Purchase.	31,875	31,875	0	0	n/a	625
BPH3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/27/2013.	151.3404	03/13/2013.	149.0900	Closing Purchase.	2,813	2,813	0	0	n/a	625
BPH3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	03/11/2013.	148.7500	03/13/2013.	149.0900	Closing Purchase.	(1,700)	(1,700)	0	0	n/a	625
BPH3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6596	03/13/2013.	149.0900	Closing Purchase.	7,231	7,231	0	0	n/a	625
BPH3	70	43,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/13/2013.	149.0900	Closing Purchase.	506,188	506,188	0	0	n/a	625
BPH3	130	81,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/13/2013.	149.0900	Closing Purchase.	940,063	940,063	0	0	n/a	625
BPH3	70	43,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/13/2013.	149.0900	Closing Purchase.	506,188	506,188	0	0	n/a	625
BPH3	130	81,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/13/2013.	149.0900	Closing Purchase.	940,063	940,063	0	0	n/a	625
BPH3	70	43,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/13/2013.	149.0900	Closing Purchase.	506,188	506,188	0	0	n/a	625
BPH3	130	81,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/13/2013.	149.0900	Closing Purchase.	940,063	940,063	0	0	n/a	625
BPH3	70	43,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/13/2013.	149.0900	Closing Purchase.	506,188	506,188	0	0	n/a	625
BPH3	130	81,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/13/2013.	149.0900	Closing Purchase.	940,063	940,063	0	0	n/a	625
BPH3	70	43,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/13/2013.	149.0900	Closing Purchase.	506,188	506,188	0	0	n/a	625
BPH3	112	70,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	160.6600	03/13/2013.	149.0900	Closing Purchase.	809,900	809,900	0	0	n/a	625
BPH3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/26/2012.	161.3508	03/13/2013.	149.0900	Closing Purchase.	7,663	7,663	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPH3	17	10,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/26/2012.	161.2900	03/13/2013.	149.0900	Closing Purchase.	129,625	129,625	0	0	n/a	625
BPH3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/26/2012.	161.2900	03/13/2013.	149.0900	Closing Purchase.	15,250	15,250	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/27/2012.	160.9601	03/13/2013.	149.0900	Closing Purchase.	74,188	74,188	0	0	n/a	625
BPH3	36	22,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/28/2012.	161.1500	03/13/2013.	149.0900	Closing Purchase.	271,350	271,350	0	0	n/a	625
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/15/2013.	160.7700	03/13/2013.	149.0900	Closing Purchase.	146,000	146,000	0	0	n/a	625
BPH3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/15/2013.	160.7600	03/13/2013.	149.0900	Closing Purchase.	109,406	109,406	0	0	n/a	625
BPH3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/16/2013.	159.8400	03/13/2013.	149.0900	Closing Purchase.	134,375	134,375	0	0	n/a	625
BPH3	22	13,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	01/16/2013.	159.8800	03/13/2013.	149.0900	Closing Purchase.	148,363	148,363	0	0	n/a	625
BPH3	30	18,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/04/2013.	157.6000	03/13/2013.	149.0900	Closing Purchase.	159,563	159,563	0	0	n/a	625
BPH3	17	10,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/21/2013.	152.5300	03/13/2013.	149.0900	Closing Purchase.	36,550	36,550	0	0	n/a	625
BPH3	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/21/2013.	152.5200	03/13/2013.	149.0900	Closing Purchase.	27,869	27,869	0	0	n/a	625
BPH3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/25/2013.	151.6500	03/13/2013.	149.0900	Closing Purchase.	24,000	24,000	0	0	n/a	625
BPH3	45	28,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/25/2013.	151.6500	03/13/2013.	149.0900	Closing Purchase.	72,000	72,000	0	0	n/a	625
BPH3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/07/2013.	157.0601	03/13/2013.	149.0900	Closing Purchase.	29,888	29,888	0	0	n/a	625
BPH3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/14/2013.	155.0700	03/13/2013.	149.0900	Closing Purchase.	22,425	22,425	0	0	n/a	625
BPH3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/14/2013.	155.0600	03/13/2013.	149.0900	Closing Purchase.	14,925	14,925	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/15/2013.	155.1500	03/13/2013.	149.0900	Closing Purchase.	37,875	37,875	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/20/2013.	152.2801	03/13/2013.	149.0900	Closing Purchase.	19,938	19,938	0	0	n/a	625
BPH3	14	8,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/21/2013.	151.8900	03/13/2013.	149.0900	Closing Purchase.	24,500	24,500	0	0	n/a	625
BPH3	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/21/2013.	152.1300	03/13/2013.	149.0900	Closing Purchase.	22,800	22,800	0	0	n/a	625
BPH3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/21/2013.	152.5199	03/13/2013.	149.0900	Closing Purchase.	6,431	6,431	0	0	n/a	625
BPH3	27	16,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	02/21/2013.	152.5100	03/13/2013.	149.0900	Closing Purchase.	57,713	57,713	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPH3	70	43,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/25/2013	151.6500	03/13/2013	149.0900	Closing Purchase	112,000	112,000	0	0	n/a	625
BPH3	17	10,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/26/2013	151.6400	03/13/2013	149.0900	Closing Purchase	27,094	27,094	0	0	n/a	625
BPH3	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	03/01/2013	150.3500	03/13/2013	149.0900	Closing Purchase	9,450	9,450	0	0	n/a	625
BPH3	19	11,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	03/04/2013	150.3600	03/13/2013	149.0900	Closing Purchase	15,081	15,081	0	0	n/a	625
BPH3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	03/11/2013	149.0700	03/13/2013	149.0900	Closing Purchase	(125)	(125)	0	0	n/a	625
BPM3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/12/2013	148.9600	03/14/2013	150.7400	Closing Purchase	(6,675)	(6,675)	0	0	n/a	625
BPM3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/12/2013	148.9601	04/08/2013	152.4300	Closing Purchase	(15,181)	(15,181)	0	0	n/a	625
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	149.0092	04/10/2013	153.0700	Closing Purchase	(2,538)	(2,538)	0	0	n/a	625
BPM3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	149.0100	04/10/2013	153.0700	Closing Purchase	(15,225)	(15,225)	0	0	n/a	625
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	149.0004	04/10/2013	153.1700	Closing Purchase	(2,606)	(2,606)	0	0	n/a	625
BPM3	39	24,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	149.0000	04/10/2013	153.1700	Closing Purchase	(101,644)	(101,644)	0	0	n/a	625
BPM3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	149.0099	04/11/2013	153.8700	Closing Purchase	(21,263)	(21,263)	0	0	n/a	625
BPM3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/12/2013	148.9599	04/11/2013	154.0100	Closing Purchase	(18,938)	(18,938)	0	0	n/a	625
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/12/2013	148.9596	04/16/2013	153.6300	Closing Purchase	(2,919)	(2,919)	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/12/2013	148.9700	04/16/2013	153.6300	Closing Purchase	(29,125)	(29,125)	0	0	n/a	625
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	149.0092	04/16/2013	153.6300	Closing Purchase	(2,888)	(2,888)	0	0	n/a	625
BPM3	38	23,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	149.0100	04/16/2013	153.6300	Closing Purchase	(109,725)	(109,725)	0	0	n/a	625
BPM3	30	18,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	149.0100	04/16/2013	153.6600	Closing Purchase	(87,188)	(87,188)	0	0	n/a	625
BPM3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	149.0100	04/16/2013	153.6800	Closing Purchase	(26,269)	(26,269)	0	0	n/a	625
BPM3	21	13,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/16/2013	152.7200	04/16/2013	153.6800	Closing Purchase	(12,600)	(12,600)	0	0	n/a	625
BPM3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/12/2013	148.9500	04/17/2013	152.3000	Closing Purchase	(8,375)	(8,375)	0	0	n/a	625
BPM3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/12/2013	148.9400	04/17/2013	152.3000	Closing Purchase	(6,300)	(6,300)	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPM3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	148.9999	04/17/2013.	152.3000	Closing Purchase.	(18,563)	(18,563)	0	0	n/a	625
BPM3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0000	04/17/2013.	152.3200	Closing Purchase.	(12,450)	(12,450)	0	0	n/a	625
BPM3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0000	04/17/2013.	152.3700	Closing Purchase.	(8,425)	(8,425)	0	0	n/a	625
BPM3	18	11,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/17/2013.	152.2800	04/17/2013.	153.4600	Closing Purchase.	(13,275)	(13,275)	0	0	n/a	625
BPM3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0100	04/18/2013.	152.7800	Closing Purchase.	(35,344)	(35,344)	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0099	04/19/2013.	153.1200	Closing Purchase.	(25,688)	(25,688)	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0100	04/19/2013.	153.0100	Closing Purchase.	(25,000)	(25,000)	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0099	04/19/2013.	152.8400	Closing Purchase.	(23,938)	(23,938)	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0099	04/19/2013.	152.5600	Closing Purchase.	(22,188)	(22,188)	0	0	n/a	625
BPM3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0100	04/19/2013.	152.4200	Closing Purchase.	(8,525)	(8,525)	0	0	n/a	625
BPM3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0100	04/19/2013.	152.4300	Closing Purchase.	(12,825)	(12,825)	0	0	n/a	625
BPM3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0099	04/19/2013.	152.2700	Closing Purchase.	(30,563)	(30,563)	0	0	n/a	625
BPM3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0099	04/19/2013.	152.2600	Closing Purchase.	(14,219)	(14,219)	0	0	n/a	625
BPM3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0099	04/23/2013.	152.3500	Closing Purchase.	(14,613)	(14,613)	0	0	n/a	625
BPM3	30	18,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0000	04/23/2013.	152.3800	Closing Purchase.	(63,375)	(63,375)	0	0	n/a	625
BPM3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0100	04/29/2013.	154.9200	Closing Purchase.	(73,875)	(73,875)	0	0	n/a	625
BPM3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0099	04/30/2013.	155.2700	Closing Purchase.	(27,388)	(27,388)	0	0	n/a	625
BPM3	173	108,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0100	05/02/2013.	155.8600	Closing Purchase.	(740,656)	(740,656)	0	0	n/a	625
BPM3	76	47,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0100	05/02/2013.	155.8600	Closing Purchase.	(325,375)	(325,375)	0	0	n/a	625
BPM3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/05/2013.	153.3000	05/02/2013.	155.8600	Closing Purchase.	(11,200)	(11,200)	0	0	n/a	625
BPM3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	152.7199	05/02/2013.	155.8600	Closing Purchase.	(13,738)	(13,738)	0	0	n/a	625
BPM3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/17/2013.	152.3800	05/02/2013.	155.8600	Closing Purchase.	(15,225)	(15,225)	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0104	05/02/2013.	155.8600	Closing Purchase.	(4,281)	(4,281)	0	0	n/a	625
BPM3	65	40,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0100	05/02/2013.	155.8600	Closing Purchase.	(278,281)	(278,281)	0	0	n/a	625
BPM3	116	72,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0000	05/02/2013.	155.8600	Closing Purchase.	(497,350)	(497,350)	0	0	n/a	625
BPM3	71	44,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0100	05/02/2013.	155.8600	Closing Purchase.	(303,969)	(303,969)	0	0	n/a	625
BPM3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/03/2013.	151.2799	05/02/2013.	155.8600	Closing Purchase.	(20,038)	(20,038)	0	0	n/a	625
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/10/2013.	153.1800	05/02/2013.	155.8600	Closing Purchase.	(1,675)	(1,675)	0	0	n/a	625
BPM3	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/10/2013.	153.1700	05/02/2013.	155.8600	Closing Purchase.	(20,175)	(20,175)	0	0	n/a	625
BPM3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	153.3199	05/02/2013.	155.8600	Closing Purchase.	(14,288)	(14,288)	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/16/2013.	153.6400	05/02/2013.	155.8600	Closing Purchase.	(13,875)	(13,875)	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/18/2013.	152.7499	05/02/2013.	155.8600	Closing Purchase.	(19,438)	(19,438)	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/19/2013.	152.2000	05/02/2013.	155.8600	Closing Purchase.	(22,875)	(22,875)	0	0	n/a	625
BPM3	131	81,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0000	05/02/2013.	155.8600	Closing Purchase.	(561,663)	(561,663)	0	0	n/a	625
BPM3	200	125,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0000	05/02/2013.	155.8600	Closing Purchase.	(857,500)	(857,500)	0	0	n/a	625
BPM3	200	125,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0000	05/02/2013.	155.8600	Closing Purchase.	(857,500)	(857,500)	0	0	n/a	625
BPM3	200	125,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0000	05/02/2013.	155.8600	Closing Purchase.	(857,500)	(857,500)	0	0	n/a	625
BPM3	200	125,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0000	05/02/2013.	155.8600	Closing Purchase.	(857,500)	(857,500)	0	0	n/a	625
BPM3	200	125,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0000	05/02/2013.	155.8600	Closing Purchase.	(857,500)	(857,500)	0	0	n/a	625
BPM3	45	28,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0000	05/02/2013.	155.8600	Closing Purchase.	(192,938)	(192,938)	0	0	n/a	625
BPM3	30	18,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/19/2013.	150.9200	05/02/2013.	155.8600	Closing Purchase.	(92,625)	(92,625)	0	0	n/a	625
BPM3	50	31,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/03/2013.	151.4400	05/02/2013.	155.8600	Closing Purchase.	(138,125)	(138,125)	0	0	n/a	625
BPM3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	152.8000	05/02/2013.	155.8600	Closing Purchase.	(38,250)	(38,250)	0	0	n/a	625
BPM3	60	37,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	152.8000	05/02/2013.	155.8600	Closing Purchase.	(114,750)	(114,750)	0	0	n/a	625
BPM3	23	14,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/17/2013.	152.3800	05/02/2013.	155.8600	Closing Purchase.	(50,025)	(50,025)	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPM3	17	10,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/17/2013.	152.2900	05/02/2013.	155.8600	Closing Purchase.	(37,931)	(37,931)	0	0	n/a	625
BPM3	16	10,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0100	05/02/2013.	155.8600	Closing Purchase.	(68,500)	(68,500)	0	0	n/a	625
BPM3	19	11,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	149.0100	05/02/2013.	155.8600	Closing Purchase.	(81,344)	(81,344)	0	0	n/a	625
BPM3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/15/2013.	150.8200	05/02/2013.	155.8600	Closing Purchase.	(18,900)	(18,900)	0	0	n/a	625
BPM3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/21/2013.	151.2000	05/02/2013.	155.8600	Closing Purchase.	(23,300)	(23,300)	0	0	n/a	625
BPM3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/12/2013.	153.5100	05/02/2013.	155.8600	Closing Purchase.	(11,750)	(11,750)	0	0	n/a	625
BPM3	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/12/2013.	153.4100	05/02/2013.	155.8600	Closing Purchase.	(18,375)	(18,375)	0	0	n/a	625
BPM3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	153.0700	05/02/2013.	155.8600	Closing Purchase.	(34,875)	(34,875)	0	0	n/a	625
BPM3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	153.1000	05/02/2013.	155.8600	Closing Purchase.	(34,500)	(34,500)	0	0	n/a	625
BPM3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	153.1100	05/02/2013.	155.8600	Closing Purchase.	(34,375)	(34,375)	0	0	n/a	625
BPM3	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	153.1300	05/02/2013.	155.8600	Closing Purchase.	(18,769)	(18,769)	0	0	n/a	625
BPM3	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	153.1199	05/02/2013.	155.8600	Closing Purchase.	(18,838)	(18,838)	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	153.1400	05/02/2013.	155.8600	Closing Purchase.	(17,000)	(17,000)	0	0	n/a	625
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	152.7096	05/02/2013.	155.8600	Closing Purchase.	(1,969)	(1,969)	0	0	n/a	625
BPM3	19	11,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	152.7000	05/02/2013.	155.8600	Closing Purchase.	(37,525)	(37,525)	0	0	n/a	625
BPM3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	152.8100	05/02/2013.	155.8600	Closing Purchase.	(17,156)	(17,156)	0	0	n/a	625
BPM3	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	152.7999	05/02/2013.	155.8600	Closing Purchase.	(21,038)	(21,038)	0	0	n/a	625
BPM3	25	15,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	152.7700	05/02/2013.	155.8600	Closing Purchase.	(48,281)	(48,281)	0	0	n/a	625
BPM3	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/17/2013.	152.2800	05/02/2013.	155.8600	Closing Purchase.	(26,850)	(26,850)	0	0	n/a	625
BPM3	30	18,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/17/2013.	152.3500	05/02/2013.	155.8600	Closing Purchase.	(65,813)	(65,813)	0	0	n/a	625
BPM3	25	15,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/17/2013.	152.3800	05/02/2013.	155.8600	Closing Purchase.	(54,375)	(54,375)	0	0	n/a	625
BPM3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/22/2013.	152.7800	05/02/2013.	155.8600	Closing Purchase.	(15,400)	(15,400)	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/25/2013.	154.2696	05/02/2013.	155.8600	Closing Purchase.	(994)	(994)	0	0	n/a	625
BPM3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/25/2013.	154.2600	05/02/2013.	155.8600	Closing Purchase.	(5,000)	(5,000)	0	0	n/a	625
BPM3	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/25/2013.	154.2500	05/02/2013.	155.8600	Closing Purchase.	(11,069)	(11,069)	0	0	n/a	625
BPM3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/30/2013.	155.2400	05/02/2013.	155.8600	Closing Purchase.	(3,100)	(3,100)	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/02/2013.	155.0800	Closing Purchase.	975	975	0	0	n/a	625
BPM3	48	30,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/02/2013.	155.0900	Closing Purchase.	23,100	23,100	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8604	05/02/2013.	155.2900	Closing Purchase.	713	713	0	0	n/a	625
BPM3	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/02/2013.	155.3000	Closing Purchase.	4,550	4,550	0	0	n/a	625
BPM3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/03/2013.	155.6200	Closing Purchase.	450	450	0	0	n/a	625
BPM3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8601	05/03/2013.	155.6300	Closing Purchase.	863	863	0	0	n/a	625
BPM3	26	16,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/03/2013.	155.5800	Closing Purchase.	4,550	4,550	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8604	05/03/2013.	155.5700	Closing Purchase.	363	363	0	0	n/a	625
BPM3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8601	05/03/2013.	155.6000	Closing Purchase.	2,438	2,438	0	0	n/a	625
BPM3	32	20,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/03/2013.	155.5900	Closing Purchase.	5,400	5,400	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.5400	05/07/2013.	154.6400	Closing Purchase.	1,125	1,125	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.5504	05/07/2013.	154.6400	Closing Purchase.	1,138	1,138	0	0	n/a	625
BPM3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.5700	05/07/2013.	154.6400	Closing Purchase.	2,325	2,325	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.5904	05/07/2013.	154.6400	Closing Purchase.	1,188	1,188	0	0	n/a	625
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.6000	05/07/2013.	154.6400	Closing Purchase.	600	600	0	0	n/a	625
BPM3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/08/2013.	155.7400	Closing Purchase.	525	525	0	0	n/a	625
BPM3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.0700	05/08/2013.	155.3500	Closing Purchase.	(875)	(875)	0	0	n/a	625
BPM3	34	21,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/08/2013.	155.8200	Closing Purchase.	850	850	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8596	05/08/2013.	155.8100	Closing Purchase.	31	31	0	0	n/a	625
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.6004	05/08/2013.	155.7300	Closing Purchase.	(81)	(81)	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.6100	05/08/2013.	155.7300	Closing Purchase.	(150)	(150)	0	0	n/a	625
BPM3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.6199	05/08/2013.	155.7300	Closing Purchase.	(413)	(413)	0	0	n/a	625
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.6500	05/08/2013.	155.7300	Closing Purchase.	(50)	(50)	0	0	n/a	625
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.6496	05/09/2013.	155.0400	Closing Purchase.	381	381	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.6800	05/09/2013.	155.0400	Closing Purchase.	800	800	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.6904	05/09/2013.	155.0400	Closing Purchase.	813	813	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.7200	05/09/2013.	155.0400	Closing Purchase.	850	850	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.7304	05/09/2013.	155.0400	Closing Purchase.	863	863	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.7400	05/09/2013.	155.0400	Closing Purchase.	875	875	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.7504	05/09/2013.	155.0400	Closing Purchase.	888	888	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.7600	05/09/2013.	155.0400	Closing Purchase.	900	900	0	0	n/a	625
BPM3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.0701	05/10/2013.	153.2200	Closing Purchase.	3,469	3,469	0	0	n/a	625
BPM3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/10/2013.	153.2200	Closing Purchase.	11,550	11,550	0	0	n/a	625
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.7796	05/13/2013.	153.0900	Closing Purchase.	1,681	1,681	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.7900	05/13/2013.	153.0900	Closing Purchase.	3,375	3,375	0	0	n/a	625
BPM3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.8000	05/13/2013.	153.0900	Closing Purchase.	6,775	6,775	0	0	n/a	625
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.8100	05/13/2013.	153.0900	Closing Purchase.	1,700	1,700	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.8204	05/13/2013.	153.0900	Closing Purchase.	3,413	3,413	0	0	n/a	625
BPM3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/14/2013.	152.2600	Closing Purchase.	13,500	13,500	0	0	n/a	625
BPM3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8603	05/14/2013.	152.2400	Closing Purchase.	6,788	6,788	0	0	n/a	625
BPM3	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/14/2013.	152.2500	Closing Purchase.	24,819	24,819	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/17/2013.	151.6600	Closing Purchase.	26,250	26,250	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8601	05/17/2013.	151.6700	Closing Purchase.	26,188	26,188	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8601	05/17/2013.	151.6500	Closing Purchase.	26,313	26,313	0	0	n/a	625
BPM3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/28/2013.	150.5800	Closing Purchase.	19,800	19,800	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	05/31/2013.	151.6600	Closing Purchase.	26,250	26,250	0	0	n/a	625
BPM3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8601	06/04/2013.	152.9500	Closing Purchase.	9,094	9,094	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.8400	06/04/2013.	153.0600	Closing Purchase.	3,475	3,475	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	155.8600	06/04/2013.	153.0600	Closing Purchase.	3,500	3,500	0	0	n/a	625
BPM3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	06/04/2013.	153.0600	Closing Purchase.	14,000	14,000	0	0	n/a	625
BPM3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	06/07/2013.	155.4100	Closing Purchase.	2,250	2,250	0	0	n/a	625
BPM3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	06/07/2013.	155.3800	Closing Purchase.	2,700	2,700	0	0	n/a	625
BPM3	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	06/10/2013.	155.3700	Closing Purchase.	3,369	3,369	0	0	n/a	625
BPM3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8601	06/10/2013.	155.6700	Closing Purchase.	594	594	0	0	n/a	625
BPM3	28	17,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	06/10/2013.	155.6800	Closing Purchase.	3,150	3,150	0	0	n/a	625
BPM3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8599	06/10/2013.	155.8100	Closing Purchase.	156	156	0	0	n/a	625
BPM3	28	17,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	06/10/2013.	155.5500	Closing Purchase.	5,425	5,425	0	0	n/a	625
BPM3	57	35,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	06/10/2013.	155.5400	Closing Purchase.	11,400	11,400	0	0	n/a	625
BPM3	55	34,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	06/10/2013.	155.5300	Closing Purchase.	11,344	11,344	0	0	n/a	625
BPM3	29	18,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	06/10/2013.	155.5400	Closing Purchase.	5,800	5,800	0	0	n/a	625
BPM3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8604	06/10/2013.	155.5500	Closing Purchase.	194	194	0	0	n/a	625
BPU3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7399	06/11/2013.	155.6100	Closing Purchase.	406	406	0	0	n/a	625
BPM3	243	151,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	06/11/2013.	155.8400	Closing Purchase.	3,038	3,038	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPM3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/23/2013.	150.7200	06/11/2013.	155.8400	Closing Purchase.	(16,000)	(16,000)	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	06/05/2013.	153.8200	06/11/2013.	155.8400	Closing Purchase.	(12,625)	(12,625)	0	0	n/a	625
BPM3	238	148,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	06/11/2013.	155.8400	Closing Purchase.	2,975	2,975	0	0	n/a	625
BPM3	1,076	672,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	06/11/2013.	155.8400	Closing Purchase.	13,450	13,450	0	0	n/a	625
BPM3	214	133,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	155.8600	06/11/2013.	155.8400	Closing Purchase.	2,675	2,675	0	0	n/a	625
BPM3	22	13,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/06/2013.	155.3400	06/11/2013.	155.8400	Closing Purchase.	(6,875)	(6,875)	0	0	n/a	625
BPM3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/06/2013.	155.3800	06/11/2013.	155.8400	Closing Purchase.	(575)	(575)	0	0	n/a	625
BPM3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/06/2013.	155.3899	06/11/2013.	155.8400	Closing Purchase.	(2,813)	(2,813)	0	0	n/a	625
BPM3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/10/2013.	153.2500	06/11/2013.	155.8400	Closing Purchase.	(14,569)	(14,569)	0	0	n/a	625
BPM3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/10/2013.	153.4599	06/11/2013.	155.8400	Closing Purchase.	(10,413)	(10,413)	0	0	n/a	625
BPU3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7399	06/12/2013.	156.7200	Closing Purchase.	(4,288)	(4,288)	0	0	n/a	625
BPU3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	06/13/2013.	157.0800	Closing Purchase.	(5,025)	(5,025)	0	0	n/a	625
BPU3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7403	06/19/2013.	154.6400	Closing Purchase.	2,063	2,063	0	0	n/a	625
BPU3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7401	06/19/2013.	154.8800	Closing Purchase.	8,063	8,063	0	0	n/a	625
BPU3	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	06/20/2013.	154.4600	Closing Purchase.	9,600	9,600	0	0	n/a	625
BPU3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7399	06/20/2013.	154.7900	Closing Purchase.	4,156	4,156	0	0	n/a	625
BPU3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	06/20/2013.	154.4200	Closing Purchase.	6,600	6,600	0	0	n/a	625
BPU3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	06/21/2013.	153.6800	Closing Purchase.	5,150	5,150	0	0	n/a	625
BPU3	21	13,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	06/21/2013.	153.6700	Closing Purchase.	27,169	27,169	0	0	n/a	625
BPU3	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	06/24/2013.	154.0600	Closing Purchase.	21,000	21,000	0	0	n/a	625
BPU3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7404	06/25/2013.	154.2500	Closing Purchase.	1,863	1,863	0	0	n/a	625
BPU3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	06/25/2013.	154.1000	Closing Purchase.	1,025	1,025	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPU3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	06/25/2013.	154.1100	Closing Purchase.	15,281	15,281	0	0	n/a	625
BPU3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	06/28/2013.	151.9100	Closing Purchase.	19,150	19,150	0	0	n/a	625
BPU3	17	10,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/05/2013.	148.8900	Closing Purchase.	72,781	72,781	0	0	n/a	625
BPU3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7403	07/05/2013.	148.8800	Closing Purchase.	12,863	12,863	0	0	n/a	625
BPU3	26	16,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/11/2013.	151.2400	Closing Purchase.	73,125	73,125	0	0	n/a	625
BPU3	24	15,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/11/2013.	151.2300	Closing Purchase.	67,650	67,650	0	0	n/a	625
BPU3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7399	07/11/2013.	151.0700	Closing Purchase.	20,431	20,431	0	0	n/a	625
BPU3	29	18,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/11/2013.	151.0600	Closing Purchase.	84,825	84,825	0	0	n/a	625
BPU3	24	15,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/11/2013.	151.0500	Closing Purchase.	70,350	70,350	0	0	n/a	625
BPU3	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/11/2013.	151.8900	Closing Purchase.	28,875	28,875	0	0	n/a	625
BPU3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/15/2013.	150.9100	Closing Purchase.	12,075	12,075	0	0	n/a	625
BPU3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7401	07/18/2013.	151.9700	Closing Purchase.	14,138	14,138	0	0	n/a	625
BPU3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7404	07/18/2013.	151.9500	Closing Purchase.	2,369	2,369	0	0	n/a	625
BPU3	30	18,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/18/2013.	151.9400	Closing Purchase.	71,250	71,250	0	0	n/a	625
BPU3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/23/2013.	153.3400	Closing Purchase.	13,500	13,500	0	0	n/a	625
BPU3	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/23/2013.	153.3700	Closing Purchase.	17,775	17,775	0	0	n/a	625
BPU3	87	54,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/23/2013.	153.3800	Closing Purchase.	128,325	128,325	0	0	n/a	625
BPU3	22	13,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/23/2013.	153.3900	Closing Purchase.	32,313	32,313	0	0	n/a	625
BPU3	40	25,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/23/2013.	153.3300	Closing Purchase.	60,250	60,250	0	0	n/a	625
BPU3	84	52,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/23/2013.	153.3400	Closing Purchase.	126,000	126,000	0	0	n/a	625
BPU3	118	73,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/23/2013.	153.3500	Closing Purchase.	176,263	176,263	0	0	n/a	625
BPU3	95	59,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/23/2013.	153.3600	Closing Purchase.	141,313	141,313	0	0	n/a	625
BPU3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/23/2013.	153.3700	Closing Purchase.	11,850	11,850	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPU3	19	11,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/23/2013.	153.4200	Closing Purchase.	27,550	27,550	0	0	n/a	625
BPU3	58	36,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/23/2013.	153.4300	Closing Purchase.	83,738	83,738	0	0	n/a	625
BPU3	66	41,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/23/2013.	153.4400	Closing Purchase.	94,875	94,875	0	0	n/a	625
BPU3	45	28,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/23/2013.	153.4500	Closing Purchase.	64,406	64,406	0	0	n/a	625
BPU3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7401	07/24/2013.	153.5700	Closing Purchase.	4,069	4,069	0	0	n/a	625
BPU3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/24/2013.	153.5700	Closing Purchase.	20,344	20,344	0	0	n/a	625
BPU3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7396	07/24/2013.	153.4900	Closing Purchase.	1,406	1,406	0	0	n/a	625
BPU3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7401	07/26/2013.	153.7100	Closing Purchase.	6,344	6,344	0	0	n/a	625
BPU3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/26/2013.	153.6200	Closing Purchase.	3,975	3,975	0	0	n/a	625
BPU3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/26/2013.	153.7100	Closing Purchase.	19,031	19,031	0	0	n/a	625
BPU3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	151.7200	07/26/2013.	153.6000	Closing Purchase.	(2,350)	(2,350)	0	0	n/a	625
BPU3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7404	07/29/2013.	153.3700	Closing Purchase.	2,963	2,963	0	0	n/a	625
BPU3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	07/31/2013.	151.6900	Closing Purchase.	37,969	37,969	0	0	n/a	625
BPU3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7402	08/01/2013.	151.5200	Closing Purchase.	13,188	13,188	0	0	n/a	625
BPU3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	08/01/2013.	151.5400	Closing Purchase.	10,500	10,500	0	0	n/a	625
BPU3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	08/01/2013.	151.5300	Closing Purchase.	23,681	23,681	0	0	n/a	625
BPU3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	151.7196	08/02/2013.	152.9100	Closing Purchase.	(744)	(744)	0	0	n/a	625
BPU3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	08/13/2013.	154.5200	Closing Purchase.	1,525	1,525	0	0	n/a	625
BPU3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	151.7200	08/14/2013.	155.4000	Closing Purchase.	(9,200)	(9,200)	0	0	n/a	625
BPU3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7396	08/16/2013.	156.3300	Closing Purchase.	(738)	(738)	0	0	n/a	625
BPU3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	151.7204	08/16/2013.	156.0900	Closing Purchase.	(2,731)	(2,731)	0	0	n/a	625
BPU3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	08/20/2013.	156.8000	Closing Purchase.	(1,325)	(1,325)	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPU3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	151.7200	08/20/2013.	156.8000	Closing Purchase.	(3,175)	(3,175)	0	0	n/a	625
BPU3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7396	08/21/2013.	156.9300	Closing Purchase.	(1,488)	(1,488)	0	0	n/a	625
BPU3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7392	08/21/2013.	156.9200	Closing Purchase.	(738)	(738)	0	0	n/a	625
BPU3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	151.7200	08/21/2013.	156.7600	Closing Purchase.	(3,150)	(3,150)	0	0	n/a	625
BPU3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	08/22/2013.	155.9000	Closing Purchase.	(200)	(200)	0	0	n/a	625
BPU3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	151.7192	08/22/2013.	155.8600	Closing Purchase.	(2,588)	(2,588)	0	0	n/a	625
BPU3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	08/29/2013.	154.9800	Closing Purchase.	1,425	1,425	0	0	n/a	625
BPU3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	09/05/2013.	155.9000	Closing Purchase.	(400)	(400)	0	0	n/a	625
BPU3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7399	09/05/2013.	155.9300	Closing Purchase.	(1,188)	(1,188)	0	0	n/a	625
BPU3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	151.7196	09/06/2013.	156.3500	Closing Purchase.	(2,894)	(2,894)	0	0	n/a	625
BPU3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	09/09/2013.	157.0200	Closing Purchase.	(4,000)	(4,000)	0	0	n/a	625
BPU3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	09/10/2013.	157.2200	Closing Purchase.	(9,250)	(9,250)	0	0	n/a	625
BPU3	164	102,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	09/10/2013.	157.0200	Closing Purchase.	(131,200)	(131,200)	0	0	n/a	625
BPU3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/20/2013.	154.5400	09/10/2013.	157.0200	Closing Purchase.	(10,850)	(10,850)	0	0	n/a	625
BPU3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/24/2013.	154.0400	09/10/2013.	157.0200	Closing Purchase.	(11,175)	(11,175)	0	0	n/a	625
BPU3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	151.8499	09/10/2013.	157.0200	Closing Purchase.	(32,313)	(32,313)	0	0	n/a	625
BPU3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/27/2013.	155.3598	09/10/2013.	157.0200	Closing Purchase.	(5,188)	(5,188)	0	0	n/a	625
BPU3	55	34,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	09/10/2013.	157.0200	Closing Purchase.	(44,000)	(44,000)	0	0	n/a	625
BPU3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	151.7701	09/10/2013.	157.0200	Closing Purchase.	(16,406)	(16,406)	0	0	n/a	625
BPU3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/17/2013.	151.7299	09/10/2013.	157.0200	Closing Purchase.	(19,838)	(19,838)	0	0	n/a	625
BPU3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/27/2013.	155.3899	09/10/2013.	157.0200	Closing Purchase.	(6,113)	(6,113)	0	0	n/a	625
BPU3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/27/2013.	155.3501	09/10/2013.	157.0200	Closing Purchase.	(3,131)	(3,131)	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPU3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7399	09/10/2013.	157.2400	Closing Purchase.	(14,063)	(14,063)	0	0	n/a	625
BPU3	502	313,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	155.7400	09/10/2013.	157.0200	Closing Purchase.	(401,600)	(401,600)	0	0	n/a	625
BPU3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/27/2013.	155.3599	09/10/2013.	157.0200	Closing Purchase.	(15,563)	(15,563)	0	0	n/a	625
BPU3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	151.7192	09/10/2013.	157.0200	Closing Purchase.	(3,313)	(3,313)	0	0	n/a	625
BPU3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/05/2013.	148.9800	09/10/2013.	157.0200	Closing Purchase.	(20,100)	(20,100)	0	0	n/a	625
BPU3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/05/2013.	148.9704	09/10/2013.	157.0200	Closing Purchase.	(5,031)	(5,031)	0	0	n/a	625
BPU3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/10/2013.	149.3000	09/10/2013.	157.0200	Closing Purchase.	(24,125)	(24,125)	0	0	n/a	625
BPU3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/10/2013.	149.2904	09/10/2013.	157.0200	Closing Purchase.	(4,831)	(4,831)	0	0	n/a	625
BPU3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/16/2013.	151.0499	09/10/2013.	157.0200	Closing Purchase.	(37,313)	(37,313)	0	0	n/a	625
BPU3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/18/2013.	151.8899	09/10/2013.	157.0200	Closing Purchase.	(22,444)	(22,444)	0	0	n/a	625
BPU3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/27/2013.	155.4096	09/10/2013.	157.0200	Closing Purchase.	(2,013)	(2,013)	0	0	n/a	625
BPZ3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9099	09/16/2013.	158.8600	Closing Purchase.	(12,188)	(12,188)	0	0	n/a	625
BPZ3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9101	09/19/2013.	160.5200	Closing Purchase.	(11,281)	(11,281)	0	0	n/a	625
BPZ3	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9099	09/19/2013.	160.4500	Closing Purchase.	(28,763)	(28,763)	0	0	n/a	625
BPZ3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9101	10/03/2013.	161.5800	Closing Purchase.	(8,756)	(8,756)	0	0	n/a	625
BPZ3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9098	10/17/2013.	161.4500	Closing Purchase.	(14,188)	(14,188)	0	0	n/a	625
BPZ3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9099	10/18/2013.	161.7800	Closing Purchase.	(18,263)	(18,263)	0	0	n/a	625
BPZ3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	10/22/2013.	162.1000	Closing Purchase.	(12,975)	(12,975)	0	0	n/a	625
BPZ3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/14/2013.	160.5500	Closing Purchase.	(4,550)	(4,550)	0	0	n/a	625
BPZ3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/18/2013.	161.1600	Closing Purchase.	(21,250)	(21,250)	0	0	n/a	625
BPZ3	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/18/2013.	161.1700	Closing Purchase.	(10,650)	(10,650)	0	0	n/a	625
BPZ3	29	18,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/18/2013.	161.1800	Closing Purchase.	(77,394)	(77,394)	0	0	n/a	625
BPZ3	28	17,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/18/2013.	161.1900	Closing Purchase.	(74,900)	(74,900)	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPZ3	62	38,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/18/2013.	161.2000	Closing Purchase.	(166,238)	(166,238)	0	0	n/a	625
BPZ3	45	28,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/18/2013.	161.2100	Closing Purchase.	(120,938)	(120,938)	0	0	n/a	625
BPZ3	39	24,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/18/2013.	161.2200	Closing Purchase.	(105,056)	(105,056)	0	0	n/a	625
BPZ3	61	38,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/18/2013.	161.2300	Closing Purchase.	(164,700)	(164,700)	0	0	n/a	625
BPZ3	36	22,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/18/2013.	161.2400	Closing Purchase.	(97,425)	(97,425)	0	0	n/a	625
BPZ3	62	38,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/18/2013.	161.2500	Closing Purchase.	(168,175)	(168,175)	0	0	n/a	625
BPZ3	26	16,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/18/2013.	161.2600	Closing Purchase.	(70,688)	(70,688)	0	0	n/a	625
BPZ3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/26/2013.	161.8501	Closing Purchase.	(21,613)	(21,613)	0	0	n/a	625
BPZ3	32	20,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/26/2013.	161.8400	Closing Purchase.	(98,600)	(98,600)	0	0	n/a	625
BPZ3	31	19,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/26/2013.	161.8300	Closing Purchase.	(95,325)	(95,325)	0	0	n/a	625
BPZ3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9097	11/26/2013.	161.8100	Closing Purchase.	(9,188)	(9,188)	0	0	n/a	625
BPZ3	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9099	11/26/2013.	161.8000	Closing Purchase.	(21,394)	(21,394)	0	0	n/a	625
BPZ3	22	13,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/26/2013.	161.7900	Closing Purchase.	(67,100)	(67,100)	0	0	n/a	625
BPZ3	21	13,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	11/26/2013.	161.7800	Closing Purchase.	(63,919)	(63,919)	0	0	n/a	625
BPZ3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9096	11/26/2013.	161.7696	Closing Purchase.	(6,075)	(6,075)	0	0	n/a	625
BPZ3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9104	12/02/2013.	163.6000	Closing Purchase.	(4,181)	(4,181)	0	0	n/a	625
BPZ3	102	63,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	12/11/2013.	164.4600	Closing Purchase.	(481,313)	(481,313)	0	0	n/a	625
BPZ3	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/09/2013.	159.2501	12/11/2013.	164.4600	Closing Purchase.	(16,281)	(16,281)	0	0	n/a	625
BPZ3	14	8,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9099	12/11/2013.	164.4600	Closing Purchase.	(66,063)	(66,063)	0	0	n/a	625
BPZ3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/25/2013.	160.6896	12/11/2013.	164.4600	Closing Purchase.	(4,713)	(4,713)	0	0	n/a	625
BPZ3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/23/2013.	160.2400	12/11/2013.	164.4600	Closing Purchase.	(5,275)	(5,275)	0	0	n/a	625
BPZ3	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	159.4397	12/11/2013.	164.4600	Closing Purchase.	(9,413)	(9,413)	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPZ3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/23/2013.	161.6096	12/11/2013.	164.4600	Closing Purchase.	(3,563)	(3,563)	0	0	n/a	625
BPZ3	94	58,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	12/11/2013.	164.4600	Closing Purchase.	(443,563)	(443,563)	0	0	n/a	625
BPZ3	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/08/2013.	160.8200	12/11/2013.	164.4600	Closing Purchase.	(34,125)	(34,125)	0	0	n/a	625
BPZ3	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	159.5300	12/11/2013.	164.4600	Closing Purchase.	(27,731)	(27,731)	0	0	n/a	625
BPZ3	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	159.5400	12/11/2013.	164.4600	Closing Purchase.	(18,450)	(18,450)	0	0	n/a	625
BPZ3	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	159.5499	12/11/2013.	164.4600	Closing Purchase.	(30,688)	(30,688)	0	0	n/a	625
BPZ3	28	17,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	159.5600	12/11/2013.	164.4600	Closing Purchase.	(85,750)	(85,750)	0	0	n/a	625
BPZ3	96	60,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	159.5700	12/11/2013.	164.4600	Closing Purchase.	(293,400)	(293,400)	0	0	n/a	625
BPZ3	75	46,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	159.5800	12/11/2013.	164.4600	Closing Purchase.	(228,750)	(228,750)	0	0	n/a	625
BPZ3	71	44,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	159.5900	12/11/2013.	164.4600	Closing Purchase.	(216,106)	(216,106)	0	0	n/a	625
BPZ3	18	11,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	159.6000	12/11/2013.	164.4600	Closing Purchase.	(54,675)	(54,675)	0	0	n/a	625
BPZ3	22	13,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	159.6100	12/11/2013.	164.4600	Closing Purchase.	(66,688)	(66,688)	0	0	n/a	625
BPZ3	49	30,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	159.6200	12/11/2013.	164.4600	Closing Purchase.	(148,225)	(148,225)	0	0	n/a	625
BPZ3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	159.6300	12/11/2013.	164.4600	Closing Purchase.	(24,150)	(24,150)	0	0	n/a	625
BPZ3	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	159.6400	12/11/2013.	164.4600	Closing Purchase.	(24,100)	(24,100)	0	0	n/a	625
BPZ3	30	18,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/26/2013.	161.8600	12/11/2013.	164.4600	Closing Purchase.	(48,750)	(48,750)	0	0	n/a	625
BPZ3	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	12/04/2013.	163.7700	12/11/2013.	164.4600	Closing Purchase.	(5,175)	(5,175)	0	0	n/a	625
BPZ3	31	19,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	156.9100	12/11/2013.	164.4600	Closing Purchase.	(146,281)	(146,281)	0	0	n/a	625
BPZ3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/17/2013.	158.8504	12/11/2013.	164.4600	Closing Purchase.	(3,506)	(3,506)	0	0	n/a	625
BPZ3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/19/2013.	160.4200	12/11/2013.	164.4600	Closing Purchase.	(2,525)	(2,525)	0	0	n/a	625
BPZ3	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/25/2013.	160.5592	12/11/2013.	164.4600	Closing Purchase.	(2,438)	(2,438)	0	0	n/a	625
BPZ3	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/23/2013.	161.6400	12/11/2013.	164.4600	Closing Purchase.	(3,525)	(3,525)	0	0	n/a	625

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPZ3	14	8,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/26/2013.	161.7800	12/11/2013.	164.4600	Closing Purchase.	(23,450)	(23,450)	0	0	n/a	625
BPH4	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/19/2014.	CME	12/11/2013.	164.3600	12/19/2013.	163.5600	Closing Purchase.	500	500	0	0	n/a	625
BPH4	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/19/2014.	CME	12/11/2013.	164.3600	12/26/2013.	164.2000	Closing Purchase.	400	400	0	0	n/a	625
BPH4	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/19/2014.	CME	12/11/2013.	163.5200	12/26/2013.	164.2100	Closing Purchase.	(1,725)	(1,725)	0	0	n/a	625
BPH4	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/19/2014.	CME	12/11/2013.	163.5300	12/26/2013.	164.2100	Closing Purchase.	(4,675)	(4,675)	0	0	n/a	625
BPH4	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/19/2014.	CME	12/11/2013.	164.3592	12/27/2013.	164.8600	Closing Purchase.	(313)	(313)	0	0	n/a	625
VGH3	12	159	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,630.4750	01/02/2013.	2,698.0000	Closing Purchase.	(8,103)	(8,103)	0	0	n/a	10
VGH3	55	728	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,630.1273	01/02/2013.	2,695.0000	Closing Purchase.	(35,680)	(35,680)	0	0	n/a	10
VGH3	51	675	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,641.2529	01/02/2013.	2,677.0000	Closing Purchase.	(18,231)	(18,231)	0	0	n/a	10
VGH3	21	278	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,635.7476	01/02/2013.	2,694.0000	Closing Purchase.	(12,233)	(12,233)	0	0	n/a	10
VGH3	18	236	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,631.7611	01/03/2013.	2,692.0000	Closing Purchase.	(10,843)	(10,843)	0	0	n/a	10
VGH3	17	223	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,637.0000	01/03/2013.	2,692.0000	Closing Purchase.	(9,350)	(9,350)	0	0	n/a	10
VGH3	52	678	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,635.1250	01/04/2013.	2,686.0000	Closing Purchase.	(26,455)	(26,455)	0	0	n/a	10
VGH3	21	274	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,633.5143	01/04/2013.	2,687.0000	Closing Purchase.	(11,232)	(11,232)	0	0	n/a	10
VGH3	31	404	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,633.5161	01/04/2013.	2,687.0000	Closing Purchase.	(16,580)	(16,580)	0	0	n/a	10
VGH3	57	744	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,633.8193	01/04/2013.	2,686.0000	Closing Purchase.	(29,743)	(29,743)	0	0	n/a	10
VGH3	17	222	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,639.0353	01/04/2013.	2,686.0000	Closing Purchase.	(7,984)	(7,984)	0	0	n/a	10
VGH3	69	900	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,639.0377	01/04/2013.	2,686.0000	Closing Purchase.	(32,404)	(32,404)	0	0	n/a	10
VGH3	10	132	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,632.0000	01/10/2013.	2,706.0000	Closing Purchase.	(7,400)	(7,400)	0	0	n/a	10
VGH3	14	187	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,625.5929	01/11/2013.	2,707.0000	Closing Purchase.	(11,397)	(11,397)	0	0	n/a	10
VGH3	46	614	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,625.5935	01/11/2013.	2,707.0000	Closing Purchase.	(37,447)	(37,447)	0	0	n/a	10
VGH3	10	134	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,624.8400	01/17/2013.	2,713.0000	Closing Purchase.	(8,816)	(8,816)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGH3	17	227	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,632.2000	01/17/2013.	2,703.0000	Closing Purchase.	(12,036)	(12,036)	0	0	n/a	10
VGH3	14	187	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,626.8286	01/17/2013.	2,719.0000	Closing Purchase.	(12,904)	(12,904)	0	0	n/a	10
VGH3	15	199	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,621.6800	01/22/2013.	2,720.0000	Closing Purchase.	(14,748)	(14,748)	0	0	n/a	10
VGH3	13	173	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/22/2013.	2,719.6692	01/22/2013.	2,721.0000	Closing Purchase.	(173)	(173)	0	0	n/a	10
VGH3	10	134	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,622.7100	01/24/2013.	2,719.0000	Closing Purchase.	(9,629)	(9,629)	0	0	n/a	10
VGH3	50	669	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,621.3700	01/24/2013.	2,719.0000	Closing Purchase.	(48,815)	(48,815)	0	0	n/a	10
VGH3	20	267	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,626.7200	01/24/2013.	2,719.0000	Closing Purchase.	(18,456)	(18,456)	0	0	n/a	10
VGH3	13	175	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,615.0308	01/25/2013.	2,739.0000	Closing Purchase.	(16,116)	(16,116)	0	0	n/a	10
VGH3	15	202	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,613.9867	01/25/2013.	2,742.0000	Closing Purchase.	(19,202)	(19,202)	0	0	n/a	10
VGH3	16	216	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,612.6375	01/25/2013.	2,742.0000	Closing Purchase.	(20,698)	(20,698)	0	0	n/a	10
VGH3	35	472	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,612.6400	01/25/2013.	2,742.0000	Closing Purchase.	(45,276)	(45,276)	0	0	n/a	10
VGH3	15	202	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,620.4600	01/25/2013.	2,735.0000	Closing Purchase.	(17,181)	(17,181)	0	0	n/a	10
VGH3	10	135	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,618.7200	01/25/2013.	2,740.0000	Closing Purchase.	(12,128)	(12,128)	0	0	n/a	10
VGH3	15	202	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,617.3333	01/25/2013.	2,744.0000	Closing Purchase.	(19,000)	(19,000)	0	0	n/a	10
VGH3	23	310	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,617.6826	01/25/2013.	2,743.0000	Closing Purchase.	(28,823)	(28,823)	0	0	n/a	10
VGH3	14	188	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,611.0071	01/28/2013.	2,751.0000	Closing Purchase.	(19,599)	(19,599)	0	0	n/a	10
VGH3	43	579	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,609.6605	01/28/2013.	2,751.0000	Closing Purchase.	(60,776)	(60,776)	0	0	n/a	10
VGH3	7	94	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,617.4714	01/28/2013.	2,744.0000	Closing Purchase.	(8,857)	(8,857)	0	0	n/a	10
VGH3	4	54	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,617.4750	01/28/2013.	2,744.0000	Closing Purchase.	(5,061)	(5,061)	0	0	n/a	10
VGH3	21	283	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,615.0429	01/28/2013.	2,751.0000	Closing Purchase.	(28,551)	(28,551)	0	0	n/a	10
VGH3	10	135	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,610.5200	01/29/2013.	2,748.0000	Closing Purchase.	(13,748)	(13,748)	0	0	n/a	10
VGH3	27	366	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,609.5185	01/30/2013.	2,752.0000	Closing Purchase.	(38,470)	(38,470)	0	0	n/a	10
VGH3	83	1,126	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,609.5916	01/30/2013.	2,748.0000	Closing Purchase.	(114,879)	(114,879)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGH3	15	204	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,613.5933	01/30/2013	2,752.0000	Closing Purchase	(20,761)	(20,761)	0	0	n/a	10
VGH3	11	149	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,613.9455	01/30/2013	2,751.0000	Closing Purchase	(15,076)	(15,076)	0	0	n/a	10
VGH3	10	137	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,629.6700	02/01/2013	2,705.0000	Closing Purchase	(7,533)	(7,533)	0	0	n/a	10
VGH3	13	176	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	02/04/2013	2,597.4615	02/04/2013	2,710.0000	Closing Purchase	(14,630)	(14,630)	0	0	n/a	10
VGH3	38	515	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	02/04/2013	2,597.4632	02/04/2013	2,710.0000	Closing Purchase	(42,764)	(42,764)	0	0	n/a	10
VGH3	8	108	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,648.0625	02/05/2013	2,644.0000	Closing Purchase	325	325	0	0	n/a	10
VGH3	2	27	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,648.0500	02/05/2013	2,644.0000	Closing Purchase	81	81	0	0	n/a	10
VGH3	10	135	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,651.4100	02/05/2013	2,646.0000	Closing Purchase	541	541	0	0	n/a	10
VGH3	10	135	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,644.1700	02/06/2013	2,655.0000	Closing Purchase	(1,083)	(1,083)	0	0	n/a	10
VGH3	39	528	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,646.0000	02/06/2013	2,646.0000	Closing Purchase	0	0	0	0	n/a	10
VGH3	36	487	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,647.3528	02/06/2013	2,646.0000	Closing Purchase	487	487	0	0	n/a	10
VGH3	15	203	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,648.2333	02/06/2013	2,655.0000	Closing Purchase	(1,015)	(1,015)	0	0	n/a	10
VGH3	20	268	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,655.7450	02/08/2013	2,633.0000	Closing Purchase	4,549	4,549	0	0	n/a	10
VGH3	10	134	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,654.0500	02/11/2013	2,638.0000	Closing Purchase	1,605	1,605	0	0	n/a	10
VGH3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/27/2012	2,662.1000	02/11/2013	2,638.0000	Closing Purchase	241	241	0	0	n/a	10
VGH3	11	148	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/27/2012	2,657.3818	02/12/2013	2,652.0000	Closing Purchase	592	592	0	0	n/a	10
VGH3	3	40	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/28/2012	2,646.6000	02/12/2013	2,652.0000	Closing Purchase	(162)	(162)	0	0	n/a	10
VGH3	16	215	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/28/2012	2,612.9500	02/12/2013	2,652.0000	Closing Purchase	(6,248)	(6,248)	0	0	n/a	10
VGH3	11	148	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/28/2012	2,647.3091	02/13/2013	2,650.0000	Closing Purchase	(296)	(296)	0	0	n/a	10
VGH3	10	133	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,641.6500	02/14/2013	2,663.0000	Closing Purchase	(2,135)	(2,135)	0	0	n/a	10
VGH3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/28/2012	2,642.3000	02/14/2013	2,665.0000	Closing Purchase	(227)	(227)	0	0	n/a	10
VGH3	11	147	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	02/14/2013	2,618.3091	02/14/2013	2,665.0000	Closing Purchase	(5,136)	(5,136)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGH3	10	134	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,640.9700	02/19/2013.	2,661.0000	Closing Purchase.	(2,003)	(2,003)	0	0	n/a	10
VGH3	15	201	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/20/2013.	2,630.2400	02/20/2013.	2,665.0000	Closing Purchase.	(5,214)	(5,214)	0	0	n/a	10
VGH3	10	134	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,649.7000	02/20/2013.	2,639.0000	Closing Purchase.	1,070	1,070	0	0	n/a	10
VGH3	10	134	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/28/2012.	2,642.2700	02/20/2013.	2,665.0000	Closing Purchase.	(2,273)	(2,273)	0	0	n/a	10
VGH3	5	67	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/07/2013.	2,709.1200	02/20/2013.	2,665.0000	Closing Purchase.	2,206	2,206	0	0	n/a	10
VGH3	40	526	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,650.1100	02/22/2013.	2,633.0000	Closing Purchase.	6,844	6,844	0	0	n/a	10
VGH3	14	185	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,633.8214	02/25/2013.	2,688.0000	Closing Purchase.	(7,585)	(7,585)	0	0	n/a	10
VGH3	10	132	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/07/2013.	2,713.4300	02/25/2013.	2,650.0000	Closing Purchase.	6,343	6,343	0	0	n/a	10
VGH3	8	106	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/09/2013.	2,716.0750	02/25/2013.	2,650.0000	Closing Purchase.	5,286	5,286	0	0	n/a	10
VGH3	16	211	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/09/2013.	2,704.5000	02/25/2013.	2,686.0000	Closing Purchase.	2,960	2,960	0	0	n/a	10
VGH3	10	132	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/09/2013.	2,701.5400	02/25/2013.	2,650.0000	Closing Purchase.	5,154	5,154	0	0	n/a	10
VGH3	2	26	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/11/2013.	2,713.7500	02/25/2013.	2,686.0000	Closing Purchase.	555	555	0	0	n/a	10
VGH3	40	523	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,653.7625	02/28/2013.	2,625.0000	Closing Purchase.	11,505	11,505	0	0	n/a	10
VGH3	27	353	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/11/2013.	2,731.8963	02/28/2013.	2,626.0000	Closing Purchase.	28,592	28,592	0	0	n/a	10
VGH3	44	575	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/14/2013.	2,744.9682	02/28/2013.	2,626.0000	Closing Purchase.	52,346	52,346	0	0	n/a	10
VGH3	12	157	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/14/2013.	2,743.7417	02/28/2013.	2,630.0000	Closing Purchase.	13,649	13,649	0	0	n/a	10
VGH3	13	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/15/2013.	2,724.1308	02/28/2013.	2,630.0000	Closing Purchase.	12,237	12,237	0	0	n/a	10
VGH3	15	196	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/15/2013.	2,711.0533	02/28/2013.	2,630.0000	Closing Purchase.	12,158	12,158	0	0	n/a	10
VGH3	15	195	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,641.4600	03/05/2013.	2,661.0000	Closing Purchase.	(2,931)	(2,931)	0	0	n/a	10
VGH3	10	130	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,635.1000	03/05/2013.	2,682.0000	Closing Purchase.	(4,690)	(4,690)	0	0	n/a	10
VGH3	2	26	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/15/2013.	2,714.1000	03/05/2013.	2,662.0000	Closing Purchase.	1,042	1,042	0	0	n/a	10
VGH3	20	261	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/16/2013.	2,703.6850	03/05/2013.	2,662.0000	Closing Purchase.	8,337	8,337	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGH3	7	91	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/22/2013.	2,737.5571	03/05/2013.	2,662.0000	Closing Purchase.	5,289	5,289	0	0	n/a	10
VGH3	11	143	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/29/2013.	2,774.0273	03/05/2013.	2,662.0000	Closing Purchase.	12,323	12,323	0	0	n/a	10
VGH3	29	378	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/29/2013.	2,767.6724	03/05/2013.	2,683.0000	Closing Purchase.	24,555	24,555	0	0	n/a	10
VGH3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/31/2013.	2,716.9000	03/05/2013.	2,683.0000	Closing Purchase.	339	339	0	0	n/a	10
VGH3	20	260	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,635.9000	03/06/2013.	2,684.0000	Closing Purchase.	(9,620)	(9,620)	0	0	n/a	10
VGH3	50	650	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,632.6000	03/06/2013.	2,695.0000	Closing Purchase.	(31,200)	(31,200)	0	0	n/a	10
VGH3	13	169	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/31/2013.	2,735.1000	03/06/2013.	2,700.0000	Closing Purchase.	4,563	4,563	0	0	n/a	10
VGH3	9	117	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/31/2013.	2,711.7000	03/06/2013.	2,700.0000	Closing Purchase.	1,053	1,053	0	0	n/a	10
VGH3	12	157	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,633.4333	03/07/2013.	2,691.0000	Closing Purchase.	(6,908)	(6,908)	0	0	n/a	10
VGH3	17	222	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,631.8941	03/07/2013.	2,696.0000	Closing Purchase.	(10,898)	(10,898)	0	0	n/a	10
VGH3	45	589	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,632.8200	03/07/2013.	2,693.0000	Closing Purchase.	(27,081)	(27,081)	0	0	n/a	10
VGH3	49	641	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,633.4367	03/07/2013.	2,691.0000	Closing Purchase.	(28,206)	(28,206)	0	0	n/a	10
VGH3	14	183	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/31/2013.	2,738.1000	03/07/2013.	2,691.0000	Closing Purchase.	6,594	6,594	0	0	n/a	10
VGH3	6	78	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/04/2013.	2,607.2667	03/07/2013.	2,691.0000	Closing Purchase.	(5,024)	(5,024)	0	0	n/a	10
VGH3	16	209	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/04/2013.	2,605.1125	03/07/2013.	2,698.0000	Closing Purchase.	(14,862)	(14,862)	0	0	n/a	10
VGH3	3	39	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/04/2013.	2,650.9000	03/07/2013.	2,698.0000	Closing Purchase.	(1,413)	(1,413)	0	0	n/a	10
VGH3	10	130	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,625.4300	03/08/2013.	2,715.0000	Closing Purchase.	(8,957)	(8,957)	0	0	n/a	10
VGH3	11	143	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,627.6182	03/08/2013.	2,712.0000	Closing Purchase.	(9,282)	(9,282)	0	0	n/a	10
VGH3	22	286	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,622.8500	03/08/2013.	2,728.0000	Closing Purchase.	(23,133)	(23,133)	0	0	n/a	10
VGH3	20	260	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,623.7450	03/08/2013.	2,725.0000	Closing Purchase.	(20,251)	(20,251)	0	0	n/a	10
VGH3	25	325	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,623.7440	03/08/2013.	2,725.0000	Closing Purchase.	(25,314)	(25,314)	0	0	n/a	10
VGH3	19	247	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/04/2013.	2,647.0947	03/08/2013.	2,712.0000	Closing Purchase.	(12,332)	(12,332)	0	0	n/a	10
VGH3	7	91	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/07/2013.	2,566.6000	03/08/2013.	2,712.0000	Closing Purchase.	(10,178)	(10,178)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGH3	13	169	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	02/07/2013	2,566.0077	03/08/2013	2,714.0000	Closing Purchase	(19,239)	(19,239)	0	0	n/a	10
VGH3	23	299	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	02/07/2013	2,561.5391	03/08/2013	2,729.0000	Closing Purchase	(38,516)	(38,516)	0	0	n/a	10
VGH3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,631.0000	03/13/2013	2,697.0000	Closing Purchase	(660)	(660)	0	0	n/a	10
VGH3	26	337	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,630.9577	03/13/2013	2,697.0000	Closing Purchase	(17,171)	(17,171)	0	0	n/a	10
VGH3	30	388	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,630.9567	03/13/2013	2,697.0000	Closing Purchase	(19,813)	(19,813)	0	0	n/a	10
VGH3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,632.3000	03/13/2013	2,697.0000	Closing Purchase	(647)	(647)	0	0	n/a	10
VGH3	200	2,590	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,632.2525	03/13/2013	2,697.0000	Closing Purchase	(129,495)	(129,495)	0	0	n/a	10
VGH3	12	155	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/27/2012	2,643.9083	03/13/2013	2,697.0000	Closing Purchase	(6,371)	(6,371)	0	0	n/a	10
VGH3	25	324	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	02/20/2013	2,621.8920	03/13/2013	2,697.0000	Closing Purchase	(18,777)	(18,777)	0	0	n/a	10
VGH3	32	414	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	02/21/2013	2,562.3250	03/13/2013	2,697.0000	Closing Purchase	(43,096)	(43,096)	0	0	n/a	10
VGH3	21	272	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	02/21/2013	2,563.6190	03/13/2013	2,697.0000	Closing Purchase	(28,010)	(28,010)	0	0	n/a	10
VGH3	15	194	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	02/26/2013	2,554.5533	03/13/2013	2,697.0000	Closing Purchase	(21,367)	(21,367)	0	0	n/a	10
VGH3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,633.4000	03/13/2013	2,693.0000	Closing Purchase	(596)	(596)	0	0	n/a	10
VGH3	31	401	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,633.1387	03/13/2013	2,694.0000	Closing Purchase	(18,867)	(18,867)	0	0	n/a	10
VGH3	124	1,606	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/19/2012	2,633.1371	03/13/2013	2,694.0000	Closing Purchase	(75,470)	(75,470)	0	0	n/a	10
VGH3	16	207	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	12/28/2012	2,640.9063	03/13/2013	2,694.0000	Closing Purchase	(8,495)	(8,495)	0	0	n/a	10
VGH3	25	324	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	01/14/2013	2,723.7840	03/13/2013	2,694.0000	Closing Purchase	7,446	7,446	0	0	n/a	10
VGH3	17	220	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	01/15/2013	2,690.1176	03/13/2013	2,694.0000	Closing Purchase	(660)	(660)	0	0	n/a	10
VGH3	17	220	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	02/04/2013	2,607.2412	03/13/2013	2,694.0000	Closing Purchase	(14,749)	(14,749)	0	0	n/a	10
VGH3	20	259	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	02/07/2013	2,572.2750	03/13/2013	2,694.0000	Closing Purchase	(24,345)	(24,345)	0	0	n/a	10
VGH3	14	181	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	02/15/2013	2,608.5357	03/13/2013	2,694.0000	Closing Purchase	(11,965)	(11,965)	0	0	n/a	10
VGH3	20	259	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	EUR	02/19/2013	2,651.2650	03/13/2013	2,694.0000	Closing Purchase	(8,547)	(8,547)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGH3	80	1,036	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/26/2013.	2,554.1450	03/13/2013.	2,694.0000	Closing Purchase.	(111,884)	(111,884)	0	0	n/a	10
VGH3	18	233	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	03/01/2013.	2,576.1611	03/13/2013.	2,694.0000	Closing Purchase.	(21,211)	(21,211)	0	0	n/a	10
VGH3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,632.8000	03/13/2013.	2,695.0000	Closing Purchase.	(622)	(622)	0	0	n/a	10
VGH3	174	2,253	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,632.8425	03/13/2013.	2,695.0000	Closing Purchase.	(108,154)	(108,154)	0	0	n/a	10
VGH3	200	2,590	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,632.8425	03/13/2013.	2,695.0000	Closing Purchase.	(124,315)	(124,315)	0	0	n/a	10
VGH3	126	1,632	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,632.8421	03/13/2013.	2,695.0000	Closing Purchase.	(78,319)	(78,319)	0	0	n/a	10
VGH3	74	958	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,632.8419	03/13/2013.	2,695.0000	Closing Purchase.	(45,997)	(45,997)	0	0	n/a	10
VGH3	200	2,590	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,632.8425	03/13/2013.	2,695.0000	Closing Purchase.	(124,315)	(124,315)	0	0	n/a	10
VGH3	200	2,590	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,632.8425	03/13/2013.	2,695.0000	Closing Purchase.	(124,315)	(124,315)	0	0	n/a	10
VGH3	26	337	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,632.8423	03/13/2013.	2,695.0000	Closing Purchase.	(16,161)	(16,161)	0	0	n/a	10
VGH3	163	2,111	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/19/2012.	2,632.8423	03/13/2013.	2,695.0000	Closing Purchase.	(101,317)	(101,317)	0	0	n/a	10
VGH3	58	751	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	12/28/2012.	2,640.6121	03/13/2013.	2,695.0000	Closing Purchase.	(31,545)	(31,545)	0	0	n/a	10
VGH3	55	712	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	01/15/2013.	2,689.8200	03/13/2013.	2,695.0000	Closing Purchase.	(2,849)	(2,849)	0	0	n/a	10
VGH3	40	518	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/04/2013.	2,606.9425	03/13/2013.	2,695.0000	Closing Purchase.	(35,223)	(35,223)	0	0	n/a	10
VGH3	53	686	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/05/2013.	2,610.8283	03/13/2013.	2,695.0000	Closing Purchase.	(44,611)	(44,611)	0	0	n/a	10
VGH3	50	647	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/07/2013.	2,571.9800	03/13/2013.	2,695.0000	Closing Purchase.	(61,510)	(61,510)	0	0	n/a	10
VGH3	50	647	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/19/2013.	2,650.9720	03/13/2013.	2,695.0000	Closing Purchase.	(22,014)	(22,014)	0	0	n/a	10
VGH3	31	401	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/22/2013.	2,604.3548	03/13/2013.	2,695.0000	Closing Purchase.	(28,100)	(28,100)	0	0	n/a	10
VGH3	9	117	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/22/2013.	2,604.0556	03/13/2013.	2,696.0000	Closing Purchase.	(8,275)	(8,275)	0	0	n/a	10
VGH3	130	1,683	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/26/2013.	2,553.5554	03/13/2013.	2,696.0000	Closing Purchase.	(185,178)	(185,178)	0	0	n/a	10
VGH3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/07/2013.	2,572.0000	03/13/2013.	2,695.0000	Closing Purchase.	(1,230)	(1,230)	0	0	n/a	10
VGH3	6	78	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/07/2013.	2,571.9833	03/13/2013.	2,695.0000	Closing Purchase.	(7,381)	(7,381)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGH3	30	388	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/19/2013.	2,650.9733	03/13/2013.	2,695.0000	Closing Purchase.	(13,208)	(13,208)	0	0	n/a	10
VGH3	25	324	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/21/2013.	2,566.8000	03/13/2013.	2,695.0000	Closing Purchase.	(32,050)	(32,050)	0	0	n/a	10
VGH3	11	142	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/21/2013.	2,560.3273	03/13/2013.	2,695.0000	Closing Purchase.	(14,814)	(14,814)	0	0	n/a	10
VGH3	39	505	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/22/2013.	2,575.8641	03/13/2013.	2,695.0000	Closing Purchase.	(46,463)	(46,463)	0	0	n/a	10
VGH3	20	259	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/22/2013.	2,605.6500	03/13/2013.	2,695.0000	Closing Purchase.	(17,870)	(17,870)	0	0	n/a	10
VGH3	159	2,059	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	02/26/2013.	2,551.2604	03/13/2013.	2,695.0000	Closing Purchase.	(228,546)	(228,546)	0	0	n/a	10
VGH3	18	233	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	03/01/2013.	2,566.8000	03/13/2013.	2,695.0000	Closing Purchase.	(23,076)	(23,076)	0	0	n/a	10
VGH3	25	324	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	03/04/2013.	2,566.8000	03/13/2013.	2,695.0000	Closing Purchase.	(32,050)	(32,050)	0	0	n/a	10
VGH3	14	181	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	EUR	03/11/2013.	2,709.2429	03/13/2013.	2,695.0000	Closing Purchase.	1,994	1,994	0	0	n/a	10
VGM3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,619.8000	03/14/2013.	2,673.0000	Closing Purchase.	(532)	(532)	0	0	n/a	10
VGM3	9	117	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,619.7778	03/14/2013.	2,673.0000	Closing Purchase.	(4,790)	(4,790)	0	0	n/a	10
VGM3	10	130	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/12/2013.	2,637.9500	03/14/2013.	2,673.0000	Closing Purchase.	(3,505)	(3,505)	0	0	n/a	10
VGM3	10	131	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,620.3500	03/15/2013.	2,670.0000	Closing Purchase.	(4,965)	(4,965)	0	0	n/a	10
VGM3	12	157	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/12/2013.	2,639.2583	03/15/2013.	2,668.0000	Closing Purchase.	(3,449)	(3,449)	0	0	n/a	10
VGM3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,629.7000	03/18/2013.	2,618.0000	Closing Purchase.	117	117	0	0	n/a	10
VGM3	22	285	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,630.9591	03/18/2013.	2,618.0000	Closing Purchase.	2,851	2,851	0	0	n/a	10
VGM3	6	78	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/12/2013.	2,647.7667	03/20/2013.	2,640.0000	Closing Purchase.	466	466	0	0	n/a	10
VGM3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,625.8000	03/20/2013.	2,640.0000	Closing Purchase.	(142)	(142)	0	0	n/a	10
VGM3	3	39	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,625.7667	03/20/2013.	2,640.0000	Closing Purchase.	(427)	(427)	0	0	n/a	10
VGM3	50	646	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,629.7560	03/21/2013.	2,622.0000	Closing Purchase.	3,878	3,878	0	0	n/a	10
VGM3	10	128	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,644.3800	04/03/2013.	2,575.0000	Closing Purchase.	6,938	6,938	0	0	n/a	10
VGM3	15	193	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,643.8067	04/03/2013.	2,577.0000	Closing Purchase.	10,021	10,021	0	0	n/a	10
VGM3	13	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/09/2013.	2,519.4154	04/09/2013.	2,539.0000	Closing Purchase.	(2,546)	(2,546)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGM3	2	26	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,630.5000	04/11/2013	2,620.0000	Closing Purchase	210	210	0	0	n/a	10
VGM3	13	171	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/11/2013	2,600.3077	04/11/2013	2,620.0000	Closing Purchase	(2,560)	(2,560)	0	0	n/a	10
VGM3	26	341	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,638.0654	04/11/2013	2,600.0000	Closing Purchase	9,897	9,897	0	0	n/a	10
VGM3	20	262	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,644.1050	04/12/2013	2,576.0000	Closing Purchase	13,621	13,621	0	0	n/a	10
VGM3	137	1,799	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,652.4752	04/16/2013	2,554.0000	Closing Purchase	134,911	134,911	0	0	n/a	10
VGM3	63	827	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/16/2013	2,543.4952	04/16/2013	2,554.0000	Closing Purchase	(6,618)	(6,618)	0	0	n/a	10
VGM3	100	1,313	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/16/2013	2,543.4960	04/16/2013	2,554.0000	Closing Purchase	(10,504)	(10,504)	0	0	n/a	10
VGM3	20	263	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/16/2013	2,543.1850	04/16/2013	2,555.0000	Closing Purchase	(2,363)	(2,363)	0	0	n/a	10
VGM3	30	391	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,663.2867	04/17/2013	2,512.0000	Closing Purchase	45,386	45,386	0	0	n/a	10
VGM3	20	261	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,669.6750	04/17/2013	2,491.0000	Closing Purchase	35,735	35,735	0	0	n/a	10
VGM3	13	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/17/2013	2,480.8385	04/17/2013	2,563.0000	Closing Purchase	(10,681)	(10,681)	0	0	n/a	10
VGM3	60	783	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/17/2013	2,470.4017	04/17/2013	2,563.0000	Closing Purchase	(55,559)	(55,559)	0	0	n/a	10
VGM3	96	1,252	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/17/2013	2,471.7063	04/17/2013	2,563.0000	Closing Purchase	(87,642)	(87,642)	0	0	n/a	10
VGM3	50	654	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,673.0720	04/18/2013	2,486.0000	Closing Purchase	93,536	93,536	0	0	n/a	10
VGM3	30	392	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,669.0667	04/18/2013	2,499.0000	Closing Purchase	51,020	51,020	0	0	n/a	10
VGM3	25	327	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,666.5960	04/19/2013	2,507.0000	Closing Purchase	39,899	39,899	0	0	n/a	10
VGM3	35	458	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,667.2114	04/19/2013	2,505.0000	Closing Purchase	56,774	56,774	0	0	n/a	10
VGM3	16	209	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,665.6688	04/19/2013	2,510.0000	Closing Purchase	24,907	24,907	0	0	n/a	10
VGM3	14	183	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/18/2013	2,652.5857	04/19/2013	2,510.0000	Closing Purchase	19,962	19,962	0	0	n/a	10
VGM3	7	92	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/18/2013	2,651.0429	04/19/2013	2,515.0000	Closing Purchase	9,523	9,523	0	0	n/a	10
VGM3	20	262	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/19/2013	2,623.5750	04/19/2013	2,515.0000	Closing Purchase	21,715	21,715	0	0	n/a	10
VGM3	18	235	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/02/2013	2,585.0222	04/19/2013	2,517.0000	Closing Purchase	12,244	12,244	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGM3	3	39	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/02/2013	2,585.6333	04/19/2013	2,515.0000	Closing Purchase	2,119	2,119	0	0	n/a	10
VGM3	10	131	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/04/2013	2,566.7100	04/19/2013	2,517.0000	Closing Purchase	4,971	4,971	0	0	n/a	10
VGM3	3	39	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/09/2013	2,526.1667	04/19/2013	2,517.0000	Closing Purchase	275	275	0	0	n/a	10
VGM3	19	249	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/19/2013	2,515.6895	04/19/2013	2,517.0000	Closing Purchase	(249)	(249)	0	0	n/a	10
VGM3	10	130	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,639.2400	04/23/2013	2,608.0000	Closing Purchase	3,124	3,124	0	0	n/a	10
VGM3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,633.0000	04/24/2013	2,620.0000	Closing Purchase	130	130	0	0	n/a	10
VGM3	47	611	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,632.9957	04/24/2013	2,620.0000	Closing Purchase	6,108	6,108	0	0	n/a	10
VGM3	13	169	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,629.2923	04/25/2013	2,641.0000	Closing Purchase	(1,522)	(1,522)	0	0	n/a	10
VGM3	50	650	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,622.1840	04/25/2013	2,656.0000	Closing Purchase	(16,908)	(16,908)	0	0	n/a	10
VGM3	10	131	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,618.9800	04/29/2013	2,674.0000	Closing Purchase	(5,502)	(5,502)	0	0	n/a	10
VGM3	30	393	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,613.7400	04/29/2013	2,674.0000	Closing Purchase	(18,078)	(18,078)	0	0	n/a	10
VGM3	22	288	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/12/2013	2,545.9318	04/29/2013	2,673.0000	Closing Purchase	(27,955)	(27,955)	0	0	n/a	10
VGM3	13	171	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/30/2013	2,665.8154	04/30/2013	2,679.0000	Closing Purchase	(1,714)	(1,714)	0	0	n/a	10
VGM3	310	4,053	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,620.6300	05/02/2013	2,669.0000	Closing Purchase	(149,947)	(149,947)	0	0	n/a	10
VGM3	13	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,625.8615	05/02/2013	2,669.0000	Closing Purchase	(5,608)	(5,608)	0	0	n/a	10
VGM3	10	131	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/19/2013	2,576.1800	05/02/2013	2,669.0000	Closing Purchase	(9,282)	(9,282)	0	0	n/a	10
VGM3	11	144	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/04/2013	2,559.1909	05/02/2013	2,669.0000	Closing Purchase	(12,079)	(12,079)	0	0	n/a	10
VGM3	15	196	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/16/2013	2,510.8200	05/02/2013	2,669.0000	Closing Purchase	(23,727)	(23,727)	0	0	n/a	10
VGM3	10	131	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	04/17/2013	2,437.6100	05/02/2013	2,669.0000	Closing Purchase	(23,139)	(23,139)	0	0	n/a	10
VGM3	208	2,719	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/13/2013	2,615.4005	05/02/2013	2,669.0000	Closing Purchase	(111,487)	(111,487)	0	0	n/a	10
VGM3	30	392	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/20/2013	2,627.1667	05/02/2013	2,669.0000	Closing Purchase	(12,550)	(12,550)	0	0	n/a	10
VGM3	25	327	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	03/20/2013	2,633.7040	05/02/2013	2,669.0000	Closing Purchase	(8,824)	(8,824)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGM3	16	209	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/20/2013.	2,628.4750	05/02/2013.	2,669.0000	Closing Purchase.	(6,484)	(6,484)	0	0	n/a	10
VGM3	7	92	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/22/2013.	2,604.9429	05/02/2013.	2,669.0000	Closing Purchase.	(4,484)	(4,484)	0	0	n/a	10
VGM3	13	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/22/2013.	2,602.3308	05/02/2013.	2,669.0000	Closing Purchase.	(8,667)	(8,667)	0	0	n/a	10
VGM3	13	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/27/2013.	2,499.0538	05/02/2013.	2,669.0000	Closing Purchase.	(22,093)	(22,093)	0	0	n/a	10
VGM3	19	248	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/09/2013.	2,496.4368	05/02/2013.	2,669.0000	Closing Purchase.	(32,787)	(32,787)	0	0	n/a	10
VGM3	20	261	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/10/2013.	2,576.1800	05/02/2013.	2,669.0000	Closing Purchase.	(18,564)	(18,564)	0	0	n/a	10
VGM3	13	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/15/2013.	2,561.8000	05/02/2013.	2,669.0000	Closing Purchase.	(13,936)	(13,936)	0	0	n/a	10
VGM3	12	157	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/15/2013.	2,529.1167	05/02/2013.	2,669.0000	Closing Purchase.	(16,786)	(16,786)	0	0	n/a	10
VGM3	20	261	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/16/2013.	2,505.5850	05/02/2013.	2,669.0000	Closing Purchase.	(32,683)	(32,683)	0	0	n/a	10
VGM3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/18/2013.	2,454.6000	05/02/2013.	2,669.0000	Closing Purchase.	(2,144)	(2,144)	0	0	n/a	10
VGM3	19	248	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/18/2013.	2,446.7579	05/02/2013.	2,669.0000	Closing Purchase.	(42,226)	(42,226)	0	0	n/a	10
VGM3	10	131	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/19/2013.	2,471.6000	05/02/2013.	2,669.0000	Closing Purchase.	(19,740)	(19,740)	0	0	n/a	10
VGM3	10	131	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/19/2013.	2,472.9000	05/02/2013.	2,669.0000	Closing Purchase.	(19,610)	(19,610)	0	0	n/a	10
VGM3	10	131	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/19/2013.	2,466.3700	05/02/2013.	2,669.0000	Closing Purchase.	(20,263)	(20,263)	0	0	n/a	10
VGM3	403	5,268	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,618.0154	05/02/2013.	2,669.0000	Closing Purchase.	(205,468)	(205,468)	0	0	n/a	10
VGM3	500	6,537	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,618.0152	05/02/2013.	2,669.0000	Closing Purchase.	(254,924)	(254,924)	0	0	n/a	10
VGM3	500	6,537	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,618.0152	05/02/2013.	2,669.0000	Closing Purchase.	(254,924)	(254,924)	0	0	n/a	10
VGM3	139	1,817	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/13/2013.	2,619.3223	05/02/2013.	2,669.0000	Closing Purchase.	(69,052)	(69,052)	0	0	n/a	10
VGM3	40	523	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/19/2013.	2,581.4100	05/02/2013.	2,669.0000	Closing Purchase.	(35,036)	(35,036)	0	0	n/a	10
VGM3	58	758	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	03/27/2013.	2,508.2017	05/02/2013.	2,669.0000	Closing Purchase.	(93,263)	(93,263)	0	0	n/a	10
VGM3	50	654	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/04/2013.	2,557.8800	05/02/2013.	2,669.0000	Closing Purchase.	(55,560)	(55,560)	0	0	n/a	10
VGM3	50	654	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/15/2013.	2,529.1180	05/02/2013.	2,669.0000	Closing Purchase.	(69,941)	(69,941)	0	0	n/a	10
VGM3	93	1,216	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/16/2013.	2,509.5097	05/02/2013.	2,669.0000	Closing Purchase.	(148,326)	(148,326)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGM3	37	484	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/17/2013.	2,448.0676	05/02/2013.	2,669.0000	Closing Purchase.	(81,745)	(81,745)	0	0	n/a	10
VGM3	13	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/12/2013.	2,582.7154	05/02/2013.	2,669.0000	Closing Purchase.	(11,217)	(11,217)	0	0	n/a	10
VGM3	18	235	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/12/2013.	2,547.4222	05/02/2013.	2,669.0000	Closing Purchase.	(21,884)	(21,884)	0	0	n/a	10
VGM3	140	1,830	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/15/2013.	2,513.4314	05/02/2013.	2,669.0000	Closing Purchase.	(217,796)	(217,796)	0	0	n/a	10
VGM3	50	654	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/15/2013.	2,531.7340	05/02/2013.	2,669.0000	Closing Purchase.	(68,633)	(68,633)	0	0	n/a	10
VGM3	50	654	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/15/2013.	2,529.1180	05/02/2013.	2,669.0000	Closing Purchase.	(69,941)	(69,941)	0	0	n/a	10
VGM3	15	196	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/15/2013.	2,529.1200	05/02/2013.	2,669.0000	Closing Purchase.	(20,982)	(20,982)	0	0	n/a	10
VGM3	50	654	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/17/2013.	2,448.0660	05/02/2013.	2,669.0000	Closing Purchase.	(110,467)	(110,467)	0	0	n/a	10
VGM3	100	1,307	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/17/2013.	2,440.2220	05/02/2013.	2,669.0000	Closing Purchase.	(228,778)	(228,778)	0	0	n/a	10
VGM3	4	52	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/17/2013.	2,438.9250	05/02/2013.	2,669.0000	Closing Purchase.	(9,203)	(9,203)	0	0	n/a	10
VGM3	41	536	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/22/2013.	2,501.6659	05/02/2013.	2,669.0000	Closing Purchase.	(68,607)	(68,607)	0	0	n/a	10
VGM3	15	196	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/26/2013.	2,635.0133	05/02/2013.	2,669.0000	Closing Purchase.	(5,098)	(5,098)	0	0	n/a	10
VGM3	37	484	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	04/30/2013.	2,669.0000	05/02/2013.	2,669.0000	Closing Purchase.	0	0	0	0	n/a	10
VGM3	90	1,177	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	05/02/2013.	2,665.9267	05/02/2013.	2,679.0000	Closing Purchase.	(11,766)	(11,766)	0	0	n/a	10
VGM3	16	210	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	05/02/2013.	2,651.5500	05/03/2013.	2,725.0000	Closing Purchase.	(11,752)	(11,752)	0	0	n/a	10
VGM3	40	525	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	05/02/2013.	2,651.2350	05/03/2013.	2,726.0000	Closing Purchase.	(29,906)	(29,906)	0	0	n/a	10
VGM3	125	1,640	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	05/02/2013.	2,651.5472	05/03/2013.	2,725.0000	Closing Purchase.	(91,816)	(91,816)	0	0	n/a	10
VGM3	35	459	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	05/02/2013.	2,650.9229	05/03/2013.	2,727.0000	Closing Purchase.	(26,627)	(26,627)	0	0	n/a	10
VGM3	22	288	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	05/02/2013.	2,649.8727	05/07/2013.	2,731.0000	Closing Purchase.	(17,848)	(17,848)	0	0	n/a	10
VGM3	15	198	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	05/02/2013.	2,641.3933	05/08/2013.	2,756.0000	Closing Purchase.	(17,191)	(17,191)	0	0	n/a	10
VGM3	70	922	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	05/02/2013.	2,641.3900	05/08/2013.	2,756.0000	Closing Purchase.	(80,227)	(80,227)	0	0	n/a	10
VGM3	75	988	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	EUR	05/02/2013.	2,640.4387	05/08/2013.	2,759.0000	Closing Purchase.	(88,921)	(88,921)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGM3	45	584	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,642.4556	05/13/2013	2,758.0000	Closing Purchase	(51,995)	(51,995)	0	0	n/a	10
VGM3	14	182	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,636.2357	05/14/2013	2,779.0000	Closing Purchase	(19,987)	(19,987)	0	0	n/a	10
VGM3	40	517	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,633.4125	05/16/2013	2,791.0000	Closing Purchase	(63,035)	(63,035)	0	0	n/a	10
VGM3	10	129	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,627.3000	05/20/2013	2,815.0000	Closing Purchase	(18,770)	(18,770)	0	0	n/a	10
VGM3	44	566	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,627.0091	05/20/2013	2,816.0000	Closing Purchase	(83,156)	(83,156)	0	0	n/a	10
VGM3	7	90	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,623.6000	05/28/2013	2,828.0000	Closing Purchase	(14,308)	(14,308)	0	0	n/a	10
VGM3	10	130	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,634.5800	05/29/2013	2,785.0000	Closing Purchase	(15,042)	(15,042)	0	0	n/a	10
VGM3	20	259	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,633.6950	05/29/2013	2,788.0000	Closing Purchase	(30,861)	(30,861)	0	0	n/a	10
VGM3	10	130	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,636.4400	05/31/2013	2,779.0000	Closing Purchase	(14,256)	(14,256)	0	0	n/a	10
VGM3	10	132	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,651.4300	06/10/2013	2,724.0000	Closing Purchase	(7,257)	(7,257)	0	0	n/a	10
VGM3	55	726	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,653.3473	06/10/2013	2,718.0000	Closing Purchase	(35,559)	(35,559)	0	0	n/a	10
VGM3	180	2,375	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,651.7494	06/10/2013	2,723.0000	Closing Purchase	(128,251)	(128,251)	0	0	n/a	10
VGM3	50	660	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,653.0280	06/10/2013	2,719.0000	Closing Purchase	(32,986)	(32,986)	0	0	n/a	10
VGM3	8	106	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,664.4125	06/11/2013	2,683.0000	Closing Purchase	(1,487)	(1,487)	0	0	n/a	10
VGM3	318	4,245	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,653.9362	06/17/2013	2,714.0000	Closing Purchase	(191,003)	(191,003)	0	0	n/a	10
VGM3	10	133	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	06/03/2013	2,767.3900	06/17/2013	2,714.0000	Closing Purchase	5,339	5,339	0	0	n/a	10
VGM3	10	133	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	06/05/2013	2,708.6600	06/17/2013	2,714.0000	Closing Purchase	(534)	(534)	0	0	n/a	10
VGM3	316	4,218	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,654.9405	06/17/2013	2,711.0000	Closing Purchase	(177,148)	(177,148)	0	0	n/a	10
VGM3	15	200	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/06/2013	2,724.3467	06/17/2013	2,711.0000	Closing Purchase	2,002	2,002	0	0	n/a	10
VGM3	401	5,352	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,655.2753	06/17/2013	2,710.0000	Closing Purchase	(219,446)	(219,446)	0	0	n/a	10
VGM3	965	12,880	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,654.6057	06/17/2013	2,712.0000	Closing Purchase	(553,855)	(553,855)	0	0	n/a	10
VGM3	35	467	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	06/05/2013	2,709.3314	06/17/2013	2,712.0000	Closing Purchase	(934)	(934)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGM3	227	3,030	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/02/2013	2,654.6057	06/17/2013	2,712.0000	Closing Purchase	(130,285)	(130,285)	0	0	n/a	10
VGM3	28	374	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/06/2013	2,724.0143	06/17/2013	2,712.0000	Closing Purchase	3,364	3,364	0	0	n/a	10
VGM3	62	828	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/06/2013	2,725.3468	06/17/2013	2,712.0000	Closing Purchase	8,275	8,275	0	0	n/a	10
VGM3	20	267	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/06/2013	2,726.6800	06/17/2013	2,712.0000	Closing Purchase	2,936	2,936	0	0	n/a	10
VGM3	45	601	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	EUR	05/09/2013	2,764.0556	06/17/2013	2,712.0000	Closing Purchase	23,425	23,425	0	0	n/a	10
VGU3	6	80	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,710.0667	06/18/2013	2,694.0000	Closing Purchase	964	964	0	0	n/a	10
VGU3	20	264	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,743.4200	06/20/2013	2,584.0000	Closing Purchase	31,884	31,884	0	0	n/a	10
VGU3	12	158	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,745.3667	06/20/2013	2,582.0000	Closing Purchase	19,604	19,604	0	0	n/a	10
VGU3	30	394	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,754.3033	06/21/2013	2,552.0000	Closing Purchase	60,691	60,691	0	0	n/a	10
VGU3	40	524	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,767.5800	06/24/2013	2,507.0000	Closing Purchase	104,232	104,232	0	0	n/a	10
VGU3	15	196	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,757.6533	06/25/2013	2,538.0000	Closing Purchase	32,948	32,948	0	0	n/a	10
VGU3	6	78	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,738.2833	06/28/2013	2,607.0000	Closing Purchase	7,877	7,877	0	0	n/a	10
VGU3	7	91	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,740.0857	06/28/2013	2,588.0000	Closing Purchase	10,646	10,646	0	0	n/a	10
VGU3	50	642	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,734.8960	07/05/2013	2,595.0000	Closing Purchase	69,948	69,948	0	0	n/a	10
VGU3	13	167	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,723.1846	07/08/2013	2,655.0000	Closing Purchase	8,864	8,864	0	0	n/a	10
VGU3	42	537	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,714.3071	07/09/2013	2,667.0000	Closing Purchase	19,869	19,869	0	0	n/a	10
VGU3	35	456	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,717.1229	07/11/2013	2,678.0000	Closing Purchase	13,693	13,693	0	0	n/a	10
VGU3	20	261	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,713.2100	07/11/2013	2,678.0000	Closing Purchase	7,042	7,042	0	0	n/a	10
VGU3	180	2,347	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,712.2106	07/11/2013	2,677.0000	Closing Purchase	63,379	63,379	0	0	n/a	10
VGU3	9	117	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,715.0111	07/15/2013	2,685.0000	Closing Purchase	2,701	2,701	0	0	n/a	10
VGU3	7	91	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,711.1000	07/15/2013	2,685.0000	Closing Purchase	1,827	1,827	0	0	n/a	10
VGU3	37	486	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,715.2946	07/16/2013	2,668.0000	Closing Purchase	17,499	17,499	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGU3	10	131	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,705.2200	07/18/2013.	2,717.0000	Closing Purchase.	(1,178)	(1,178)	0	0	n/a	10
VGU3	30	393	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,699.6733	07/18/2013.	2,718.0000	Closing Purchase.	(5,498)	(5,498)	0	0	n/a	10
VGU3	8	106	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,701.9375	07/22/2013.	2,727.0000	Closing Purchase.	(2,005)	(2,005)	0	0	n/a	10
VGU3	10	132	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,697.3800	07/23/2013.	2,741.0000	Closing Purchase.	(4,362)	(4,362)	0	0	n/a	10
VGU3	163	2,155	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,693.7350	07/23/2013.	2,740.0000	Closing Purchase.	(75,412)	(75,412)	0	0	n/a	10
VGU3	358	4,732	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,695.0570	07/23/2013.	2,740.0000	Closing Purchase.	(160,896)	(160,896)	0	0	n/a	10
VGU3	62	820	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,692.4129	07/23/2013.	2,740.0000	Closing Purchase.	(29,504)	(29,504)	0	0	n/a	10
VGU3	275	3,635	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,696.6662	07/23/2013.	2,735.0000	Closing Purchase.	(105,418)	(105,418)	0	0	n/a	10
VGU3	4	53	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,694.3250	07/25/2013.	2,738.0000	Closing Purchase.	(1,747)	(1,747)	0	0	n/a	10
VGU3	2	26	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,695.9500	07/25/2013.	2,737.0000	Closing Purchase.	(821)	(821)	0	0	n/a	10
VGU3	7	93	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,696.5714	07/26/2013.	2,743.0000	Closing Purchase.	(3,250)	(3,250)	0	0	n/a	10
VGU3	6	80	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,693.2500	07/26/2013.	2,741.0000	Closing Purchase.	(2,865)	(2,865)	0	0	n/a	10
VGU3	38	504	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,694.9000	07/26/2013.	2,740.0000	Closing Purchase.	(17,138)	(17,138)	0	0	n/a	10
VGU3	2	27	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,693.6000	07/26/2013.	2,744.0000	Closing Purchase.	(1,008)	(1,008)	0	0	n/a	10
VGU3	5	66	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/28/2013.	2,546.3600	07/26/2013.	2,744.0000	Closing Purchase.	(9,882)	(9,882)	0	0	n/a	10
VGU3	10	133	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,687.7900	07/30/2013.	2,762.0000	Closing Purchase.	(7,421)	(7,421)	0	0	n/a	10
VGU3	8	106	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,689.3125	07/31/2013.	2,765.0000	Closing Purchase.	(6,055)	(6,055)	0	0	n/a	10
VGU3	4	53	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,685.9750	07/31/2013.	2,763.0000	Closing Purchase.	(3,081)	(3,081)	0	0	n/a	10
VGU3	20	266	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,686.9850	07/31/2013.	2,764.0000	Closing Purchase.	(15,403)	(15,403)	0	0	n/a	10
VGU3	2	27	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/28/2013.	2,539.9000	07/31/2013.	2,763.0000	Closing Purchase.	(4,462)	(4,462)	0	0	n/a	10
VGU3	15	199	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,674.3133	08/01/2013.	2,804.0000	Closing Purchase.	(19,453)	(19,453)	0	0	n/a	10
VGU3	8	106	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/17/2013.	2,675.8250	08/02/2013.	2,806.0000	Closing Purchase.	(10,414)	(10,414)	0	0	n/a	10
VGU3	2	27	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	EUR	06/28/2013.	2,525.4000	08/02/2013.	2,807.0000	Closing Purchase.	(5,632)	(5,632)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGU3	3	40	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,678.5333	08/06/2013	2,785.0000	Closing Purchase	(3,194)	(3,194)	0	0	n/a	10
VGU3	5	67	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,674.4600	08/07/2013	2,797.0000	Closing Purchase	(6,127)	(6,127)	0	0	n/a	10
VGU3	8	106	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/28/2013	2,510.7250	08/14/2013	2,853.0000	Closing Purchase	(27,382)	(27,382)	0	0	n/a	10
VGU3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	07/10/2013	2,586.3000	08/14/2013	2,853.0000	Closing Purchase	(2,667)	(2,667)	0	0	n/a	10
VGU3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	07/10/2013	2,584.7000	08/16/2013	2,854.0000	Closing Purchase	(2,693)	(2,693)	0	0	n/a	10
VGU3	4	53	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,664.4500	08/19/2013	2,826.0000	Closing Purchase	(6,462)	(6,462)	0	0	n/a	10
VGU3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	07/10/2013	2,593.4000	08/19/2013	2,827.0000	Closing Purchase	(2,336)	(2,336)	0	0	n/a	10
VGU3	3	40	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,677.2333	08/20/2013	2,786.0000	Closing Purchase	(3,263)	(3,263)	0	0	n/a	10
VGU3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	07/10/2013	2,606.1000	08/20/2013	2,786.0000	Closing Purchase	(1,799)	(1,799)	0	0	n/a	10
VGU3	2	27	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	07/10/2013	2,597.1500	08/22/2013	2,816.0000	Closing Purchase	(4,377)	(4,377)	0	0	n/a	10
VGU3	15	201	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,665.8400	08/23/2013	2,824.0000	Closing Purchase	(23,724)	(23,724)	0	0	n/a	10
VGU3	3	40	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,688.2333	08/29/2013	2,757.0000	Closing Purchase	(2,063)	(2,063)	0	0	n/a	10
VGU3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	07/10/2013	2,617.5000	09/04/2013	2,760.0000	Closing Purchase	(1,425)	(1,425)	0	0	n/a	10
VGU3	1	13	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	07/10/2013	2,607.2000	09/06/2013	2,794.0000	Closing Purchase	(1,868)	(1,868)	0	0	n/a	10
VGU3	10	133	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,661.2900	09/10/2013	2,851.0000	Closing Purchase	(18,971)	(18,971)	0	0	n/a	10
VGU3	15	199	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,658.9600	09/10/2013	2,850.0000	Closing Purchase	(28,656)	(28,656)	0	0	n/a	10
VGU3	8	107	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,644.9750	09/16/2013	2,896.0000	Closing Purchase	(20,082)	(20,082)	0	0	n/a	10
VGU3	206	2,751	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,647.6549	09/16/2013	2,888.0000	Closing Purchase	(495,111)	(495,111)	0	0	n/a	10
VGU3	15	200	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/20/2013	2,468.7333	09/16/2013	2,888.0000	Closing Purchase	(62,890)	(62,890)	0	0	n/a	10
VGU3	13	174	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/21/2013	2,454.0462	09/16/2013	2,888.0000	Closing Purchase	(56,414)	(56,414)	0	0	n/a	10
VGU3	12	160	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/24/2013	2,383.2750	09/16/2013	2,888.0000	Closing Purchase	(60,567)	(60,567)	0	0	n/a	10
VGU3	14	187	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/25/2013	2,422.0000	09/16/2013	2,888.0000	Closing Purchase	(65,240)	(65,240)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGU3	8	107	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	08/28/2013	2,698.4000	09/16/2013	2,888.0000	Closing Purchase	(15,168)	(15,168)	0	0	n/a	10
VGU3	82	1,095	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,642.3085	09/16/2013	2,892.0000	Closing Purchase	(204,747)	(204,747)	0	0	n/a	10
VGU3	3	40	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	08/09/2013	2,805.2000	09/16/2013	2,892.0000	Closing Purchase	(2,604)	(2,604)	0	0	n/a	10
VGU3	7	93	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	08/27/2013	2,707.7286	09/16/2013	2,892.0000	Closing Purchase	(12,899)	(12,899)	0	0	n/a	10
VGU3	15	200	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,642.6400	09/16/2013	2,895.0000	Closing Purchase	(37,854)	(37,854)	0	0	n/a	10
VGU3	514	6,863	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/17/2013	2,644.6492	09/16/2013	2,889.0000	Closing Purchase	(1,255,963)	(1,255,963)	0	0	n/a	10
VGU3	30	401	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/26/2013	2,504.4467	09/16/2013	2,889.0000	Closing Purchase	(115,366)	(115,366)	0	0	n/a	10
VGU3	18	240	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	06/28/2013	2,499.1056	09/16/2013	2,889.0000	Closing Purchase	(70,181)	(70,181)	0	0	n/a	10
VGU3	15	200	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	08/30/2013	2,679.3667	09/16/2013	2,889.0000	Closing Purchase	(31,445)	(31,445)	0	0	n/a	10
VGU3	15	200	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	07/12/2013	2,598.5800	09/16/2013	2,891.0000	Closing Purchase	(43,863)	(43,863)	0	0	n/a	10
VGU3	8	107	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	07/15/2013	2,614.6000	09/16/2013	2,891.0000	Closing Purchase	(22,112)	(22,112)	0	0	n/a	10
VGU3	10	134	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	07/17/2013	2,614.6000	09/16/2013	2,891.0000	Closing Purchase	(27,640)	(27,640)	0	0	n/a	10
VGU3	6	80	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	08/27/2013	2,705.4000	09/16/2013	2,891.0000	Closing Purchase	(11,136)	(11,136)	0	0	n/a	10
VGU3	2	27	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	EUR	08/28/2013	2,698.7000	09/16/2013	2,891.0000	Closing Purchase	(3,846)	(3,846)	0	0	n/a	10
VGZ3	7	95	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013	EUR	09/16/2013	2,860.5429	09/19/2013	2,912.0000	Closing Purchase	(3,602)	(3,602)	0	0	n/a	10
VGZ3	7	95	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013	EUR	09/16/2013	2,869.0286	10/02/2013	2,903.0000	Closing Purchase	(2,378)	(2,378)	0	0	n/a	10
VGZ3	2	27	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013	EUR	09/16/2013	2,849.9000	10/10/2013	2,954.0000	Closing Purchase	(2,082)	(2,082)	0	0	n/a	10
VGZ3	15	203	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013	EUR	09/16/2013	2,844.0067	10/11/2013	2,962.0000	Closing Purchase	(17,699)	(17,699)	0	0	n/a	10
VGZ3	8	109	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013	EUR	09/16/2013	2,842.0875	10/14/2013	2,963.0000	Closing Purchase	(9,673)	(9,673)	0	0	n/a	10
VGZ3	14	190	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013	EUR	09/16/2013	2,843.4429	10/14/2013	2,963.0000	Closing Purchase	(16,738)	(16,738)	0	0	n/a	10
VGZ3	7	94	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013	EUR	09/16/2013	2,826.8714	10/16/2013	3,009.0000	Closing Purchase	(12,749)	(12,749)	0	0	n/a	10
VGZ3	7	96	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013	EUR	09/16/2013	2,828.2000	10/17/2013	2,999.0000	Closing Purchase	(11,956)	(11,956)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGZ3	7	96	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/16/2013.	2,821.1571	10/18/2013.	3,017.0000	Closing Purchase.	(13,709)	(13,709)	0	0	n/a	10
VGZ3	3	41	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/16/2013.	2,825.4333	10/21/2013.	3,021.0000	Closing Purchase.	(5,867)	(5,867)	0	0	n/a	10
VGZ3	7	96	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/16/2013.	2,812.1143	10/22/2013.	3,038.0000	Closing Purchase.	(15,812)	(15,812)	0	0	n/a	10
VGZ3	5	67	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/16/2013.	2,825.5400	11/05/2013.	3,029.0000	Closing Purchase.	(10,173)	(10,173)	0	0	n/a	10
VGZ3	415	5,613	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/16/2013.	2,803.7949	11/18/2013.	3,077.0000	Closing Purchase.	(1,133,801)	(1,133,801)	0	0	n/a	10
VGZ3	85	1,153	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/16/2013.	2,806.3506	11/26/2013.	3,064.0000	Closing Purchase.	(219,002)	(219,002)	0	0	n/a	10
VGZ3	60	814	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/16/2013.	2,812.4867	11/26/2013.	3,062.0000	Closing Purchase.	(149,708)	(149,708)	0	0	n/a	10
VGZ3	70	949	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/16/2013.	2,802.0914	12/02/2013.	3,080.0000	Closing Purchase.	(194,536)	(194,536)	0	0	n/a	10
VGZ3	140	1,922	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/16/2013.	2,843.7829	12/17/2013.	2,955.0000	Closing Purchase.	(155,704)	(155,704)	0	0	n/a	10
VGZ3	17	233	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/16/2013.	2,848.1588	12/17/2013.	2,958.0000	Closing Purchase.	(18,673)	(18,673)	0	0	n/a	10
VGZ3	3	41	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	10/01/2013.	2,904.4667	12/17/2013.	2,958.0000	Closing Purchase.	(1,606)	(1,606)	0	0	n/a	10
VGZ3	3	41	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	10/07/2013.	2,893.4667	12/17/2013.	2,958.0000	Closing Purchase.	(1,936)	(1,936)	0	0	n/a	10
VGZ3	3	41	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	10/23/2013.	3,022.5333	12/17/2013.	2,958.0000	Closing Purchase.	1,936	1,936	0	0	n/a	10
VGZ3	63	865	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/16/2013.	2,844.7825	12/17/2013.	2,956.0000	Closing Purchase.	(70,067)	(70,067)	0	0	n/a	10
VGZ3	18	247	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	10/09/2013.	2,877.7389	12/17/2013.	2,956.0000	Closing Purchase.	(14,087)	(14,087)	0	0	n/a	10
VGZ3	385	5,286	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	10/16/2013.	3,030.1447	12/17/2013.	2,956.0000	Closing Purchase.	285,457	285,457	0	0	n/a	10
VGZ3	40	549	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	11/26/2013.	3,102.9175	12/17/2013.	2,956.0000	Closing Purchase.	58,767	58,767	0	0	n/a	10
VGZ3	41	563	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	11/27/2013.	3,122.1390	12/17/2013.	2,956.0000	Closing Purchase.	68,117	68,117	0	0	n/a	10
VGZ3	40	549	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	12/06/2013.	2,986.2075	12/17/2013.	2,956.0000	Closing Purchase.	12,083	12,083	0	0	n/a	10
VGZ3	10	137	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	12/09/2013.	2,997.1900	12/17/2013.	2,956.0000	Closing Purchase.	4,119	4,119	0	0	n/a	10
VGZ3	15	206	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	12/11/2013.	2,949.1333	12/17/2013.	2,956.0000	Closing Purchase.	(1,030)	(1,030)	0	0	n/a	10
VGZ3	15	206	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	12/12/2013.	2,927.1667	12/17/2013.	2,956.0000	Closing Purchase.	(4,325)	(4,325)	0	0	n/a	10
VGZ3	39	535	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/16/2013.	2,848.2744	12/17/2013.	2,954.0000	Closing Purchase.	(41,233)	(41,233)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGZ3	1	14	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/18/2013.	2,862.0000	12/17/2013.	2,954.0000	Closing Purchase.	(920)	(920)	0	0	n/a	10
VGZ3	2	27	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	09/19/2013.	2,901.8000	12/17/2013.	2,954.0000	Closing Purchase.	(1,044)	(1,044)	0	0	n/a	10
VGZ3	17	233	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	11/26/2013.	3,103.6647	12/17/2013.	2,954.0000	Closing Purchase.	25,443	25,443	0	0	n/a	10
VGZ3	2	27	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	EUR	12/02/2013.	3,124.2500	12/17/2013.	2,954.0000	Closing Purchase.	3,405	3,405	0	0	n/a	10
VGH4	2	27	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	EUR	12/17/2013.	2,916.5000	12/20/2013.	3,045.0000	Closing Purchase.	(2,570)	(2,570)	0	0	n/a	10
VGH4	30	411	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	EUR	12/17/2013.	2,913.3400	12/23/2013.	3,060.0000	Closing Purchase.	(43,998)	(43,998)	0	0	n/a	10
VGH4	5	69	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	EUR	12/17/2013.	2,898.3600	12/27/2013.	3,094.0000	Closing Purchase.	(9,782)	(9,782)	0	0	n/a	10
VGH4	2	28	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	EUR	12/17/2013.	2,901.3500	12/27/2013.	3,097.0000	Closing Purchase.	(3,913)	(3,913)	0	0	n/a	10
VGH4	25	344	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	EUR	12/17/2013.	2,898.9800	12/27/2013.	3,096.0000	Closing Purchase.	(49,255)	(49,255)	0	0	n/a	10
VGH4	15	207	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	EUR	12/17/2013.	2,895.0200	12/30/2013.	3,105.0000	Closing Purchase.	(31,497)	(31,497)	0	0	n/a	10
VGH4	2	28	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	EUR	12/17/2013.	2,892.2500	12/30/2013.	3,105.0000	Closing Purchase.	(4,255)	(4,255)	0	0	n/a	10
ECH3	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	1.2952	01/02/2013.	1.3245	Closing Purchase.	(44,025)	(44,025)	0	0	n/a	125,000
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	1.2951	01/02/2013.	1.3184	Closing Purchase.	(29,063)	(29,063)	0	0	n/a	125,000
ECH3	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	1.2951	01/02/2013.	1.3255	Closing Purchase.	(34,144)	(34,144)	0	0	n/a	125,000
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	1.2951	01/02/2013.	1.3184	Closing Purchase.	(29,063)	(29,063)	0	0	n/a	125,000
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	1.2951	01/03/2013.	1.3059	Closing Purchase.	(13,438)	(13,438)	0	0	n/a	125,000
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	1.2951	01/03/2013.	1.3059	Closing Purchase.	(13,438)	(13,438)	0	0	n/a	125,000
ECH3	14	1,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	1.2951	01/04/2013.	1.3022	Closing Purchase.	(12,338)	(12,338)	0	0	n/a	125,000
ECH3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	1.2951	01/22/2013.	1.3365	Closing Purchase.	(31,013)	(31,013)	0	0	n/a	125,000
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	1.2951	01/24/2013.	1.3379	Closing Purchase.	(53,438)	(53,438)	0	0	n/a	125,000
ECH3	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	1.2951	01/25/2013.	1.3449	Closing Purchase.	(31,094)	(31,094)	0	0	n/a	125,000
ECH3	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013.	CME	12/11/2012.	1.2952	01/25/2013.	1.3432	Closing Purchase.	(54,056)	(54,056)	0	0	n/a	125,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	01/25/2013	1.3464	Closing Purchase	(64,063)	(64,063)	0	0	n/a	125,000
ECH3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	01/25/2013	1.3452	Closing Purchase	(37,538)	(37,538)	0	0	n/a	125,000
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	01/25/2013	1.3464	Closing Purchase	(64,063)	(64,063)	0	0	n/a	125,000
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	01/29/2013	1.3497	Closing Purchase	(68,188)	(68,188)	0	0	n/a	125,000
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	01/29/2013	1.3497	Closing Purchase	(68,188)	(68,188)	0	0	n/a	125,000
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	01/29/2013	1.3497	Closing Purchase	(68,188)	(68,188)	0	0	n/a	125,000
ECH3	11	1,375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2952	01/30/2013	1.3509	Closing Purchase	(76,656)	(76,656)	0	0	n/a	125,000
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/05/2013	1.3496	02/05/2013	1.3583	Closing Purchase	(10,875)	(10,875)	0	0	n/a	125,000
ECH3	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2952	02/06/2013	1.3540	Closing Purchase	(36,781)	(36,781)	0	0	n/a	125,000
ECH3	13	1,625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	02/06/2013	1.3541	Closing Purchase	(95,794)	(95,794)	0	0	n/a	125,000
ECH3	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2952	02/06/2013	1.3542	Closing Purchase	(36,906)	(36,906)	0	0	n/a	125,000
ECH3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	02/14/2013	1.3385	Closing Purchase	(32,513)	(32,513)	0	0	n/a	125,000
ECH3	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2952	02/28/2013	1.3143	Closing Purchase	(19,150)	(19,150)	0	0	n/a	125,000
ECH3	15	1,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2952	02/28/2013	1.3061	Closing Purchase	(20,531)	(20,531)	0	0	n/a	125,000
ECH3	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2952	03/05/2013	1.3044	Closing Purchase	(9,250)	(9,250)	0	0	n/a	125,000
ECH3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2952	03/06/2013	1.3050	Closing Purchase	(1,231)	(1,231)	0	0	n/a	125,000
ECH3	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/28/2012	1.3228	03/06/2013	1.3050	Closing Purchase	11,125	11,125	0	0	n/a	125,000
ECH3	11	1,375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	03/07/2013	1.3060	Closing Purchase	(14,919)	(14,919)	0	0	n/a	125,000
ECH3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	01/10/2013	1.3261	03/07/2013	1.3104	Closing Purchase	11,775	11,775	0	0	n/a	125,000
ECH3	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2952	03/08/2013	1.3014	Closing Purchase	(7,031)	(7,031)	0	0	n/a	125,000
ECH3	15	1,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2952	03/08/2013	1.2983	Closing Purchase	(5,906)	(5,906)	0	0	n/a	125,000
ECH3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	01/10/2013	1.3261	03/08/2013	1.3130	Closing Purchase	6,550	6,550	0	0	n/a	125,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECH3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	01/14/2013	1.3362	03/08/2013	1.3130	Closing Purchase	5,800	5,800	0	0	n/a	125,000
ECH3	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	01/14/2013	1.3362	03/08/2013	1.3018	Closing Purchase	30,100	30,100	0	0	n/a	125,000
ECH3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	03/13/2013	1.3027	Closing Purchase	(944)	(944)	0	0	n/a	125,000
ECH3	74	9,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	03/13/2013	1.3027	Closing Purchase	(69,838)	(69,838)	0	0	n/a	125,000
ECH3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	03/13/2013	1.3027	Closing Purchase	(944)	(944)	0	0	n/a	125,000
ECH3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/21/2013	1.3234	03/13/2013	1.3027	Closing Purchase	15,525	15,525	0	0	n/a	125,000
ECH3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	03/13/2013	1.3027	Closing Purchase	(944)	(944)	0	0	n/a	125,000
ECH3	61	7,625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	03/13/2013	1.3027	Closing Purchase	(57,569)	(57,569)	0	0	n/a	125,000
ECH3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	03/13/2013	1.3027	Closing Purchase	(944)	(944)	0	0	n/a	125,000
ECH3	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/28/2012	1.3231	03/13/2013	1.3027	Closing Purchase	12,750	12,750	0	0	n/a	125,000
ECH3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	01/16/2013	1.3272	03/13/2013	1.3027	Closing Purchase	18,375	18,375	0	0	n/a	125,000
ECH3	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/25/2013	1.3066	03/13/2013	1.3027	Closing Purchase	5,850	5,850	0	0	n/a	125,000
ECH3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	03/13/2013	1.3027	Closing Purchase	(944)	(944)	0	0	n/a	125,000
ECH3	27	3,375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2952	03/13/2013	1.3027	Closing Purchase	(25,481)	(25,481)	0	0	n/a	125,000
ECH3	173	21,625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	03/13/2013	1.3027	Closing Purchase	(163,269)	(163,269)	0	0	n/a	125,000
ECH3	27	3,375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2952	03/13/2013	1.3027	Closing Purchase	(25,481)	(25,481)	0	0	n/a	125,000
ECH3	45	5,625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	03/13/2013	1.3027	Closing Purchase	(42,469)	(42,469)	0	0	n/a	125,000
ECH3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/11/2012	1.2951	03/13/2013	1.3027	Closing Purchase	(944)	(944)	0	0	n/a	125,000
ECH3	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	12/28/2012	1.3181	03/13/2013	1.3027	Closing Purchase	23,100	23,100	0	0	n/a	125,000
ECH3	11	1,375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	01/15/2013	1.3348	03/13/2013	1.3027	Closing Purchase	44,138	44,138	0	0	n/a	125,000
ECH3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/05/2013	1.3496	03/13/2013	1.3027	Closing Purchase	23,450	23,450	0	0	n/a	125,000
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/07/2013	1.3401	03/13/2013	1.3027	Closing Purchase	46,750	46,750	0	0	n/a	125,000
ECH3	11	1,375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/21/2013	1.3215	03/13/2013	1.3027	Closing Purchase	25,850	25,850	0	0	n/a	125,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECH3	30	3,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/25/2013	1.3078	03/13/2013	1.3027	Closing Purchase	19,125	19,125	0	0	n/a	125,000
ECH3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	01/15/2013	1.3336	03/13/2013	1.3027	Closing Purchase	3,863	3,863	0	0	n/a	125,000
ECH3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	01/15/2013	1.3336	03/13/2013	1.3027	Closing Purchase	23,175	23,175	0	0	n/a	125,000
ECH3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	01/16/2013	1.3277	03/13/2013	1.3027	Closing Purchase	18,750	18,750	0	0	n/a	125,000
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/04/2013	1.3516	03/13/2013	1.3027	Closing Purchase	61,125	61,125	0	0	n/a	125,000
ECH3	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/21/2013	1.3205	03/13/2013	1.3027	Closing Purchase	15,575	15,575	0	0	n/a	125,000
ECH3	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/21/2013	1.3191	03/13/2013	1.3027	Closing Purchase	14,350	14,350	0	0	n/a	125,000
ECH3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/21/2013	1.3190	03/13/2013	1.3027	Closing Purchase	4,075	4,075	0	0	n/a	125,000
ECH3	17	2,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/25/2013	1.3069	03/13/2013	1.3027	Closing Purchase	8,925	8,925	0	0	n/a	125,000
ECH3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	02/26/2013	1.3080	03/13/2013	1.3027	Closing Purchase	6,625	6,625	0	0	n/a	125,000
ECH3	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/20/2013	CME	03/04/2013	1.3010	03/13/2013	1.3027	Closing Purchase	(1,913)	(1,913)	0	0	n/a	125,000
ECM3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	03/18/2013	1.2967	Closing Purchase	850	850	0	0	n/a	125,000
ECM3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	03/18/2013	1.2967	Closing Purchase	5,100	5,100	0	0	n/a	125,000
ECM3	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	03/21/2013	1.2912	Closing Purchase	12,300	12,300	0	0	n/a	125,000
ECM3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	04/10/2013	1.3065	Closing Purchase	(375)	(375)	0	0	n/a	125,000
ECM3	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	04/10/2013	1.3065	Closing Purchase	(3,000)	(3,000)	0	0	n/a	125,000
ECM3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	04/16/2013	1.3188	Closing Purchase	(1,913)	(1,913)	0	0	n/a	125,000
ECM3	19	2,375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	04/16/2013	1.3188	Closing Purchase	(36,338)	(36,338)	0	0	n/a	125,000
ECM3	35	4,375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	04/16/2013	1.3190	Closing Purchase	(67,813)	(67,813)	0	0	n/a	125,000
ECM3	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	04/16/2013	1.3191	Closing Purchase	(23,400)	(23,400)	0	0	n/a	125,000
ECM3	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/16/2013	1.3049	04/16/2013	1.3191	Closing Purchase	(14,200)	(14,200)	0	0	n/a	125,000
ECM3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/17/2013	1.3040	04/17/2013	1.3188	Closing Purchase	(11,100)	(11,100)	0	0	n/a	125,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECM3	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	04/19/2013	1.3063	Closing Purchase	(2,450)	(2,450)	0	0	n/a	125,000
ECM3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	04/19/2013	1.3065	Closing Purchase	(375)	(375)	0	0	n/a	125,000
ECM3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/02/2013	1.2840	04/19/2013	1.3065	Closing Purchase	(16,875)	(16,875)	0	0	n/a	125,000
ECM3	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/15/2013	1.3046	04/19/2013	1.3065	Closing Purchase	(1,900)	(1,900)	0	0	n/a	125,000
ECM3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/15/2013	1.3046	04/19/2013	1.3074	Closing Purchase	(3,500)	(3,500)	0	0	n/a	125,000
ECM3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/15/2013	1.3046	04/19/2013	1.3094	Closing Purchase	(1,200)	(1,200)	0	0	n/a	125,000
ECM3	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/15/2013	1.3047	04/19/2013	1.3094	Closing Purchase	(4,700)	(4,700)	0	0	n/a	125,000
ECM3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	05/02/2013	1.3217	Closing Purchase	(2,275)	(2,275)	0	0	n/a	125,000
ECM3	81	10,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	05/02/2013	1.3217	Closing Purchase	(184,275)	(184,275)	0	0	n/a	125,000
ECM3	71	8,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	05/02/2013	1.3217	Closing Purchase	(161,525)	(161,525)	0	0	n/a	125,000
ECM3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/20/2013	1.2950	05/02/2013	1.3217	Closing Purchase	(33,375)	(33,375)	0	0	n/a	125,000
ECM3	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/10/2013	1.3066	05/02/2013	1.3217	Closing Purchase	(16,988)	(16,988)	0	0	n/a	125,000
ECM3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/15/2013	1.3056	05/02/2013	1.3217	Closing Purchase	(2,013)	(2,013)	0	0	n/a	125,000
ECM3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/15/2013	1.3043	05/02/2013	1.3217	Closing Purchase	(8,700)	(8,700)	0	0	n/a	125,000
ECM3	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/01/2013	1.3205	05/02/2013	1.3064	Closing Purchase	12,338	12,338	0	0	n/a	125,000
ECM3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	05/02/2013	1.3064	Closing Purchase	1,913	1,913	0	0	n/a	125,000
ECM3	192	24,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	05/02/2013	1.3217	Closing Purchase	(436,800)	(436,800)	0	0	n/a	125,000
ECM3	151	18,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/13/2013	1.3035	05/02/2013	1.3217	Closing Purchase	(343,525)	(343,525)	0	0	n/a	125,000
ECM3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	03/27/2013	1.2777	05/02/2013	1.3217	Closing Purchase	(55,000)	(55,000)	0	0	n/a	125,000
ECM3	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/04/2013	1.2767	05/02/2013	1.3217	Closing Purchase	(67,500)	(67,500)	0	0	n/a	125,000
ECM3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/15/2013	1.3057	05/02/2013	1.3217	Closing Purchase	(20,000)	(20,000)	0	0	n/a	125,000
ECM3	17	2,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	04/15/2013	1.3056	05/02/2013	1.3217	Closing Purchase	(34,213)	(34,213)	0	0	n/a	125,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECM3	16	2,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	1.3062	05/02/2013.	1.3217	Closing Purchase.	(31,000)	(31,000)	0	0	n/a	125,000
ECM3	16	2,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	1.3063	05/02/2013.	1.3217	Closing Purchase.	(30,800)	(30,800)	0	0	n/a	125,000
ECM3	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	1.3047	05/02/2013.	1.3217	Closing Purchase.	(25,500)	(25,500)	0	0	n/a	125,000
ECM3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	1.3055	05/02/2013.	1.3217	Closing Purchase.	(20,250)	(20,250)	0	0	n/a	125,000
ECM3	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	1.3057	05/02/2013.	1.3217	Closing Purchase.	(10,000)	(10,000)	0	0	n/a	125,000
ECM3	20	2,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/17/2013.	1.3049	05/02/2013.	1.3217	Closing Purchase.	(42,000)	(42,000)	0	0	n/a	125,000
ECM3	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/17/2013.	1.3040	05/02/2013.	1.3217	Closing Purchase.	(19,913)	(19,913)	0	0	n/a	125,000
ECM3	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/18/2013.	1.3050	05/02/2013.	1.3217	Closing Purchase.	(14,613)	(14,613)	0	0	n/a	125,000
ECM3	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/22/2013.	1.3068	05/02/2013.	1.3217	Closing Purchase.	(9,313)	(9,313)	0	0	n/a	125,000
ECM3	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/26/2013.	1.3030	05/02/2013.	1.3217	Closing Purchase.	(18,700)	(18,700)	0	0	n/a	125,000
ECM3	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	1.3212	05/02/2013.	1.3061	Closing Purchase.	15,100	15,100	0	0	n/a	125,000
ECM3	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	1.3212	05/02/2013.	1.3063	Closing Purchase.	22,350	22,350	0	0	n/a	125,000
ECM3	23	2,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	1.3217	05/02/2013.	1.3063	Closing Purchase.	44,275	44,275	0	0	n/a	125,000
ECM3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	1.3217	05/03/2013.	1.3118	Closing Purchase.	2,475	2,475	0	0	n/a	125,000
ECM3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	1.3217	05/03/2013.	1.3115	Closing Purchase.	7,650	7,650	0	0	n/a	125,000
ECM3	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	1.3217	05/03/2013.	1.3113	Closing Purchase.	15,600	15,600	0	0	n/a	125,000
ECM3	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	1.3217	05/03/2013.	1.3114	Closing Purchase.	6,438	6,438	0	0	n/a	125,000
ECM3	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	1.3217	05/07/2013.	1.3089	Closing Purchase.	11,200	11,200	0	0	n/a	125,000
ECM3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	1.3217	05/08/2013.	1.3186	Closing Purchase.	775	775	0	0	n/a	125,000
ECM3	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	1.3217	05/08/2013.	1.3189	Closing Purchase.	3,150	3,150	0	0	n/a	125,000
ECM3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	1.3217	05/08/2013.	1.3190	Closing Purchase.	338	338	0	0	n/a	125,000
ECM3	15	1,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	1.3217	05/08/2013.	1.3183	Closing Purchase.	6,375	6,375	0	0	n/a	125,000
ECM3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	1.3217	05/13/2013.	1.2982	Closing Purchase.	11,750	11,750	0	0	n/a	125,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECM3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	05/14/2013	1.2979	Closing Purchase	29,750	29,750	0	0	n/a	125,000
ECM3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	05/14/2013	1.2973	Closing Purchase	6,100	6,100	0	0	n/a	125,000
ECM3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	05/17/2013	1.2834	Closing Purchase	47,875	47,875	0	0	n/a	125,000
ECM3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	05/28/2013	1.2868	Closing Purchase	8,725	8,725	0	0	n/a	125,000
ECM3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	05/29/2013	1.2951	Closing Purchase	6,650	6,650	0	0	n/a	125,000
ECM3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	05/31/2013	1.2966	Closing Purchase	9,413	9,413	0	0	n/a	125,000
ECM3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	06/04/2013	1.3078	Closing Purchase	5,213	5,213	0	0	n/a	125,000
ECM3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	06/07/2013	1.3211	Closing Purchase	300	300	0	0	n/a	125,000
ECM3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	06/07/2013	1.3217	Closing Purchase	0	0	0	0	n/a	125,000
ECM3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	06/10/2013	1.3204	Closing Purchase	488	488	0	0	n/a	125,000
ECM3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	06/10/2013	1.3228	Closing Purchase	(1,375)	(1,375)	0	0	n/a	125,000
ECM3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	06/10/2013	1.3260	Closing Purchase	(1,075)	(1,075)	0	0	n/a	125,000
ECM3	40	5,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	06/10/2013	1.3216	Closing Purchase	500	500	0	0	n/a	125,000
ECM3	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	06/10/2013	1.3235	Closing Purchase	(2,025)	(2,025)	0	0	n/a	125,000
ECM3	71	8,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	06/11/2013	1.3262	Closing Purchase	(39,938)	(39,938)	0	0	n/a	125,000
ECM3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	06/05/2013	1.3083	06/11/2013	1.3262	Closing Purchase	(6,713)	(6,713)	0	0	n/a	125,000
ECM3	67	8,375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	06/11/2013	1.3262	Closing Purchase	(37,688)	(37,688)	0	0	n/a	125,000
ECM3	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/06/2013	1.3074	06/11/2013	1.3262	Closing Purchase	(11,750)	(11,750)	0	0	n/a	125,000
ECM3	305	38,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	06/11/2013	1.3262	Closing Purchase	(171,563)	(171,563)	0	0	n/a	125,000
ECM3	41	5,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/02/2013	1.3217	06/11/2013	1.3262	Closing Purchase	(23,063)	(23,063)	0	0	n/a	125,000
ECM3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/03/2013	1.3114	06/11/2013	1.3262	Closing Purchase	(7,400)	(7,400)	0	0	n/a	125,000
ECM3	23	2,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013	CME	05/06/2013	1.3071	06/11/2013	1.3262	Closing Purchase	(54,913)	(54,913)	0	0	n/a	125,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECM3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/06/2013.	1.3079	06/11/2013.	1.3262	Closing Purchase.	(6,863)	(6,863)	0	0	n/a	125,000
ECM3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/09/2013.	1.3040	06/11/2013.	1.3262	Closing Purchase.	(11,100)	(11,100)	0	0	n/a	125,000
ECM3	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/09/2013.	1.3097	06/11/2013.	1.3262	Closing Purchase.	(18,563)	(18,563)	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	06/11/2013.	1.3277	Closing Purchase.	(225)	(225)	0	0	n/a	125,000
ECU3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	06/12/2013.	1.3343	Closing Purchase.	(2,813)	(2,813)	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	06/13/2013.	1.3335	Closing Purchase.	(1,675)	(1,675)	0	0	n/a	125,000
ECU3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	06/19/2013.	1.3277	Closing Purchase.	(338)	(338)	0	0	n/a	125,000
ECU3	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	06/19/2013.	1.3286	Closing Purchase.	(1,575)	(1,575)	0	0	n/a	125,000
ECU3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	06/20/2013.	1.3201	Closing Purchase.	2,513	2,513	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	06/20/2013.	1.3224	Closing Purchase.	1,100	1,100	0	0	n/a	125,000
ECU3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	06/20/2013.	1.3198	Closing Purchase.	2,625	2,625	0	0	n/a	125,000
ECU3	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	06/21/2013.	1.3124	Closing Purchase.	14,400	14,400	0	0	n/a	125,000
ECU3	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	06/24/2013.	1.3104	Closing Purchase.	18,450	18,450	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	06/25/2013.	1.3082	Closing Purchase.	4,650	4,650	0	0	n/a	125,000
ECU3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	06/25/2013.	1.3083	Closing Purchase.	9,250	9,250	0	0	n/a	125,000
ECU3	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/05/2013.	1.2841	Closing Purchase.	48,038	48,038	0	0	n/a	125,000
ECU3	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/05/2013.	1.2834	Closing Purchase.	27,125	27,125	0	0	n/a	125,000
ECU3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/08/2013.	1.2875	Closing Purchase.	14,738	14,738	0	0	n/a	125,000
ECU3	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/09/2013.	1.2791	Closing Purchase.	41,738	41,738	0	0	n/a	125,000
ECU3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/11/2013.	1.3053	Closing Purchase.	10,750	10,750	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/11/2013.	1.3107	Closing Purchase.	4,025	4,025	0	0	n/a	125,000
ECU3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/11/2013.	1.3041	Closing Purchase.	8,513	8,513	0	0	n/a	125,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECU3	21	2,625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/11/2013.	1.3032	Closing Purchase.	61,950	61,950	0	0	n/a	125,000
ECU3	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/11/2013.	1.3031	Closing Purchase.	26,663	26,663	0	0	n/a	125,000
ECU3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/11/2013.	1.3100	Closing Purchase.	8,400	8,400	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/12/2013.	1.3074	Closing Purchase.	2,425	2,425	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/17/2013.	1.3106	Closing Purchase.	4,050	4,050	0	0	n/a	125,000
ECU3	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/18/2013.	1.3091	Closing Purchase.	17,700	17,700	0	0	n/a	125,000
ECU3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/23/2013.	1.3194	Closing Purchase.	2,775	2,775	0	0	n/a	125,000
ECU3	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/23/2013.	1.3189	Closing Purchase.	7,900	7,900	0	0	n/a	125,000
ECU3	26	3,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/23/2013.	1.3190	Closing Purchase.	25,350	25,350	0	0	n/a	125,000
ECU3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/23/2013.	1.3191	Closing Purchase.	5,775	5,775	0	0	n/a	125,000
ECU3	84	10,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/23/2013.	1.3192	Closing Purchase.	79,800	79,800	0	0	n/a	125,000
ECU3	32	4,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/23/2013.	1.3194	Closing Purchase.	29,600	29,600	0	0	n/a	125,000
ECU3	24	3,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/23/2013.	1.3195	Closing Purchase.	21,900	21,900	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	1.2999	07/23/2013.	1.3195	Closing Purchase.	(2,450)	(2,450)	0	0	n/a	125,000
ECU3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	1.3000	07/23/2013.	1.3195	Closing Purchase.	(9,750)	(9,750)	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/24/2013.	1.3198	Closing Purchase.	875	875	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/26/2013.	1.3273	Closing Purchase.	(125)	(125)	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/26/2013.	1.3277	Closing Purchase.	(225)	(225)	0	0	n/a	125,000
ECU3	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/26/2013.	1.3278	Closing Purchase.	(875)	(875)	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	1.3000	07/26/2013.	1.3272	Closing Purchase.	(3,400)	(3,400)	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/10/2013.	1.2846	07/26/2013.	1.3272	Closing Purchase.	(5,325)	(5,325)	0	0	n/a	125,000
ECU3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	07/31/2013.	1.3269	Closing Purchase.	(50)	(50)	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	08/01/2013.	1.3232	Closing Purchase.	900	900	0	0	n/a	125,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	08/01/2013.	1.3233	Closing Purchase.	875	875	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	08/01/2013.	1.3232	Closing Purchase.	900	900	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	08/07/2013.	1.3326	Closing Purchase.	(1,450)	(1,450)	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/10/2013.	1.2846	08/14/2013.	1.3264	Closing Purchase.	(10,450)	(10,450)	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	08/16/2013.	1.3336	Closing Purchase.	(850)	(850)	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	08/19/2013.	1.3351	Closing Purchase.	(1,038)	(1,038)	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	08/20/2013.	1.3430	Closing Purchase.	(2,025)	(2,025)	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/12/2013.	1.3051	08/20/2013.	1.3432	Closing Purchase.	(4,763)	(4,763)	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	08/28/2013.	1.3328	Closing Purchase.	(1,500)	(1,500)	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	08/29/2013.	1.3222	Closing Purchase.	575	575	0	0	n/a	125,000
ECU3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	08/29/2013.	1.3227	Closing Purchase.	1,538	1,538	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/12/2013.	1.3051	08/29/2013.	1.3226	Closing Purchase.	(2,188)	(2,188)	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	09/03/2013.	1.3158	Closing Purchase.	1,375	1,375	0	0	n/a	125,000
ECU3	56	7,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	09/10/2013.	1.3260	Closing Purchase.	5,600	5,600	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/20/2013.	1.3187	09/10/2013.	1.3260	Closing Purchase.	(1,825)	(1,825)	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/24/2013.	1.3116	09/10/2013.	1.3260	Closing Purchase.	(3,600)	(3,600)	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	1.3006	09/10/2013.	1.3260	Closing Purchase.	(6,350)	(6,350)	0	0	n/a	125,000
ECU3	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	09/10/2013.	1.3260	Closing Purchase.	900	900	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/13/2013.	1.3362	09/10/2013.	1.3260	Closing Purchase.	2,550	2,550	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	1.3004	09/10/2013.	1.3260	Closing Purchase.	(6,400)	(6,400)	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/08/2013.	1.3390	09/10/2013.	1.3260	Closing Purchase.	1,625	1,625	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/09/2013.	1.3346	09/10/2013.	1.3260	Closing Purchase.	1,075	1,075	0	0	n/a	125,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/15/2013.	1.3359	09/10/2013.	1.3260	Closing Purchase.	1,238	1,238	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/27/2013.	1.3394	09/10/2013.	1.3260	Closing Purchase.	3,350	3,350	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/27/2013.	1.3386	09/10/2013.	1.3260	Closing Purchase.	1,575	1,575	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/30/2013.	1.3198	09/10/2013.	1.3260	Closing Purchase.	(775)	(775)	0	0	n/a	125,000
ECU3	127	15,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	1.3268	09/10/2013.	1.3260	Closing Purchase.	12,700	12,700	0	0	n/a	125,000
ECU3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	1.3010	09/10/2013.	1.3260	Closing Purchase.	(12,500)	(12,500)	0	0	n/a	125,000
ECU3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/27/2013.	1.3385	09/10/2013.	1.3260	Closing Purchase.	6,250	6,250	0	0	n/a	125,000
ECU3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/12/2013.	1.3051	09/10/2013.	1.3260	Closing Purchase.	(2,613)	(2,613)	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/15/2013.	1.3046	09/10/2013.	1.3260	Closing Purchase.	(5,350)	(5,350)	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/16/2013.	1.3134	09/10/2013.	1.3260	Closing Purchase.	(3,150)	(3,150)	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/18/2013.	1.3085	09/10/2013.	1.3260	Closing Purchase.	(4,375)	(4,375)	0	0	n/a	125,000
ECU3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/27/2013.	1.3396	09/10/2013.	1.3260	Closing Purchase.	3,400	3,400	0	0	n/a	125,000
ECZ3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	09/18/2013.	1.3505	Closing Purchase.	(6,038)	(6,038)	0	0	n/a	125,000
ECZ3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3264	09/19/2013.	1.3537	Closing Purchase.	(10,256)	(10,256)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3264	09/30/2013.	1.3536	Closing Purchase.	(3,406)	(3,406)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	10/01/2013.	1.3535	Closing Purchase.	(3,394)	(3,394)	0	0	n/a	125,000
ECZ3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	10/02/2013.	1.3599	Closing Purchase.	(8,388)	(8,388)	0	0	n/a	125,000
ECZ3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	10/14/2013.	1.3573	Closing Purchase.	(7,738)	(7,738)	0	0	n/a	125,000
ECZ3	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	10/14/2013.	1.3568	Closing Purchase.	(11,419)	(11,419)	0	0	n/a	125,000
ECZ3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	10/17/2013.	1.3678	Closing Purchase.	(10,363)	(10,363)	0	0	n/a	125,000
ECZ3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	10/18/2013.	1.3682	Closing Purchase.	(10,463)	(10,463)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3264	10/21/2013.	1.3676	Closing Purchase.	(5,156)	(5,156)	0	0	n/a	125,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3264	10/24/2013.	1.3804	Closing Purchase.	(6,756)	(6,756)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3264	11/04/2013.	1.3512	Closing Purchase.	(3,106)	(3,106)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	11/05/2013.	1.3481	Closing Purchase.	(2,719)	(2,719)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	11/11/2013.	1.3409	Closing Purchase.	(1,819)	(1,819)	0	0	n/a	125,000
ECZ3	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	11/18/2013.	1.3536	Closing Purchase.	(6,813)	(6,813)	0	0	n/a	125,000
ECZ3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	11/18/2013.	1.3537	Closing Purchase.	(34,188)	(34,188)	0	0	n/a	125,000
ECZ3	41	5,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3264	11/18/2013.	1.3538	Closing Purchase.	(140,681)	(140,681)	0	0	n/a	125,000
ECZ3	22	2,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	11/18/2013.	1.3539	Closing Purchase.	(75,763)	(75,763)	0	0	n/a	125,000
ECZ3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	11/18/2013.	1.3540	Closing Purchase.	(34,563)	(34,563)	0	0	n/a	125,000
ECZ3	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3264	11/18/2013.	1.3541	Closing Purchase.	(27,750)	(27,750)	0	0	n/a	125,000
ECZ3	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	11/18/2013.	1.3542	Closing Purchase.	(24,369)	(24,369)	0	0	n/a	125,000
ECZ3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3264	11/22/2013.	1.3526	Closing Purchase.	(13,125)	(13,125)	0	0	n/a	125,000
ECZ3	16	2,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3264	11/26/2013.	1.3558	Closing Purchase.	(58,900)	(58,900)	0	0	n/a	125,000
ECZ3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3264	11/26/2013.	1.3557	Closing Purchase.	(14,675)	(14,675)	0	0	n/a	125,000
ECZ3	14	1,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3264	11/26/2013.	1.3555	Closing Purchase.	(51,012)	(51,012)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/18/2013.	1.3355	11/26/2013.	1.3555	Closing Purchase.	(2,500)	(2,500)	0	0	n/a	125,000
ECZ3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	12/02/2013.	1.3547	Closing Purchase.	(35,438)	(35,438)	0	0	n/a	125,000
ECZ3	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	12/04/2013.	1.3559	Closing Purchase.	(18,469)	(18,469)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	12/10/2013.	1.3771	Closing Purchase.	(6,344)	(6,344)	0	0	n/a	125,000
ECZ3	33	4,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3264	12/11/2013.	1.3764	Closing Purchase.	(206,456)	(206,456)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/09/2013.	1.3515	12/11/2013.	1.3764	Closing Purchase.	(3,113)	(3,113)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/20/2013.	1.3521	12/11/2013.	1.3764	Closing Purchase.	(3,038)	(3,038)	0	0	n/a	125,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/01/2013.	1.3536	12/11/2013.	1.3764	Closing Purchase.	(2,850)	(2,850)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/04/2013.	1.3603	12/11/2013.	1.3764	Closing Purchase.	(2,013)	(2,013)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/17/2013.	1.3677	12/11/2013.	1.3764	Closing Purchase.	(1,088)	(1,088)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/23/2013.	1.3779	12/11/2013.	1.3764	Closing Purchase.	188	188	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/25/2013.	1.3801	12/11/2013.	1.3764	Closing Purchase.	463	463	0	0	n/a	125,000
ECZ3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	12/11/2013.	1.3764	Closing Purchase.	(62,563)	(62,563)	0	0	n/a	125,000
ECZ3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/08/2013.	1.3571	12/11/2013.	1.3764	Closing Purchase.	(9,650)	(9,650)	0	0	n/a	125,000
ECZ3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	1.3519	12/11/2013.	1.3764	Closing Purchase.	(12,250)	(12,250)	0	0	n/a	125,000
ECZ3	30	3,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	1.3520	12/11/2013.	1.3764	Closing Purchase.	(91,500)	(91,500)	0	0	n/a	125,000
ECZ3	14	1,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	1.3521	12/11/2013.	1.3764	Closing Purchase.	(42,525)	(42,525)	0	0	n/a	125,000
ECZ3	20	2,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	1.3522	12/11/2013.	1.3764	Closing Purchase.	(60,500)	(60,500)	0	0	n/a	125,000
ECZ3	15	1,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	1.3523	12/11/2013.	1.3764	Closing Purchase.	(45,188)	(45,188)	0	0	n/a	125,000
ECZ3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	1.3524	12/11/2013.	1.3764	Closing Purchase.	(18,000)	(18,000)	0	0	n/a	125,000
ECZ3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	1.3525	12/11/2013.	1.3764	Closing Purchase.	(17,925)	(17,925)	0	0	n/a	125,000
ECZ3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/07/2013.	1.3378	12/11/2013.	1.3764	Closing Purchase.	(28,950)	(28,950)	0	0	n/a	125,000
ECZ3	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/26/2013.	1.3556	12/11/2013.	1.3764	Closing Purchase.	(26,000)	(26,000)	0	0	n/a	125,000
ECZ3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/27/2013.	1.3577	12/11/2013.	1.3764	Closing Purchase.	(9,350)	(9,350)	0	0	n/a	125,000
ECZ3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	12/03/2013.	1.3587	12/11/2013.	1.3764	Closing Purchase.	(8,850)	(8,850)	0	0	n/a	125,000
ECZ3	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	12/06/2013.	1.3692	12/11/2013.	1.3764	Closing Purchase.	(4,500)	(4,500)	0	0	n/a	125,000
ECZ3	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	12/09/2013.	1.3741	12/11/2013.	1.3764	Closing Purchase.	(1,438)	(1,438)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/12/2013.	1.3313	12/11/2013.	1.3764	Closing Purchase.	(5,638)	(5,638)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/27/2013.	1.3546	12/11/2013.	1.3764	Closing Purchase.	(2,725)	(2,725)	0	0	n/a	125,000
ECZ3	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	1.3263	12/11/2013.	1.3764	Closing Purchase.	(37,538)	(37,538)	0	0	n/a	125,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/23/2013.	1.3781	12/11/2013.	1.3764	Closing Purchase.	213	213	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/08/2013.	1.3349	12/11/2013.	1.3764	Closing Purchase.	(5,188)	(5,188)	0	0	n/a	125,000
ECZ3	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/19/2013.	1.3519	12/11/2013.	1.3764	Closing Purchase.	(3,063)	(3,063)	0	0	n/a	125,000
ECZ3	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/26/2013.	1.3556	12/11/2013.	1.3764	Closing Purchase.	(10,400)	(10,400)	0	0	n/a	125,000
ECH4	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/19/2014.	CME	12/11/2013.	1.3763	12/12/2013.	1.3755	Closing Purchase.	100	100	0	0	n/a	125,000
ECH4	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/19/2014.	CME	12/11/2013.	1.3763	12/26/2013.	1.3686	Closing Purchase.	4,813	4,813	0	0	n/a	125,000
ECH4	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/19/2014.	CME	12/11/2013.	1.3762	12/27/2013.	1.3776	Closing Purchase.	(169)	(169)	0	0	n/a	125,000
ZH3	9	147	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,911.5889	01/02/2013.	5,958.0000	Closing Purchase.	(4,177)	(4,177)	0	0	n/a	10
ZH3	23	375	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,923.0739	01/02/2013.	5,947.5000	Closing Purchase.	(5,618)	(5,618)	0	0	n/a	10
ZH3	13	212	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,894.7923	01/02/2013.	5,992.5000	Closing Purchase.	(12,702)	(12,702)	0	0	n/a	10
ZH3	20	326	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,918.8750	01/02/2013.	5,949.0000	Closing Purchase.	(6,025)	(6,025)	0	0	n/a	10
ZH3	20	326	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,918.2450	01/02/2013.	5,950.0000	Closing Purchase.	(6,351)	(6,351)	0	0	n/a	10
ZH3	19	309	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,918.2474	01/02/2013.	5,950.0000	Closing Purchase.	(6,033)	(6,033)	0	0	n/a	10
ZH3	20	326	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,921.5050	01/02/2013.	5,950.0000	Closing Purchase.	(5,699)	(5,699)	0	0	n/a	10
ZH3	8	130	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,921.8125	01/02/2013.	5,949.5000	Closing Purchase.	(2,215)	(2,215)	0	0	n/a	10
ZH3	12	195	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,921.5000	01/02/2013.	5,950.0000	Closing Purchase.	(3,420)	(3,420)	0	0	n/a	10
ZH3	8	130	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,922.1375	01/02/2013.	5,949.0000	Closing Purchase.	(2,149)	(2,149)	0	0	n/a	10
ZH3	13	212	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,894.4846	01/02/2013.	5,993.0000	Closing Purchase.	(12,807)	(12,807)	0	0	n/a	10
ZH3	13	210	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,897.1692	01/03/2013.	5,982.0000	Closing Purchase.	(11,028)	(11,028)	0	0	n/a	10
ZH3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,900.6500	01/03/2013.	5,979.0000	Closing Purchase.	(1,567)	(1,567)	0	0	n/a	10
ZH3	13	210	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,900.3231	01/03/2013.	5,979.5000	Closing Purchase.	(10,293)	(10,293)	0	0	n/a	10
ZH3	5	81	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,900.0200	01/03/2013.	5,980.0000	Closing Purchase.	(3,999)	(3,999)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH3	20	323	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,900.0150	01/03/2013.	5,980.0000	Closing Purchase.	(15,997)	(15,997)	0	0	n/a	10
ZH3	21	339	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,900.0143	01/03/2013.	5,980.0000	Closing Purchase.	(16,797)	(16,797)	0	0	n/a	10
ZH3	11	178	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,902.6273	01/03/2013.	5,981.0000	Closing Purchase.	(8,621)	(8,621)	0	0	n/a	10
ZH3	20	321	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,893.5650	01/04/2013.	5,997.0000	Closing Purchase.	(20,687)	(20,687)	0	0	n/a	10
ZH3	6	96	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,893.5667	01/04/2013.	5,997.0000	Closing Purchase.	(6,206)	(6,206)	0	0	n/a	10
ZH3	20	321	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,888.8500	01/04/2013.	5,999.5000	Closing Purchase.	(22,130)	(22,130)	0	0	n/a	10
ZH3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,888.8500	01/04/2013.	5,999.5000	Closing Purchase.	(2,213)	(2,213)	0	0	n/a	10
ZH3	18	289	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,888.8500	01/04/2013.	5,999.5000	Closing Purchase.	(19,917)	(19,917)	0	0	n/a	10
ZH3	12	192	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,889.1500	01/04/2013.	5,999.0000	Closing Purchase.	(13,182)	(13,182)	0	0	n/a	10
ZH3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,892.4000	01/04/2013.	5,999.0000	Closing Purchase.	(1,066)	(1,066)	0	0	n/a	10
ZH3	19	305	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,893.1579	01/04/2013.	5,999.0000	Closing Purchase.	(20,110)	(20,110)	0	0	n/a	10
ZH3	20	321	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,893.7650	01/04/2013.	5,998.0000	Closing Purchase.	(20,847)	(20,847)	0	0	n/a	10
ZH3	20	321	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,893.7650	01/04/2013.	5,998.0000	Closing Purchase.	(20,847)	(20,847)	0	0	n/a	10
ZH3	8	129	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,848.3500	01/11/2013.	6,062.0000	Closing Purchase.	(17,092)	(17,092)	0	0	n/a	10
ZH3	10	161	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,852.8800	01/11/2013.	6,062.5000	Closing Purchase.	(20,962)	(20,962)	0	0	n/a	10
ZH3	7	112	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,840.7857	01/17/2013.	6,087.5000	Closing Purchase.	(17,270)	(17,270)	0	0	n/a	10
ZH3	3	48	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,840.5000	01/17/2013.	6,088.0000	Closing Purchase.	(7,425)	(7,425)	0	0	n/a	10
ZH3	8	127	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,811.3375	01/22/2013.	6,139.0000	Closing Purchase.	(26,213)	(26,213)	0	0	n/a	10
ZH3	9	143	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/22/2013.	6,154.2778	01/22/2013.	6,140.0000	Closing Purchase.	1,285	1,285	0	0	n/a	10
ZH3	10	158	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,759.1800	01/24/2013.	6,224.0000	Closing Purchase.	(46,482)	(46,482)	0	0	n/a	10
ZH3	30	474	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,760.7533	01/24/2013.	6,224.0000	Closing Purchase.	(138,974)	(138,974)	0	0	n/a	10
ZH3	20	316	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,764.7000	01/24/2013.	6,224.0000	Closing Purchase.	(91,860)	(91,860)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH3	11	174	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,762.3818	01/25/2013.	6,225.5000	Closing Purchase.	(50,943)	(50,943)	0	0	n/a	10
ZH3	20	316	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,755.1600	01/25/2013.	6,232.5000	Closing Purchase.	(95,468)	(95,468)	0	0	n/a	10
ZH3	16	253	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,754.8688	01/25/2013.	6,233.0000	Closing Purchase.	(76,501)	(76,501)	0	0	n/a	10
ZH3	8	126	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,761.4375	01/25/2013.	6,228.5000	Closing Purchase.	(37,365)	(37,365)	0	0	n/a	10
ZH3	10	158	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,751.8500	01/25/2013.	6,245.0000	Closing Purchase.	(49,315)	(49,315)	0	0	n/a	10
ZH3	10	158	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,753.0100	01/25/2013.	6,243.0000	Closing Purchase.	(48,999)	(48,999)	0	0	n/a	10
ZH3	10	158	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,762.3000	01/25/2013.	6,227.0000	Closing Purchase.	(46,470)	(46,470)	0	0	n/a	10
ZH3	8	126	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,758.8250	01/25/2013.	6,233.0000	Closing Purchase.	(37,934)	(37,934)	0	0	n/a	10
ZH3	13	204	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,753.6000	01/28/2013.	6,246.0000	Closing Purchase.	(64,012)	(64,012)	0	0	n/a	10
ZH3	10	157	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,746.7500	01/28/2013.	6,258.0000	Closing Purchase.	(51,125)	(51,125)	0	0	n/a	10
ZH3	20	314	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,744.1850	01/28/2013.	6,257.0000	Closing Purchase.	(102,563)	(102,563)	0	0	n/a	10
ZH3	12	188	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,743.6083	01/28/2013.	6,258.0000	Closing Purchase.	(61,727)	(61,727)	0	0	n/a	10
ZH3	17	267	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,747.5412	01/28/2013.	6,258.0000	Closing Purchase.	(86,778)	(86,778)	0	0	n/a	10
ZH3	8	126	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,715.4625	01/30/2013.	6,299.0000	Closing Purchase.	(46,683)	(46,683)	0	0	n/a	10
ZH3	16	253	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,720.2063	01/30/2013.	6,299.0000	Closing Purchase.	(92,607)	(92,607)	0	0	n/a	10
ZH3	20	316	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,718.7850	01/30/2013.	6,296.0000	Closing Purchase.	(115,443)	(115,443)	0	0	n/a	10
ZH3	20	316	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,718.7850	01/30/2013.	6,296.0000	Closing Purchase.	(115,443)	(115,443)	0	0	n/a	10
ZH3	12	190	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,718.2083	01/30/2013.	6,297.0000	Closing Purchase.	(69,455)	(69,455)	0	0	n/a	10
ZH3	10	158	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,720.1300	01/30/2013.	6,300.5000	Closing Purchase.	(58,037)	(58,037)	0	0	n/a	10
ZH3	7	111	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,721.0000	01/30/2013.	6,299.0000	Closing Purchase.	(40,460)	(40,460)	0	0	n/a	10
ZH3	5	79	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/04/2013.	6,146.9800	02/04/2013.	6,296.5000	Closing Purchase.	(7,476)	(7,476)	0	0	n/a	10
ZH3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/04/2013.	6,149.3500	02/04/2013.	6,296.5000	Closing Purchase.	(2,943)	(2,943)	0	0	n/a	10
ZH3	4	63	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/04/2013.	6,150.9250	02/04/2013.	6,296.5000	Closing Purchase.	(5,823)	(5,823)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH3	20	315	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/04/2013.	6,152.2000	02/04/2013.	6,297.0000	Closing Purchase.	(28,960)	(28,960)	0	0	n/a	10
ZH3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/04/2013.	6,152.8000	02/04/2013.	6,296.0000	Closing Purchase.	(1,432)	(1,432)	0	0	n/a	10
ZH3	8	126	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/04/2013.	6,151.9125	02/04/2013.	6,297.5000	Closing Purchase.	(11,647)	(11,647)	0	0	n/a	10
ZH3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,759.3000	02/05/2013.	6,239.5000	Closing Purchase.	(9,604)	(9,604)	0	0	n/a	10
ZH3	10	157	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/05/2013.	6,205.0300	02/05/2013.	6,239.5000	Closing Purchase.	(3,447)	(3,447)	0	0	n/a	10
ZH3	13	203	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,746.8154	02/06/2013.	6,261.0000	Closing Purchase.	(66,844)	(66,844)	0	0	n/a	10
ZH3	15	238	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,760.8200	02/08/2013.	6,228.0000	Closing Purchase.	(70,077)	(70,077)	0	0	n/a	10
ZH3	10	157	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,718.6300	02/12/2013.	6,302.0000	Closing Purchase.	(58,337)	(58,337)	0	0	n/a	10
ZH3	14	219	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,724.1071	02/12/2013.	6,302.0000	Closing Purchase.	(80,905)	(80,905)	0	0	n/a	10
ZH3	6	94	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/27/2012.	5,697.4833	02/12/2013.	6,302.0000	Closing Purchase.	(36,271)	(36,271)	0	0	n/a	10
ZH3	5	78	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/27/2012.	5,705.5400	02/13/2013.	6,295.5000	Closing Purchase.	(29,498)	(29,498)	0	0	n/a	10
ZH3	4	62	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/28/2012.	5,644.9250	02/13/2013.	6,295.5000	Closing Purchase.	(26,023)	(26,023)	0	0	n/a	10
ZH3	13	202	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,712.5615	02/14/2013.	6,330.5000	Closing Purchase.	(80,332)	(80,332)	0	0	n/a	10
ZH3	9	140	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/14/2013.	6,248.9889	02/14/2013.	6,330.5000	Closing Purchase.	(7,336)	(7,336)	0	0	n/a	10
ZH3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,698.6000	02/20/2013.	6,365.0000	Closing Purchase.	(6,664)	(6,664)	0	0	n/a	10
ZH3	10	153	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/20/2013.	6,387.9500	02/20/2013.	6,365.0000	Closing Purchase.	2,295	2,295	0	0	n/a	10
ZH3	10	153	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,695.2600	02/20/2013.	6,380.0000	Closing Purchase.	(68,474)	(68,474)	0	0	n/a	10
ZH3	4	61	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/28/2012.	5,682.5500	02/20/2013.	6,365.0000	Closing Purchase.	(27,298)	(27,298)	0	0	n/a	10
ZH3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/28/2012.	5,621.3000	02/20/2013.	6,365.0000	Closing Purchase.	(7,437)	(7,437)	0	0	n/a	10
ZH3	4	61	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/28/2012.	5,618.2750	02/20/2013.	6,365.0000	Closing Purchase.	(29,869)	(29,869)	0	0	n/a	10
ZH3	13	196	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/28/2012.	5,691.8846	02/25/2013.	6,363.5000	Closing Purchase.	(87,310)	(87,310)	0	0	n/a	10
ZH3	4	60	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/31/2012.	5,598.2000	02/25/2013.	6,363.5000	Closing Purchase.	(30,612)	(30,612)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH3	10	152	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/31/2012.	5,606.8300	02/28/2013.	6,340.0000	Closing Purchase.	(73,317)	(73,317)	0	0	n/a	10
ZH3	14	213	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/07/2013.	5,873.2286	02/28/2013.	6,340.0000	Closing Purchase.	(65,348)	(65,348)	0	0	n/a	10
ZH3	9	137	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/09/2013.	5,882.3333	02/28/2013.	6,340.0000	Closing Purchase.	(41,190)	(41,190)	0	0	n/a	10
ZH3	7	106	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/09/2013.	5,876.6429	02/28/2013.	6,351.0000	Closing Purchase.	(33,205)	(33,205)	0	0	n/a	10
ZH3	6	91	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/09/2013.	5,869.4333	02/28/2013.	6,340.0000	Closing Purchase.	(28,234)	(28,234)	0	0	n/a	10
ZH3	13	197	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/11/2013.	5,911.5538	02/28/2013.	6,351.0000	Closing Purchase.	(57,128)	(57,128)	0	0	n/a	10
ZH3	10	151	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,679.6400	03/05/2013.	6,417.5000	Closing Purchase.	(73,786)	(73,786)	0	0	n/a	10
ZH3	4	60	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/11/2013.	5,899.9750	03/05/2013.	6,377.0000	Closing Purchase.	(19,081)	(19,081)	0	0	n/a	10
ZH3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/14/2013.	5,924.2000	03/05/2013.	6,377.0000	Closing Purchase.	(4,528)	(4,528)	0	0	n/a	10
ZH3	15	227	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/14/2013.	5,903.9333	03/05/2013.	6,416.5000	Closing Purchase.	(76,885)	(76,885)	0	0	n/a	10
ZH3	17	257	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/14/2013.	5,922.6412	03/05/2013.	6,377.0000	Closing Purchase.	(77,241)	(77,241)	0	0	n/a	10
ZH3	13	196	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,671.9385	03/06/2013.	6,448.0000	Closing Purchase.	(100,888)	(100,888)	0	0	n/a	10
ZH3	20	301	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,682.5750	03/06/2013.	6,421.0000	Closing Purchase.	(147,685)	(147,685)	0	0	n/a	10
ZH3	15	226	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,682.5800	03/06/2013.	6,421.0000	Closing Purchase.	(110,763)	(110,763)	0	0	n/a	10
ZH3	4	60	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/14/2013.	5,892.7500	03/06/2013.	6,443.0000	Closing Purchase.	(22,010)	(22,010)	0	0	n/a	10
ZH3	6	90	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/15/2013.	5,867.1667	03/06/2013.	6,443.0000	Closing Purchase.	(34,550)	(34,550)	0	0	n/a	10
ZH3	9	135	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/15/2013.	5,845.3333	03/06/2013.	6,443.0000	Closing Purchase.	(53,790)	(53,790)	0	0	n/a	10
ZH3	4	60	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,680.3250	03/07/2013.	6,432.0000	Closing Purchase.	(30,067)	(30,067)	0	0	n/a	10
ZH3	5	75	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,681.0800	03/07/2013.	6,432.0000	Closing Purchase.	(37,546)	(37,546)	0	0	n/a	10
ZH3	10	150	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,676.0300	03/07/2013.	6,442.0000	Closing Purchase.	(76,597)	(76,597)	0	0	n/a	10
ZH3	32	482	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,673.2781	03/07/2013.	6,440.0000	Closing Purchase.	(245,351)	(245,351)	0	0	n/a	10
ZH3	2	30	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/15/2013.	5,870.1500	03/07/2013.	6,437.5000	Closing Purchase.	(11,347)	(11,347)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH3	9	135	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/16/2013.	5,849.1000	03/07/2013.	6,437.5000	Closing Purchase.	(52,956)	(52,956)	0	0	n/a	10
ZH3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/22/2013.	6,003.4000	03/07/2013.	6,437.5000	Closing Purchase.	(4,341)	(4,341)	0	0	n/a	10
ZH3	11	166	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/23/2013.	5,999.5909	03/07/2013.	6,437.5000	Closing Purchase.	(48,170)	(48,170)	0	0	n/a	10
ZH3	2	30	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/29/2013.	6,223.8000	03/07/2013.	6,437.5000	Closing Purchase.	(4,274)	(4,274)	0	0	n/a	10
ZH3	8	119	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,669.0500	03/08/2013.	6,458.0000	Closing Purchase.	(63,116)	(63,116)	0	0	n/a	10
ZH3	13	194	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,670.3385	03/08/2013.	6,466.0000	Closing Purchase.	(103,436)	(103,436)	0	0	n/a	10
ZH3	14	209	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,668.1214	03/08/2013.	6,470.5000	Closing Purchase.	(112,333)	(112,333)	0	0	n/a	10
ZH3	53	791	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,664.6340	03/08/2013.	6,470.0000	Closing Purchase.	(426,844)	(426,844)	0	0	n/a	10
ZH3	13	194	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/29/2013.	6,209.0154	03/08/2013.	6,471.0000	Closing Purchase.	(34,058)	(34,058)	0	0	n/a	10
ZH3	8	119	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/29/2013.	6,214.1875	03/08/2013.	6,460.5000	Closing Purchase.	(19,705)	(19,705)	0	0	n/a	10
ZH3	2	30	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/29/2013.	6,210.7500	03/08/2013.	6,467.5000	Closing Purchase.	(5,135)	(5,135)	0	0	n/a	10
ZH3	16	239	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/31/2013.	6,167.4500	03/08/2013.	6,467.5000	Closing Purchase.	(48,008)	(48,008)	0	0	n/a	10
ZH3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,671.7000	03/13/2013.	6,453.0000	Closing Purchase.	(7,813)	(7,813)	0	0	n/a	10
ZH3	99	1,478	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,671.9222	03/13/2013.	6,452.5000	Closing Purchase.	(772,772)	(772,772)	0	0	n/a	10
ZH3	101	1,507	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,671.9228	03/13/2013.	6,452.5000	Closing Purchase.	(788,383)	(788,383)	0	0	n/a	10
ZH3	19	284	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,672.4158	03/13/2013.	6,451.5000	Closing Purchase.	(148,026)	(148,026)	0	0	n/a	10
ZH3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,673.2000	03/13/2013.	6,451.5000	Closing Purchase.	(7,783)	(7,783)	0	0	n/a	10
ZH3	9	134	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/27/2012.	5,653.7556	03/13/2013.	6,451.5000	Closing Purchase.	(71,797)	(71,797)	0	0	n/a	10
ZH3	11	164	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/31/2012.	5,565.7000	03/13/2013.	6,451.5000	Closing Purchase.	(97,438)	(97,438)	0	0	n/a	10
ZH3	10	149	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/04/2013.	6,083.6000	03/13/2013.	6,451.5000	Closing Purchase.	(36,790)	(36,790)	0	0	n/a	10
ZH3	20	299	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/21/2013.	6,226.8800	03/13/2013.	6,451.5000	Closing Purchase.	(44,924)	(44,924)	0	0	n/a	10
ZH3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,684.0000	03/13/2013.	6,438.5000	Closing Purchase.	(7,545)	(7,545)	0	0	n/a	10
ZH3	104	1,552	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,683.0558	03/13/2013.	6,440.5000	Closing Purchase.	(787,742)	(787,742)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH3	4	60	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	12/28/2012	5,666.6500	03/13/2013	6,440.5000	Closing Purchase	(30,954)	(30,954)	0	0	n/a	10
ZH3	12	179	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	12/28/2012	5,663.6500	03/13/2013	6,440.5000	Closing Purchase	(93,222)	(93,222)	0	0	n/a	10
ZH3	12	179	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	12/31/2012	5,569.6250	03/13/2013	6,440.5000	Closing Purchase	(104,505)	(104,505)	0	0	n/a	10
ZH3	9	134	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	01/09/2013	5,833.8000	03/13/2013	6,440.5000	Closing Purchase	(54,603)	(54,603)	0	0	n/a	10
ZH3	14	209	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	01/14/2013	5,898.7214	03/13/2013	6,440.5000	Closing Purchase	(75,849)	(75,849)	0	0	n/a	10
ZH3	14	209	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	01/14/2013	5,898.7214	03/13/2013	6,440.5000	Closing Purchase	(75,849)	(75,849)	0	0	n/a	10
ZH3	12	179	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	01/15/2013	5,859.9167	03/13/2013	6,440.5000	Closing Purchase	(69,670)	(69,670)	0	0	n/a	10
ZH3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	02/04/2013	6,087.5000	03/13/2013	6,440.5000	Closing Purchase	(3,530)	(3,530)	0	0	n/a	10
ZH3	8	119	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	02/04/2013	6,089.0125	03/13/2013	6,440.5000	Closing Purchase	(28,119)	(28,119)	0	0	n/a	10
ZH3	10	149	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	02/07/2013	6,078.5700	03/13/2013	6,440.5000	Closing Purchase	(36,193)	(36,193)	0	0	n/a	10
ZH3	8	119	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	02/15/2013	6,222.8500	03/13/2013	6,441.5000	Closing Purchase	(17,492)	(17,492)	0	0	n/a	10
ZH3	15	224	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	02/19/2013	6,306.4267	03/13/2013	6,441.5000	Closing Purchase	(20,261)	(20,261)	0	0	n/a	10
ZH3	35	522	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	02/26/2013	6,164.6400	03/13/2013	6,441.5000	Closing Purchase	(96,901)	(96,901)	0	0	n/a	10
ZH3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	12/19/2012	5,672.9000	03/13/2013	6,453.5000	Closing Purchase	(7,806)	(7,806)	0	0	n/a	10
ZH3	99	1,478	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	12/19/2012	5,672.9222	03/13/2013	6,453.5000	Closing Purchase	(772,772)	(772,772)	0	0	n/a	10
ZH3	101	1,507	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	12/19/2012	5,672.9228	03/13/2013	6,453.5000	Closing Purchase	(788,383)	(788,383)	0	0	n/a	10
ZH3	99	1,478	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	12/19/2012	5,673.1687	03/13/2013	6,453.0000	Closing Purchase	(772,033)	(772,033)	0	0	n/a	10
ZH3	101	1,507	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	12/19/2012	5,673.1683	03/13/2013	6,453.0000	Closing Purchase	(787,630)	(787,630)	0	0	n/a	10
ZH3	99	1,478	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	12/19/2012	5,672.9222	03/13/2013	6,453.5000	Closing Purchase	(772,772)	(772,772)	0	0	n/a	10
ZH3	101	1,507	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	12/19/2012	5,672.9228	03/13/2013	6,453.5000	Closing Purchase	(788,383)	(788,383)	0	0	n/a	10
ZH3	99	1,478	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	12/19/2012	5,672.6758	03/13/2013	6,454.0000	Closing Purchase	(773,511)	(773,511)	0	0	n/a	10
ZH3	101	1,507	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013	LIF	12/19/2012	5,672.6762	03/13/2013	6,454.0000	Closing Purchase	(789,137)	(789,137)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH3	99	1,478	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,672.1838	03/13/2013.	6,455.0000	Closing Purchase.	(774,988)	(774,988)	0	0	n/a	10
ZH3	76	1,134	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,672.1842	03/13/2013.	6,455.0000	Closing Purchase.	(594,940)	(594,940)	0	0	n/a	10
ZH3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/19/2012.	5,672.9000	03/13/2013.	6,455.0000	Closing Purchase.	(7,821)	(7,821)	0	0	n/a	10
ZH3	20	299	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/28/2012.	5,662.4800	03/13/2013.	6,455.0000	Closing Purchase.	(158,504)	(158,504)	0	0	n/a	10
ZH3	4	60	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/28/2012.	5,659.5000	03/13/2013.	6,455.0000	Closing Purchase.	(31,820)	(31,820)	0	0	n/a	10
ZH3	17	254	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/28/2012.	5,660.4824	03/13/2013.	6,453.0000	Closing Purchase.	(134,728)	(134,728)	0	0	n/a	10
ZH3	20	299	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/31/2012.	5,565.7100	03/13/2013.	6,453.0000	Closing Purchase.	(177,458)	(177,458)	0	0	n/a	10
ZH3	19	284	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	12/31/2012.	5,564.9632	03/13/2013.	6,453.0000	Closing Purchase.	(168,727)	(168,727)	0	0	n/a	10
ZH3	20	299	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/16/2013.	5,852.2700	03/13/2013.	6,453.0000	Closing Purchase.	(120,146)	(120,146)	0	0	n/a	10
ZH3	20	299	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/16/2013.	5,852.2700	03/13/2013.	6,453.0000	Closing Purchase.	(120,146)	(120,146)	0	0	n/a	10
ZH3	20	299	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/21/2013.	6,204.5000	03/13/2013.	6,453.0000	Closing Purchase.	(49,700)	(49,700)	0	0	n/a	10
ZH3	20	299	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/21/2013.	6,205.9900	03/13/2013.	6,453.0000	Closing Purchase.	(49,402)	(49,402)	0	0	n/a	10
ZH3	83	1,239	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/26/2013.	6,156.7386	03/13/2013.	6,453.0000	Closing Purchase.	(245,897)	(245,897)	0	0	n/a	10
ZH3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/31/2013.	6,179.1000	03/13/2013.	6,444.0000	Closing Purchase.	(2,649)	(2,649)	0	0	n/a	10
ZH3	2	30	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	01/31/2013.	6,178.8500	03/13/2013.	6,444.5000	Closing Purchase.	(5,313)	(5,313)	0	0	n/a	10
ZH3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/04/2013.	6,087.0000	03/13/2013.	6,444.5000	Closing Purchase.	(3,575)	(3,575)	0	0	n/a	10
ZH3	12	179	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/04/2013.	6,116.1500	03/13/2013.	6,444.5000	Closing Purchase.	(39,402)	(39,402)	0	0	n/a	10
ZH3	20	299	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/07/2013.	6,077.3450	03/13/2013.	6,444.5000	Closing Purchase.	(73,431)	(73,431)	0	0	n/a	10
ZH3	15	224	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/19/2013.	6,304.9533	03/13/2013.	6,444.5000	Closing Purchase.	(20,932)	(20,932)	0	0	n/a	10
ZH3	20	299	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/21/2013.	6,210.9250	03/13/2013.	6,444.5000	Closing Purchase.	(46,715)	(46,715)	0	0	n/a	10
ZH3	7	104	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/21/2013.	6,219.1286	03/13/2013.	6,444.5000	Closing Purchase.	(15,776)	(15,776)	0	0	n/a	10
ZH3	12	179	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/21/2013.	6,222.8667	03/13/2013.	6,444.5000	Closing Purchase.	(26,596)	(26,596)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH3	15	224	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/22/2013.	6,253.4600	03/13/2013.	6,444.5000	Closing Purchase.	(28,656)	(28,656)	0	0	n/a	10
ZH3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/26/2013.	6,163.2000	03/13/2013.	6,444.5000	Closing Purchase.	(2,813)	(2,813)	0	0	n/a	10
ZH3	95	1,418	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	02/26/2013.	6,162.6716	03/13/2013.	6,445.5000	Closing Purchase.	(268,687)	(268,687)	0	0	n/a	10
ZH3	10	149	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	03/01/2013.	6,238.7900	03/13/2013.	6,445.5000	Closing Purchase.	(20,671)	(20,671)	0	0	n/a	10
ZH3	7	104	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/18/2013.	LIF	03/11/2013.	6,496.2429	03/13/2013.	6,445.5000	Closing Purchase.	3,552	3,552	0	0	n/a	10
ZM3	6	90	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/12/2013.	6,442.2500	03/14/2013.	6,443.0000	Closing Purchase.	(45)	(45)	0	0	n/a	10
ZM3	9	136	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,346.0000	03/15/2013.	6,461.0000	Closing Purchase.	(10,350)	(10,350)	0	0	n/a	10
ZM3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/12/2013.	6,435.1000	03/15/2013.	6,457.0000	Closing Purchase.	(219)	(219)	0	0	n/a	10
ZM3	7	106	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/12/2013.	6,434.8000	03/15/2013.	6,457.5000	Closing Purchase.	(1,589)	(1,589)	0	0	n/a	10
ZM3	7	107	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,410.8286	04/10/2013.	6,336.5000	Closing Purchase.	5,203	5,203	0	0	n/a	10
ZM3	6	92	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,395.7833	04/11/2013.	6,365.0000	Closing Purchase.	1,847	1,847	0	0	n/a	10
ZM3	10	154	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/12/2013.	6,505.5700	04/12/2013.	6,325.0000	Closing Purchase.	18,057	18,057	0	0	n/a	10
ZM3	10	153	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/12/2013.	6,545.9500	04/16/2013.	6,247.0000	Closing Purchase.	29,895	29,895	0	0	n/a	10
ZM3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/12/2013.	6,545.7000	04/16/2013.	6,247.5000	Closing Purchase.	2,982	2,982	0	0	n/a	10
ZM3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,446.3000	04/16/2013.	6,247.5000	Closing Purchase.	1,988	1,988	0	0	n/a	10
ZM3	10	153	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,447.0500	04/16/2013.	6,247.5000	Closing Purchase.	19,955	19,955	0	0	n/a	10
ZM3	15	229	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,446.7867	04/16/2013.	6,248.0000	Closing Purchase.	29,818	29,818	0	0	n/a	10
ZM3	13	199	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,243.4154	04/16/2013.	6,248.0000	Closing Purchase.	(596)	(596)	0	0	n/a	10
ZM3	10	153	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,244.1800	04/16/2013.	6,248.0000	Closing Purchase.	(382)	(382)	0	0	n/a	10
ZM3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,244.2000	04/16/2013.	6,248.0000	Closing Purchase.	(38)	(38)	0	0	n/a	10
ZM3	4	61	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,243.9000	04/16/2013.	6,248.5000	Closing Purchase.	(184)	(184)	0	0	n/a	10
ZM3	20	306	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,244.6750	04/16/2013.	6,248.5000	Closing Purchase.	(765)	(765)	0	0	n/a	10
ZM3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,246.2000	04/16/2013.	6,248.5000	Closing Purchase.	(69)	(69)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,245.9500	04/16/2013.	6,249.0000	Closing Purchase.	(61)	(61)	0	0	n/a	10
ZM3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,470.9000	04/17/2013.	6,183.0000	Closing Purchase.	2,879	2,879	0	0	n/a	10
ZM3	9	137	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,473.9778	04/17/2013.	6,183.0000	Closing Purchase.	26,188	26,188	0	0	n/a	10
ZM3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,463.5000	04/17/2013.	6,203.0000	Closing Purchase.	7,815	7,815	0	0	n/a	10
ZM3	7	107	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/17/2013.	6,238.0429	04/17/2013.	6,203.0000	Closing Purchase.	2,453	2,453	0	0	n/a	10
ZM3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/17/2013.	6,238.8000	04/17/2013.	6,203.0000	Closing Purchase.	1,074	1,074	0	0	n/a	10
ZM3	18	274	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/17/2013.	6,134.9389	04/17/2013.	6,269.0000	Closing Purchase.	(24,131)	(24,131)	0	0	n/a	10
ZM3	4	61	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/17/2013.	6,133.9000	04/17/2013.	6,271.0000	Closing Purchase.	(5,484)	(5,484)	0	0	n/a	10
ZM3	16	244	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/17/2013.	6,133.6250	04/17/2013.	6,271.5000	Closing Purchase.	(22,060)	(22,060)	0	0	n/a	10
ZM3	17	260	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,483.0471	04/18/2013.	6,179.5000	Closing Purchase.	51,603	51,603	0	0	n/a	10
ZM3	8	122	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,482.7875	04/18/2013.	6,180.0000	Closing Purchase.	24,223	24,223	0	0	n/a	10
ZM3	15	229	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,482.2533	04/18/2013.	6,181.0000	Closing Purchase.	45,188	45,188	0	0	n/a	10
ZM3	10	153	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,468.4200	04/19/2013.	6,206.0000	Closing Purchase.	26,242	26,242	0	0	n/a	10
ZM3	10	153	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,466.8400	04/19/2013.	6,209.0000	Closing Purchase.	25,784	25,784	0	0	n/a	10
ZM3	20	305	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,453.4400	04/19/2013.	6,234.5000	Closing Purchase.	43,788	43,788	0	0	n/a	10
ZM3	10	153	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,453.1500	04/19/2013.	6,236.5000	Closing Purchase.	21,665	21,665	0	0	n/a	10
ZM3	8	122	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,403.5000	04/23/2013.	6,350.0000	Closing Purchase.	4,280	4,280	0	0	n/a	10
ZM3	7	107	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,395.7143	04/24/2013.	6,369.0000	Closing Purchase.	1,870	1,870	0	0	n/a	10
ZM3	13	198	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,395.1923	04/24/2013.	6,370.0000	Closing Purchase.	3,275	3,275	0	0	n/a	10
ZM3	15	229	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,389.9200	04/24/2013.	6,380.0000	Closing Purchase.	1,488	1,488	0	0	n/a	10
ZM3	10	154	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,381.4600	04/25/2013.	6,391.5000	Closing Purchase.	(1,004)	(1,004)	0	0	n/a	10
ZM3	7	108	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,373.3000	04/25/2013.	6,406.5000	Closing Purchase.	(2,324)	(2,324)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZM3	20	309	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,378.0700	04/25/2013.	6,402.0000	Closing Purchase.	(4,786)	(4,786)	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,378.3500	04/25/2013.	6,401.5000	Closing Purchase.	(463)	(463)	0	0	n/a	10
ZM3	21	324	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,378.0667	04/25/2013.	6,402.0000	Closing Purchase.	(5,026)	(5,026)	0	0	n/a	10
ZM3	20	310	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,364.4900	04/29/2013.	6,404.0000	Closing Purchase.	(7,902)	(7,902)	0	0	n/a	10
ZM3	23	357	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,385.8261	05/02/2013.	6,383.5000	Closing Purchase.	535	535	0	0	n/a	10
ZM3	200	3,102	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,387.3780	05/02/2013.	6,383.5000	Closing Purchase.	7,756	7,756	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,388.2000	05/02/2013.	6,383.5000	Closing Purchase.	47	47	0	0	n/a	10
ZM3	8	124	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/26/2013.	6,290.4250	05/02/2013.	6,383.5000	Closing Purchase.	(7,446)	(7,446)	0	0	n/a	10
ZM3	8	124	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/08/2013.	6,136.8625	05/02/2013.	6,383.5000	Closing Purchase.	(19,731)	(19,731)	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,184.9500	05/02/2013.	6,383.5000	Closing Purchase.	(3,971)	(3,971)	0	0	n/a	10
ZM3	11	171	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,181.8545	05/02/2013.	6,383.5000	Closing Purchase.	(22,181)	(22,181)	0	0	n/a	10
ZM3	10	155	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/17/2013.	6,071.7200	05/02/2013.	6,383.5000	Closing Purchase.	(31,178)	(31,178)	0	0	n/a	10
ZM3	188	2,916	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,368.7638	05/02/2013.	6,383.5000	Closing Purchase.	(27,704)	(27,704)	0	0	n/a	10
ZM3	58	900	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,370.3155	05/02/2013.	6,383.5000	Closing Purchase.	(7,647)	(7,647)	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/22/2013.	6,312.9000	05/02/2013.	6,383.5000	Closing Purchase.	(706)	(706)	0	0	n/a	10
ZM3	7	109	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/22/2013.	6,312.1429	05/02/2013.	6,383.5000	Closing Purchase.	(4,995)	(4,995)	0	0	n/a	10
ZM3	12	186	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/05/2013.	6,091.1083	05/02/2013.	6,383.5000	Closing Purchase.	(35,087)	(35,087)	0	0	n/a	10
ZM3	9	140	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/10/2013.	6,306.7222	05/02/2013.	6,383.5000	Closing Purchase.	(6,910)	(6,910)	0	0	n/a	10
ZM3	11	171	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/15/2013.	6,280.3455	05/02/2013.	6,383.5000	Closing Purchase.	(11,347)	(11,347)	0	0	n/a	10
ZM3	8	124	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,171.7625	05/02/2013.	6,383.5000	Closing Purchase.	(16,939)	(16,939)	0	0	n/a	10
ZM3	10	155	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/18/2013.	6,098.0900	05/02/2013.	6,383.5000	Closing Purchase.	(28,541)	(28,541)	0	0	n/a	10
ZM3	10	155	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/19/2013.	6,130.6600	05/02/2013.	6,383.5000	Closing Purchase.	(25,284)	(25,284)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,388.9000	05/02/2013.	6,383.5000	Closing Purchase.	54	54	0	0	n/a	10
ZM3	200	3,102	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,388.9290	05/02/2013.	6,383.5000	Closing Purchase.	10,858	10,858	0	0	n/a	10
ZM3	200	3,102	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,388.1535	05/02/2013.	6,383.5000	Closing Purchase.	9,307	9,307	0	0	n/a	10
ZM3	200	3,102	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,388.9290	05/02/2013.	6,383.5000	Closing Purchase.	10,858	10,858	0	0	n/a	10
ZM3	200	3,102	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,389.7045	05/02/2013.	6,383.5000	Closing Purchase.	12,409	12,409	0	0	n/a	10
ZM3	200	3,102	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,391.2560	05/02/2013.	6,383.5000	Closing Purchase.	15,512	15,512	0	0	n/a	10
ZM3	141	2,187	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,388.1532	05/02/2013.	6,383.5000	Closing Purchase.	6,561	6,561	0	0	n/a	10
ZM3	30	465	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/19/2013.	6,340.0667	05/02/2013.	6,383.5000	Closing Purchase.	(13,030)	(13,030)	0	0	n/a	10
ZM3	3	47	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/04/2013.	6,340.8333	05/02/2013.	6,383.5000	Closing Purchase.	(1,280)	(1,280)	0	0	n/a	10
ZM3	18	279	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/04/2013.	6,340.0667	05/02/2013.	6,383.5000	Closing Purchase.	(7,818)	(7,818)	0	0	n/a	10
ZM3	27	419	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/04/2013.	6,339.2926	05/02/2013.	6,383.5000	Closing Purchase.	(11,936)	(11,936)	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,174.9000	05/02/2013.	6,383.5000	Closing Purchase.	(2,086)	(2,086)	0	0	n/a	10
ZM3	19	295	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,173.3211	05/02/2013.	6,383.5000	Closing Purchase.	(39,934)	(39,934)	0	0	n/a	10
ZM3	20	310	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,169.4400	05/02/2013.	6,383.5000	Closing Purchase.	(42,812)	(42,812)	0	0	n/a	10
ZM3	13	202	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,172.5462	05/02/2013.	6,383.5000	Closing Purchase.	(27,424)	(27,424)	0	0	n/a	10
ZM3	13	202	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/16/2013.	6,170.9923	05/02/2013.	6,383.5000	Closing Purchase.	(27,626)	(27,626)	0	0	n/a	10
ZM3	45	698	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/17/2013.	6,069.3911	05/02/2013.	6,383.5000	Closing Purchase.	(141,349)	(141,349)	0	0	n/a	10
ZM3	82	1,272	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/13/2013.	6,375.7439	05/02/2013.	6,383.5000	Closing Purchase.	(6,360)	(6,360)	0	0	n/a	10
ZM3	10	155	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/19/2013.	6,336.1900	05/02/2013.	6,383.5000	Closing Purchase.	(4,731)	(4,731)	0	0	n/a	10
ZM3	9	140	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	03/20/2013.	6,361.0111	05/02/2013.	6,383.5000	Closing Purchase.	(2,024)	(2,024)	0	0	n/a	10
ZM3	15	233	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/12/2013.	6,298.9600	05/02/2013.	6,383.5000	Closing Purchase.	(12,681)	(12,681)	0	0	n/a	10
ZM3	20	310	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/15/2013.	6,257.8550	05/02/2013.	6,383.5000	Closing Purchase.	(25,129)	(25,129)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZM3	20	310	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/15/2013.	6,209.7700	05/02/2013.	6,383.5000	Closing Purchase.	(34,746)	(34,746)	0	0	n/a	10
ZM3	3	47	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/15/2013.	6,211.3333	05/02/2013.	6,383.5000	Closing Purchase.	(5,165)	(5,165)	0	0	n/a	10
ZM3	17	264	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/15/2013.	6,202.7882	05/02/2013.	6,383.5000	Closing Purchase.	(30,721)	(30,721)	0	0	n/a	10
ZM3	20	310	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/15/2013.	6,195.0350	05/02/2013.	6,383.5000	Closing Purchase.	(37,693)	(37,693)	0	0	n/a	10
ZM3	10	155	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/15/2013.	6,212.8700	05/02/2013.	6,383.5000	Closing Purchase.	(17,063)	(17,063)	0	0	n/a	10
ZM3	23	357	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/15/2013.	6,228.3870	05/02/2013.	6,383.5000	Closing Purchase.	(35,676)	(35,676)	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/15/2013.	6,238.5000	05/02/2013.	6,383.5000	Closing Purchase.	(1,450)	(1,450)	0	0	n/a	10
ZM3	9	140	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/15/2013.	6,237.6889	05/02/2013.	6,383.5000	Closing Purchase.	(13,123)	(13,123)	0	0	n/a	10
ZM3	32	496	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/17/2013.	6,069.3906	05/02/2013.	6,383.5000	Closing Purchase.	(100,515)	(100,515)	0	0	n/a	10
ZM3	30	465	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/17/2013.	6,070.9433	05/02/2013.	6,383.5000	Closing Purchase.	(93,767)	(93,767)	0	0	n/a	10
ZM3	15	233	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/26/2013.	6,371.0933	05/02/2013.	6,383.5000	Closing Purchase.	(1,861)	(1,861)	0	0	n/a	10
ZM3	10	155	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	04/30/2013.	6,381.9500	05/02/2013.	6,383.5000	Closing Purchase.	(155)	(155)	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,354.0000	05/02/2013.	6,416.0000	Closing Purchase.	(620)	(620)	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,355.5000	05/02/2013.	6,416.0000	Closing Purchase.	(1,210)	(1,210)	0	0	n/a	10
ZM3	3	47	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,356.2667	05/02/2013.	6,416.0000	Closing Purchase.	(1,792)	(1,792)	0	0	n/a	10
ZM3	3	47	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,357.0667	05/02/2013.	6,416.0000	Closing Purchase.	(1,768)	(1,768)	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,357.8000	05/02/2013.	6,416.0000	Closing Purchase.	(582)	(582)	0	0	n/a	10
ZM3	3	47	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,358.6000	05/02/2013.	6,416.0000	Closing Purchase.	(1,722)	(1,722)	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,359.1000	05/02/2013.	6,416.5000	Closing Purchase.	(574)	(574)	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,359.9000	05/02/2013.	6,416.5000	Closing Purchase.	(566)	(566)	0	0	n/a	10
ZM3	3	47	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,360.6667	05/02/2013.	6,416.5000	Closing Purchase.	(1,675)	(1,675)	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,363.0000	05/02/2013.	6,416.5000	Closing Purchase.	(535)	(535)	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,363.7500	05/02/2013.	6,416.5000	Closing Purchase.	(1,055)	(1,055)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,364.5000	05/02/2013.	6,416.5000	Closing Purchase.	(520)	(520)	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,365.3000	05/02/2013.	6,416.5000	Closing Purchase.	(512)	(512)	0	0	n/a	10
ZM3	22	341	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,365.3136	05/02/2013.	6,416.5000	Closing Purchase.	(11,261)	(11,261)	0	0	n/a	10
ZM3	9	140	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,326.7000	05/03/2013.	6,485.5000	Closing Purchase.	(14,292)	(14,292)	0	0	n/a	10
ZM3	14	218	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,333.3786	05/03/2013.	6,473.5000	Closing Purchase.	(19,617)	(19,617)	0	0	n/a	10
ZM3	8	125	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,333.6625	05/03/2013.	6,473.0000	Closing Purchase.	(11,147)	(11,147)	0	0	n/a	10
ZM3	13	202	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,332.5462	05/03/2013.	6,475.0000	Closing Purchase.	(18,519)	(18,519)	0	0	n/a	10
ZM3	17	265	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,333.1000	05/03/2013.	6,474.0000	Closing Purchase.	(23,953)	(23,953)	0	0	n/a	10
ZM3	13	202	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,332.8231	05/03/2013.	6,474.5000	Closing Purchase.	(18,418)	(18,418)	0	0	n/a	10
ZM3	15	234	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,330.5933	05/03/2013.	6,478.5000	Closing Purchase.	(22,186)	(22,186)	0	0	n/a	10
ZM3	10	156	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,330.3200	05/03/2013.	6,479.0000	Closing Purchase.	(14,868)	(14,868)	0	0	n/a	10
ZM3	9	139	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,311.3000	05/07/2013.	6,515.5000	Closing Purchase.	(18,378)	(18,378)	0	0	n/a	10
ZM3	5	78	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,288.8800	05/08/2013.	6,553.5000	Closing Purchase.	(13,231)	(13,231)	0	0	n/a	10
ZM3	5	78	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,288.6000	05/08/2013.	6,554.0000	Closing Purchase.	(13,270)	(13,270)	0	0	n/a	10
ZM3	7	109	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,288.6143	05/08/2013.	6,554.0000	Closing Purchase.	(18,577)	(18,577)	0	0	n/a	10
ZM3	13	202	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,290.2769	05/08/2013.	6,551.0000	Closing Purchase.	(33,894)	(33,894)	0	0	n/a	10
ZM3	19	296	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,290.0000	05/08/2013.	6,551.5000	Closing Purchase.	(49,685)	(49,685)	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,289.7000	05/08/2013.	6,552.0000	Closing Purchase.	(5,246)	(5,246)	0	0	n/a	10
ZM3	16	249	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,292.2250	05/08/2013.	6,547.5000	Closing Purchase.	(40,844)	(40,844)	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,293.0500	05/09/2013.	6,548.0000	Closing Purchase.	(5,099)	(5,099)	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,292.2500	05/09/2013.	6,549.5000	Closing Purchase.	(5,145)	(5,145)	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,291.4000	05/09/2013.	6,551.0000	Closing Purchase.	(5,192)	(5,192)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,290.3500	05/09/2013.	6,553.0000	Closing Purchase.	(5,253)	(5,253)	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,290.0500	05/09/2013.	6,553.5000	Closing Purchase.	(5,269)	(5,269)	0	0	n/a	10
ZM3	7	107	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,267.5429	05/13/2013.	6,600.5000	Closing Purchase.	(23,307)	(23,307)	0	0	n/a	10
ZM3	7	107	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,270.7571	05/13/2013.	6,594.5000	Closing Purchase.	(22,662)	(22,662)	0	0	n/a	10
ZM3	6	92	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,240.7667	05/14/2013.	6,655.0000	Closing Purchase.	(24,854)	(24,854)	0	0	n/a	10
ZM3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,240.2333	05/14/2013.	6,656.0000	Closing Purchase.	(12,473)	(12,473)	0	0	n/a	10
ZM3	6	92	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,239.7167	05/14/2013.	6,657.0000	Closing Purchase.	(25,037)	(25,037)	0	0	n/a	10
ZM3	9	137	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,240.5111	05/14/2013.	6,655.5000	Closing Purchase.	(37,349)	(37,349)	0	0	n/a	10
ZM3	6	92	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,239.9833	05/14/2013.	6,656.5000	Closing Purchase.	(24,991)	(24,991)	0	0	n/a	10
ZM3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,223.8333	05/17/2013.	6,691.0000	Closing Purchase.	(14,015)	(14,015)	0	0	n/a	10
ZM3	6	91	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,223.3333	05/17/2013.	6,692.0000	Closing Purchase.	(28,120)	(28,120)	0	0	n/a	10
ZM3	12	182	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,223.0667	05/17/2013.	6,692.5000	Closing Purchase.	(56,332)	(56,332)	0	0	n/a	10
ZM3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,222.5333	05/17/2013.	6,693.5000	Closing Purchase.	(14,129)	(14,129)	0	0	n/a	10
ZM3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,223.6000	05/17/2013.	6,691.5000	Closing Purchase.	(14,037)	(14,037)	0	0	n/a	10
ZM3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,222.8000	05/17/2013.	6,693.0000	Closing Purchase.	(14,106)	(14,106)	0	0	n/a	10
ZM3	7	107	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,202.8571	05/20/2013.	6,729.5000	Closing Purchase.	(36,865)	(36,865)	0	0	n/a	10
ZM3	8	122	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,202.3250	05/20/2013.	6,730.5000	Closing Purchase.	(42,254)	(42,254)	0	0	n/a	10
ZM3	10	151	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,262.2500	05/29/2013.	6,620.5000	Closing Purchase.	(35,825)	(35,825)	0	0	n/a	10
ZM3	6	91	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,264.8167	05/29/2013.	6,615.5000	Closing Purchase.	(21,041)	(21,041)	0	0	n/a	10
ZM3	4	60	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,265.0750	05/29/2013.	6,615.0000	Closing Purchase.	(13,997)	(13,997)	0	0	n/a	10
ZM3	9	140	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,381.8444	06/10/2013.	6,386.5000	Closing Purchase.	(419)	(419)	0	0	n/a	10
ZM3	23	357	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,381.5652	06/10/2013.	6,387.0000	Closing Purchase.	(1,250)	(1,250)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZM3	6	93	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,381.2833	06/10/2013.	6,387.5000	Closing Purchase.	(373)	(373)	0	0	n/a	10
ZM3	8	124	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,375.2125	06/10/2013.	6,398.5000	Closing Purchase.	(1,863)	(1,863)	0	0	n/a	10
ZM3	28	435	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,374.9357	06/10/2013.	6,399.0000	Closing Purchase.	(6,738)	(6,738)	0	0	n/a	10
ZM3	14	217	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,374.6571	06/10/2013.	6,399.5000	Closing Purchase.	(3,478)	(3,478)	0	0	n/a	10
ZM3	29	450	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,374.1069	06/10/2013.	6,400.5000	Closing Purchase.	(7,654)	(7,654)	0	0	n/a	10
ZM3	10	155	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,374.3800	06/10/2013.	6,400.0000	Closing Purchase.	(2,562)	(2,562)	0	0	n/a	10
ZM3	21	326	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,373.8286	06/10/2013.	6,401.0000	Closing Purchase.	(5,706)	(5,706)	0	0	n/a	10
ZM3	5	78	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,379.9000	06/10/2013.	6,390.0000	Closing Purchase.	(505)	(505)	0	0	n/a	10
ZM3	7	109	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,379.6286	06/10/2013.	6,390.5000	Closing Purchase.	(761)	(761)	0	0	n/a	10
ZM3	16	248	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,379.3563	06/10/2013.	6,391.0000	Closing Purchase.	(1,863)	(1,863)	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,379.1000	06/10/2013.	6,391.5000	Closing Purchase.	(248)	(248)	0	0	n/a	10
ZM3	4	62	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,414.8500	06/11/2013.	6,327.5000	Closing Purchase.	3,494	3,494	0	0	n/a	10
ZM3	4	62	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,415.1250	06/11/2013.	6,327.0000	Closing Purchase.	3,525	3,525	0	0	n/a	10
ZM3	5	78	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,436.9000	06/13/2013.	6,289.5000	Closing Purchase.	7,370	7,370	0	0	n/a	10
ZM3	200	3,143	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,394.0690	06/17/2013.	6,365.0000	Closing Purchase.	58,138	58,138	0	0	n/a	10
ZM3	37	581	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,393.4973	06/17/2013.	6,366.0000	Closing Purchase.	10,174	10,174	0	0	n/a	10
ZM3	3	47	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	06/03/2013.	6,606.4000	06/17/2013.	6,366.0000	Closing Purchase.	7,212	7,212	0	0	n/a	10
ZM3	4	63	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	06/03/2013.	6,605.6250	06/17/2013.	6,366.0000	Closing Purchase.	9,585	9,585	0	0	n/a	10
ZM3	10	157	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	06/05/2013.	6,431.9900	06/17/2013.	6,366.0000	Closing Purchase.	6,599	6,599	0	0	n/a	10
ZM3	227	3,567	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,395.7828	06/17/2013.	6,362.0000	Closing Purchase.	76,687	76,687	0	0	n/a	10
ZM3	1,046	16,436	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/02/2013.	6,395.7830	06/17/2013.	6,362.0000	Closing Purchase.	353,370	353,370	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,398.5000	06/17/2013.	6,360.0000	Closing Purchase.	385	385	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013.	LIF	05/01/2013.	6,401.6500	06/17/2013.	6,360.0000	Closing Purchase.	833	833	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/01/2013	6,402.4000	06/17/2013	6,360.0000	Closing Purchase	424	424	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/01/2013	6,404.0000	06/17/2013	6,360.0000	Closing Purchase	440	440	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/01/2013	6,405.5500	06/17/2013	6,360.0000	Closing Purchase	911	911	0	0	n/a	10
ZM3	4	63	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/01/2013	6,406.3500	06/17/2013	6,360.0000	Closing Purchase	1,854	1,854	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/01/2013	6,407.1000	06/17/2013	6,360.0000	Closing Purchase	471	471	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/01/2013	6,407.9000	06/17/2013	6,360.0000	Closing Purchase	479	479	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/01/2013	6,408.7000	06/17/2013	6,360.0000	Closing Purchase	487	487	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/01/2013	6,411.0500	06/17/2013	6,360.0000	Closing Purchase	1,021	1,021	0	0	n/a	10
ZM3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/01/2013	6,415.0000	06/17/2013	6,360.0000	Closing Purchase	550	550	0	0	n/a	10
ZM3	217	3,410	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/02/2013	6,396.9253	06/17/2013	6,360.0000	Closing Purchase	80,128	80,128	0	0	n/a	10
ZM3	6	94	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/07/2013	6,601.9833	06/17/2013	6,360.0000	Closing Purchase	14,519	14,519	0	0	n/a	10
ZM3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/07/2013	6,602.7500	06/17/2013	6,360.0000	Closing Purchase	4,855	4,855	0	0	n/a	10
ZM3	6	94	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/10/2013	6,728.4667	06/17/2013	6,360.0000	Closing Purchase	22,108	22,108	0	0	n/a	10
ZM3	4	63	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/24/2013	LIF	05/10/2013	6,730.0500	06/17/2013	6,360.0000	Closing Purchase	14,802	14,802	0	0	n/a	10
ZU3	15	232	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,421.9200	06/20/2013	6,125.0000	Closing Purchase	44,538	44,538	0	0	n/a	10
ZU3	4	62	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,422.2000	06/20/2013	6,124.5000	Closing Purchase	11,908	11,908	0	0	n/a	10
ZU3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,424.6000	06/20/2013	6,114.5000	Closing Purchase	3,101	3,101	0	0	n/a	10
ZU3	6	93	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,424.8333	06/20/2013	6,114.0000	Closing Purchase	18,650	18,650	0	0	n/a	10
ZU3	5	77	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,440.8400	06/21/2013	6,081.5000	Closing Purchase	17,967	17,967	0	0	n/a	10
ZU3	9	139	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,440.5778	06/21/2013	6,082.0000	Closing Purchase	32,272	32,272	0	0	n/a	10
ZU3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,440.3000	06/21/2013	6,082.5000	Closing Purchase	3,578	3,578	0	0	n/a	10
ZU3	6	92	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,494.4667	06/24/2013	5,982.5000	Closing Purchase	30,718	30,718	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZU3	8	123	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,494.2000	06/24/2013.	5,983.0000	Closing Purchase.	40,896	40,896	0	0	n/a	10
ZU3	4	62	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,493.9250	06/24/2013.	5,983.5000	Closing Purchase.	20,417	20,417	0	0	n/a	10
ZU3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,493.7000	06/24/2013.	5,984.0000	Closing Purchase.	5,097	5,097	0	0	n/a	10
ZU3	5	77	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,455.7800	06/25/2013.	6,054.5000	Closing Purchase.	20,064	20,064	0	0	n/a	10
ZU3	10	154	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,455.5200	06/25/2013.	6,055.0000	Closing Purchase.	40,052	40,052	0	0	n/a	10
ZU3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,397.7000	06/28/2013.	6,171.0000	Closing Purchase.	2,267	2,267	0	0	n/a	10
ZU3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,398.0000	06/28/2013.	6,170.5000	Closing Purchase.	6,825	6,825	0	0	n/a	10
ZU3	9	134	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,304.7889	07/05/2013.	6,342.0000	Closing Purchase.	(3,349)	(3,349)	0	0	n/a	10
ZU3	16	238	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,305.0375	07/05/2013.	6,341.5000	Closing Purchase.	(5,834)	(5,834)	0	0	n/a	10
ZU3	5	74	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,305.2800	07/05/2013.	6,341.0000	Closing Purchase.	(1,786)	(1,786)	0	0	n/a	10
ZU3	10	149	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,268.1600	07/08/2013.	6,426.5000	Closing Purchase.	(15,834)	(15,834)	0	0	n/a	10
ZU3	5	75	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,270.1000	07/08/2013.	6,412.0000	Closing Purchase.	(7,095)	(7,095)	0	0	n/a	10
ZU3	3	44	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,243.5667	07/09/2013.	6,469.0000	Closing Purchase.	(6,763)	(6,763)	0	0	n/a	10
ZU3	19	282	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,243.8105	07/09/2013.	6,468.5000	Closing Purchase.	(42,691)	(42,691)	0	0	n/a	10
ZU3	3	44	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,244.0667	07/09/2013.	6,468.0000	Closing Purchase.	(6,718)	(6,718)	0	0	n/a	10
ZU3	19	287	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,229.9368	07/11/2013.	6,497.5000	Closing Purchase.	(50,837)	(50,837)	0	0	n/a	10
ZU3	29	438	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,230.1931	07/11/2013.	6,497.0000	Closing Purchase.	(77,374)	(77,374)	0	0	n/a	10
ZU3	2	30	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,230.4500	07/11/2013.	6,496.5000	Closing Purchase.	(5,321)	(5,321)	0	0	n/a	10
ZU3	25	378	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,225.6720	07/11/2013.	6,495.5000	Closing Purchase.	(67,457)	(67,457)	0	0	n/a	10
ZU3	32	484	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,225.9250	07/11/2013.	6,495.0000	Closing Purchase.	(86,104)	(86,104)	0	0	n/a	10
ZU3	21	317	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,226.1810	07/11/2013.	6,494.5000	Closing Purchase.	(56,347)	(56,347)	0	0	n/a	10
ZU3	2	30	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,226.4500	07/11/2013.	6,494.0000	Closing Purchase.	(5,351)	(5,351)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZU3	2	30	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,210.7500	07/15/2013.	6,535.5000	Closing Purchase.	(6,495)	(6,495)	0	0	n/a	10
ZU3	4	60	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,211.0000	07/15/2013.	6,535.0000	Closing Purchase.	(12,960)	(12,960)	0	0	n/a	10
ZU3	6	91	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,176.7500	07/18/2013.	6,597.0000	Closing Purchase.	(25,215)	(25,215)	0	0	n/a	10
ZU3	31	471	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,170.3871	07/18/2013.	6,599.0000	Closing Purchase.	(132,870)	(132,870)	0	0	n/a	10
ZU3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,170.6333	07/18/2013.	6,598.5000	Closing Purchase.	(12,836)	(12,836)	0	0	n/a	10
ZU3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,172.6000	07/23/2013.	6,596.0000	Closing Purchase.	(4,234)	(4,234)	0	0	n/a	10
ZU3	9	138	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,172.9111	07/23/2013.	6,595.5000	Closing Purchase.	(38,033)	(38,033)	0	0	n/a	10
ZU3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,170.4667	07/23/2013.	6,590.0000	Closing Purchase.	(12,586)	(12,586)	0	0	n/a	10
ZU3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,169.9333	07/23/2013.	6,591.0000	Closing Purchase.	(12,632)	(12,632)	0	0	n/a	10
ZU3	7	108	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,169.6714	07/23/2013.	6,591.5000	Closing Purchase.	(29,528)	(29,528)	0	0	n/a	10
ZU3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,169.4000	07/23/2013.	6,592.0000	Closing Purchase.	(12,678)	(12,678)	0	0	n/a	10
ZU3	24	369	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,169.1375	07/23/2013.	6,592.5000	Closing Purchase.	(101,607)	(101,607)	0	0	n/a	10
ZU3	9	138	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,168.6000	07/23/2013.	6,593.5000	Closing Purchase.	(38,241)	(38,241)	0	0	n/a	10
ZU3	33	507	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,168.3333	07/23/2013.	6,594.0000	Closing Purchase.	(140,470)	(140,470)	0	0	n/a	10
ZU3	25	384	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,168.0640	07/23/2013.	6,594.5000	Closing Purchase.	(106,609)	(106,609)	0	0	n/a	10
ZU3	8	123	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,167.8000	07/23/2013.	6,595.0000	Closing Purchase.	(34,176)	(34,176)	0	0	n/a	10
ZU3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,167.5333	07/23/2013.	6,595.5000	Closing Purchase.	(12,839)	(12,839)	0	0	n/a	10
ZU3	4	61	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,171.8250	07/23/2013.	6,587.5000	Closing Purchase.	(16,627)	(16,627)	0	0	n/a	10
ZU3	15	231	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,171.5533	07/23/2013.	6,588.0000	Closing Purchase.	(62,467)	(62,467)	0	0	n/a	10
ZU3	12	184	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,171.2833	07/23/2013.	6,588.5000	Closing Purchase.	(50,066)	(50,066)	0	0	n/a	10
ZU3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,171.0333	07/23/2013.	6,589.0000	Closing Purchase.	(12,539)	(12,539)	0	0	n/a	10
ZU3	6	92	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,170.7500	07/23/2013.	6,589.5000	Closing Purchase.	(25,125)	(25,125)	0	0	n/a	10
ZU3	3	46	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,170.4667	07/23/2013.	6,590.0000	Closing Purchase.	(12,586)	(12,586)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZU3	9	138	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,170.2111	07/23/2013.	6,590.5000	Closing Purchase.	(37,826)	(37,826)	0	0	n/a	10
ZU3	11	169	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,169.9455	07/23/2013.	6,591.0000	Closing Purchase.	(46,316)	(46,316)	0	0	n/a	10
ZU3	7	108	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,169.6714	07/23/2013.	6,591.5000	Closing Purchase.	(29,528)	(29,528)	0	0	n/a	10
ZU3	16	246	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,169.4063	07/23/2013.	6,592.0000	Closing Purchase.	(67,615)	(67,615)	0	0	n/a	10
ZU3	15	231	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,169.1400	07/23/2013.	6,592.5000	Closing Purchase.	(63,504)	(63,504)	0	0	n/a	10
ZU3	14	215	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,168.8714	07/23/2013.	6,593.0000	Closing Purchase.	(59,378)	(59,378)	0	0	n/a	10
ZU3	30	461	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,168.6033	07/23/2013.	6,593.5000	Closing Purchase.	(127,469)	(127,469)	0	0	n/a	10
ZU3	52	799	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,168.3346	07/23/2013.	6,594.0000	Closing Purchase.	(221,346)	(221,346)	0	0	n/a	10
ZU3	62	953	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,168.0661	07/23/2013.	6,594.5000	Closing Purchase.	(264,389)	(264,389)	0	0	n/a	10
ZU3	48	738	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,167.7979	07/23/2013.	6,595.0000	Closing Purchase.	(205,057)	(205,057)	0	0	n/a	10
ZU3	20	307	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,167.5300	07/23/2013.	6,595.5000	Closing Purchase.	(85,594)	(85,594)	0	0	n/a	10
ZU3	13	200	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,167.2615	07/23/2013.	6,596.0000	Closing Purchase.	(55,736)	(55,736)	0	0	n/a	10
ZU3	39	599	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,166.8718	07/23/2013.	6,591.0000	Closing Purchase.	(165,410)	(165,410)	0	0	n/a	10
ZU3	49	753	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,166.6020	07/23/2013.	6,591.5000	Closing Purchase.	(208,200)	(208,200)	0	0	n/a	10
ZU3	36	553	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,166.3333	07/23/2013.	6,592.0000	Closing Purchase.	(153,240)	(153,240)	0	0	n/a	10
ZU3	24	369	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,166.0667	07/23/2013.	6,592.5000	Closing Purchase.	(102,344)	(102,344)	0	0	n/a	10
ZU3	14	215	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,165.8000	07/23/2013.	6,593.0000	Closing Purchase.	(59,808)	(59,808)	0	0	n/a	10
ZU3	10	154	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,165.5300	07/23/2013.	6,593.5000	Closing Purchase.	(42,797)	(42,797)	0	0	n/a	10
ZU3	8	123	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,165.2625	07/23/2013.	6,594.0000	Closing Purchase.	(34,299)	(34,299)	0	0	n/a	10
ZU3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,186.3000	07/24/2013.	6,561.0000	Closing Purchase.	(7,494)	(7,494)	0	0	n/a	10
ZU3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,195.4500	07/25/2013.	6,540.0000	Closing Purchase.	(6,891)	(6,891)	0	0	n/a	10
ZU3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,216.5500	07/26/2013.	6,504.0000	Closing Purchase.	(5,749)	(5,749)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZU3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,216.8000	07/26/2013	6,503.5000	Closing Purchase	(2,867)	(2,867)	0	0	n/a	10
ZU3	4	61	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,218.7250	07/26/2013	6,500.0000	Closing Purchase	(11,251)	(11,251)	0	0	n/a	10
ZU3	16	246	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,218.9875	07/26/2013	6,499.5000	Closing Purchase	(44,882)	(44,882)	0	0	n/a	10
ZU3	2	30	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,175.1000	07/31/2013	6,592.0000	Closing Purchase	(8,338)	(8,338)	0	0	n/a	10
ZU3	15	227	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,173.0200	07/31/2013	6,596.0000	Closing Purchase	(63,447)	(63,447)	0	0	n/a	10
ZU3	7	106	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,166.4571	08/01/2013	6,619.0000	Closing Purchase	(31,678)	(31,678)	0	0	n/a	10
ZU3	15	227	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,158.5733	08/01/2013	6,624.0000	Closing Purchase	(69,814)	(69,814)	0	0	n/a	10
ZU3	5	76	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,178.1400	08/02/2013	6,590.5000	Closing Purchase	(20,618)	(20,618)	0	0	n/a	10
ZU3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,169.2000	08/02/2013	6,591.5000	Closing Purchase	(4,223)	(4,223)	0	0	n/a	10
ZU3	1	15	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,169.5000	08/02/2013	6,591.0000	Closing Purchase	(4,215)	(4,215)	0	0	n/a	10
ZU3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,181.9000	08/05/2013	6,570.5000	Closing Purchase	(7,772)	(7,772)	0	0	n/a	10
ZU3	4	62	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,164.6250	08/14/2013	6,586.5000	Closing Purchase	(16,875)	(16,875)	0	0	n/a	10
ZU3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,237.6000	08/19/2013	6,457.0000	Closing Purchase	(4,388)	(4,388)	0	0	n/a	10
ZU3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,232.8000	08/19/2013	6,460.0000	Closing Purchase	(2,272)	(2,272)	0	0	n/a	10
ZU3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,267.5000	08/21/2013	6,398.5000	Closing Purchase	(1,310)	(1,310)	0	0	n/a	10
ZU3	4	62	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,244.0000	08/22/2013	6,448.0000	Closing Purchase	(8,160)	(8,160)	0	0	n/a	10
ZU3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,239.2000	08/22/2013	6,451.0000	Closing Purchase	(2,118)	(2,118)	0	0	n/a	10
ZU3	4	62	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,202.9750	09/05/2013	6,521.0000	Closing Purchase	(12,721)	(12,721)	0	0	n/a	10
ZU3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,188.6000	09/06/2013	6,539.5000	Closing Purchase	(3,509)	(3,509)	0	0	n/a	10
ZU3	2	31	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,206.4000	09/09/2013	6,520.0000	Closing Purchase	(6,272)	(6,272)	0	0	n/a	10
ZU3	4	63	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,206.6500	09/09/2013	6,519.5000	Closing Purchase	(12,514)	(12,514)	0	0	n/a	10
ZU3	4	63	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013	LIF	06/17/2013	6,165.1500	09/10/2013	6,592.0000	Closing Purchase	(17,074)	(17,074)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZU3	5	79	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,165.4400	09/10/2013.	6,591.5000	Closing Purchase.	(21,303)	(21,303)	0	0	n/a	10
ZU3	12	189	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,160.8000	09/10/2013.	6,590.0000	Closing Purchase.	(51,504)	(51,504)	0	0	n/a	10
ZU3	9	141	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,161.0889	09/10/2013.	6,589.5000	Closing Purchase.	(38,557)	(38,557)	0	0	n/a	10
ZU3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,161.4000	09/10/2013.	6,589.0000	Closing Purchase.	(4,276)	(4,276)	0	0	n/a	10
ZU3	13	206	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,171.0846	09/11/2013.	6,568.0000	Closing Purchase.	(51,599)	(51,599)	0	0	n/a	10
ZU3	5	80	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,131.4600	09/16/2013.	6,639.0000	Closing Purchase.	(25,377)	(25,377)	0	0	n/a	10
ZU3	82	1,307	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,144.8098	09/16/2013.	6,616.5000	Closing Purchase.	(386,786)	(386,786)	0	0	n/a	10
ZU3	54	861	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,146.4019	09/16/2013.	6,616.5000	Closing Purchase.	(253,853)	(253,853)	0	0	n/a	10
ZU3	3	48	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/20/2013.	5,791.0333	09/16/2013.	6,616.5000	Closing Purchase.	(24,764)	(24,764)	0	0	n/a	10
ZU3	5	80	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/20/2013.	5,791.8400	09/16/2013.	6,616.5000	Closing Purchase.	(41,233)	(41,233)	0	0	n/a	10
ZU3	10	159	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/21/2013.	5,777.5000	09/16/2013.	6,616.5000	Closing Purchase.	(83,900)	(83,900)	0	0	n/a	10
ZU3	7	112	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/24/2013.	5,613.3571	09/16/2013.	6,616.5000	Closing Purchase.	(70,220)	(70,220)	0	0	n/a	10
ZU3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/24/2013.	5,612.6000	09/16/2013.	6,616.5000	Closing Purchase.	(10,039)	(10,039)	0	0	n/a	10
ZU3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/25/2013.	5,730.5000	09/16/2013.	6,616.5000	Closing Purchase.	(8,860)	(8,860)	0	0	n/a	10
ZU3	7	112	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/25/2013.	5,731.2857	09/16/2013.	6,616.5000	Closing Purchase.	(61,965)	(61,965)	0	0	n/a	10
ZU3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	08/21/2013.	6,271.5000	09/16/2013.	6,616.5000	Closing Purchase.	(3,450)	(3,450)	0	0	n/a	10
ZU3	5	80	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	08/21/2013.	6,270.7000	09/16/2013.	6,616.5000	Closing Purchase.	(17,290)	(17,290)	0	0	n/a	10
ZU3	6	96	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	08/28/2013.	6,312.1333	09/16/2013.	6,616.5000	Closing Purchase.	(18,262)	(18,262)	0	0	n/a	10
ZU3	66	1,052	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,137.1545	09/16/2013.	6,620.0000	Closing Purchase.	(318,678)	(318,678)	0	0	n/a	10
ZU3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/28/2013.	5,888.5500	09/16/2013.	6,620.0000	Closing Purchase.	(14,629)	(14,629)	0	0	n/a	10
ZU3	4	64	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	08/27/2013.	6,332.3750	09/16/2013.	6,620.0000	Closing Purchase.	(11,505)	(11,505)	0	0	n/a	10
ZU3	200	3,187	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,139.2320	09/16/2013.	6,616.5000	Closing Purchase.	(954,536)	(954,536)	0	0	n/a	10
ZU3	200	3,187	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,138.3415	09/16/2013.	6,618.0000	Closing Purchase.	(959,317)	(959,317)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZU3	52	829	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,137.7481	09/16/2013.	6,619.0000	Closing Purchase.	(250,251)	(250,251)	0	0	n/a	10
ZU3	5	80	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/28/2013.	5,913.0600	09/16/2013.	6,619.0000	Closing Purchase.	(35,297)	(35,297)	0	0	n/a	10
ZU3	3	48	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/28/2013.	5,911.4667	09/16/2013.	6,619.0000	Closing Purchase.	(21,226)	(21,226)	0	0	n/a	10
ZU3	11	175	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/28/2013.	5,912.2636	09/16/2013.	6,619.0000	Closing Purchase.	(77,741)	(77,741)	0	0	n/a	10
ZU3	15	239	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	08/30/2013.	6,325.7867	09/16/2013.	6,619.0000	Closing Purchase.	(43,982)	(43,982)	0	0	n/a	10
ZU3	4	64	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/17/2013.	6,135.4500	09/16/2013.	6,617.5000	Closing Purchase.	(19,282)	(19,282)	0	0	n/a	10
ZU3	6	96	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/28/2013.	5,905.1833	09/16/2013.	6,617.5000	Closing Purchase.	(42,739)	(42,739)	0	0	n/a	10
ZU3	3	48	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	06/28/2013.	5,905.9667	09/16/2013.	6,617.5000	Closing Purchase.	(21,346)	(21,346)	0	0	n/a	10
ZU3	8	127	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	07/16/2013.	6,450.9750	09/16/2013.	6,617.5000	Closing Purchase.	(13,322)	(13,322)	0	0	n/a	10
ZU3	7	112	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	07/18/2013.	6,580.8429	09/16/2013.	6,617.5000	Closing Purchase.	(2,566)	(2,566)	0	0	n/a	10
ZU3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/23/2013.	LIF	08/27/2013.	6,341.0000	09/16/2013.	6,617.5000	Closing Purchase.	(5,530)	(5,530)	0	0	n/a	10
ZZ3	10	161	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,585.5600	09/19/2013.	6,596.0000	Closing Purchase.	(1,044)	(1,044)	0	0	n/a	10
ZZ3	5	80	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,594.0000	09/20/2013.	6,582.0000	Closing Purchase.	600	600	0	0	n/a	10
ZZ3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,711.9500	10/02/2013.	6,402.0000	Closing Purchase.	6,199	6,199	0	0	n/a	10
ZZ3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,633.6500	10/15/2013.	6,515.5000	Closing Purchase.	2,363	2,363	0	0	n/a	10
ZZ3	4	64	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,633.9750	10/15/2013.	6,515.0000	Closing Purchase.	4,759	4,759	0	0	n/a	10
ZZ3	5	81	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,621.1600	10/17/2013.	6,538.0000	Closing Purchase.	4,158	4,158	0	0	n/a	10
ZZ3	4	65	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,587.6500	10/18/2013.	6,592.5000	Closing Purchase.	(194)	(194)	0	0	n/a	10
ZZ3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,587.9500	10/18/2013.	6,592.0000	Closing Purchase.	(81)	(81)	0	0	n/a	10
ZZ3	6	97	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,544.7667	10/22/2013.	6,661.5000	Closing Purchase.	(7,004)	(7,004)	0	0	n/a	10
ZZ3	3	48	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,517.7333	11/05/2013.	6,717.5000	Closing Purchase.	(5,993)	(5,993)	0	0	n/a	10
ZZ3	22	354	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,517.0682	11/18/2013.	6,708.0000	Closing Purchase.	(42,005)	(42,005)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZZ3	32	516	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,516.7625	11/18/2013.	6,708.5000	Closing Purchase.	(61,356)	(61,356)	0	0	n/a	10
ZZ3	36	580	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,516.4556	11/18/2013.	6,709.0000	Closing Purchase.	(69,316)	(69,316)	0	0	n/a	10
ZZ3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,516.1500	11/18/2013.	6,709.5000	Closing Purchase.	(3,867)	(3,867)	0	0	n/a	10
ZZ3	59	951	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,515.8441	11/18/2013.	6,710.0000	Closing Purchase.	(114,552)	(114,552)	0	0	n/a	10
ZZ3	12	193	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,515.5417	11/18/2013.	6,710.5000	Closing Purchase.	(23,395)	(23,395)	0	0	n/a	10
ZZ3	27	435	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,515.2333	11/18/2013.	6,711.0000	Closing Purchase.	(52,857)	(52,857)	0	0	n/a	10
ZZ3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,517.6500	11/18/2013.	6,711.0000	Closing Purchase.	(3,867)	(3,867)	0	0	n/a	10
ZZ3	57	918	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,517.3439	11/18/2013.	6,711.5000	Closing Purchase.	(110,669)	(110,669)	0	0	n/a	10
ZZ3	10	161	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,517.0400	11/18/2013.	6,712.0000	Closing Purchase.	(19,496)	(19,496)	0	0	n/a	10
ZZ3	19	306	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,516.7316	11/18/2013.	6,712.5000	Closing Purchase.	(37,196)	(37,196)	0	0	n/a	10
ZZ3	32	516	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,516.4281	11/18/2013.	6,713.0000	Closing Purchase.	(62,903)	(62,903)	0	0	n/a	10
ZZ3	15	242	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,516.1200	11/18/2013.	6,713.5000	Closing Purchase.	(29,607)	(29,607)	0	0	n/a	10
ZZ3	25	403	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,515.8160	11/18/2013.	6,714.0000	Closing Purchase.	(49,546)	(49,546)	0	0	n/a	10
ZZ3	18	290	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,515.5111	11/18/2013.	6,714.5000	Closing Purchase.	(35,818)	(35,818)	0	0	n/a	10
ZZ3	22	354	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,515.2045	11/18/2013.	6,715.0000	Closing Purchase.	(43,955)	(43,955)	0	0	n/a	10
ZZ3	5	81	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,516.8200	11/18/2013.	6,715.0000	Closing Purchase.	(9,909)	(9,909)	0	0	n/a	10
ZZ3	3	49	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,558.9000	11/26/2013.	6,639.0000	Closing Purchase.	(2,403)	(2,403)	0	0	n/a	10
ZZ3	9	146	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,559.2111	11/26/2013.	6,638.5000	Closing Purchase.	(7,136)	(7,136)	0	0	n/a	10
ZZ3	18	291	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,559.5167	11/26/2013.	6,638.0000	Closing Purchase.	(14,127)	(14,127)	0	0	n/a	10
ZZ3	8	129	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,559.8250	11/26/2013.	6,637.5000	Closing Purchase.	(6,214)	(6,214)	0	0	n/a	10
ZZ3	15	243	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,560.1333	11/26/2013.	6,637.0000	Closing Purchase.	(11,530)	(11,530)	0	0	n/a	10
ZZ3	3	49	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,560.4333	11/26/2013.	6,636.5000	Closing Purchase.	(2,282)	(2,282)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZZ3	9	146	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,560.7556	11/26/2013.	6,636.0000	Closing Purchase.	(6,772)	(6,772)	0	0	n/a	10
ZZ3	3	49	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,564.2667	11/26/2013.	6,639.5000	Closing Purchase.	(2,257)	(2,257)	0	0	n/a	10
ZZ3	12	194	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,564.5667	11/26/2013.	6,639.0000	Closing Purchase.	(8,932)	(8,932)	0	0	n/a	10
ZZ3	9	146	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,564.8667	11/26/2013.	6,638.5000	Closing Purchase.	(6,627)	(6,627)	0	0	n/a	10
ZZ3	3	49	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,565.1667	11/26/2013.	6,638.0000	Closing Purchase.	(2,185)	(2,185)	0	0	n/a	10
ZZ3	3	49	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,565.5000	11/26/2013.	6,637.5000	Closing Purchase.	(2,160)	(2,160)	0	0	n/a	10
ZZ3	9	146	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,565.8000	11/26/2013.	6,637.0000	Closing Purchase.	(6,408)	(6,408)	0	0	n/a	10
ZZ3	6	97	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,566.1000	11/26/2013.	6,636.5000	Closing Purchase.	(4,224)	(4,224)	0	0	n/a	10
ZZ3	6	97	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,566.4167	11/26/2013.	6,636.0000	Closing Purchase.	(4,175)	(4,175)	0	0	n/a	10
ZZ3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,552.2000	11/27/2013.	6,658.0000	Closing Purchase.	(1,058)	(1,058)	0	0	n/a	10
ZZ3	89	1,445	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,643.4888	12/17/2013.	6,503.0000	Closing Purchase.	125,035	125,035	0	0	n/a	10
ZZ3	5	81	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/08/2013.	6,228.5200	12/17/2013.	6,503.0000	Closing Purchase.	(13,724)	(13,724)	0	0	n/a	10
ZZ3	7	114	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/09/2013.	6,196.0286	12/17/2013.	6,503.0000	Closing Purchase.	(21,488)	(21,488)	0	0	n/a	10
ZZ3	15	244	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,647.9267	12/17/2013.	6,505.0000	Closing Purchase.	21,439	21,439	0	0	n/a	10
ZZ3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/25/2013.	6,523.7000	12/17/2013.	6,505.0000	Closing Purchase.	374	374	0	0	n/a	10
ZZ3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/01/2013.	6,380.7500	12/17/2013.	6,505.0000	Closing Purchase.	(2,485)	(2,485)	0	0	n/a	10
ZZ3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/01/2013.	6,379.9000	12/17/2013.	6,505.0000	Closing Purchase.	(1,251)	(1,251)	0	0	n/a	10
ZZ3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/23/2013.	6,729.1500	12/17/2013.	6,505.0000	Closing Purchase.	4,483	4,483	0	0	n/a	10
ZZ3	81	1,316	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,647.8617	12/17/2013.	6,502.5000	Closing Purchase.	117,743	117,743	0	0	n/a	10
ZZ3	14	227	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/03/2013.	6,370.9429	12/17/2013.	6,502.5000	Closing Purchase.	(18,418)	(18,418)	0	0	n/a	10
ZZ3	6	97	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/09/2013.	6,189.8500	12/17/2013.	6,502.5000	Closing Purchase.	(18,759)	(18,759)	0	0	n/a	10
ZZ3	14	227	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/09/2013.	6,189.0357	12/17/2013.	6,502.5000	Closing Purchase.	(43,885)	(43,885)	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZZ3	7	114	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,568.2714	12/17/2013.	6,502.5000	Closing Purchase.	4,604	4,604	0	0	n/a	10
ZZ3	4	65	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,569.1000	12/17/2013.	6,502.5000	Closing Purchase.	2,664	2,664	0	0	n/a	10
ZZ3	8	130	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,569.9000	12/17/2013.	6,502.5000	Closing Purchase.	5,392	5,392	0	0	n/a	10
ZZ3	14	227	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,570.7143	12/17/2013.	6,502.5000	Closing Purchase.	9,550	9,550	0	0	n/a	10
ZZ3	25	406	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,571.5280	12/17/2013.	6,502.5000	Closing Purchase.	17,257	17,257	0	0	n/a	10
ZZ3	27	439	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,572.3370	12/17/2013.	6,502.5000	Closing Purchase.	18,856	18,856	0	0	n/a	10
ZZ3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,572.0000	12/17/2013.	6,503.0000	Closing Purchase.	690	690	0	0	n/a	10
ZZ3	31	503	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,572.8387	12/17/2013.	6,503.0000	Closing Purchase.	21,650	21,650	0	0	n/a	10
ZZ3	41	666	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,573.6512	12/17/2013.	6,503.0000	Closing Purchase.	28,967	28,967	0	0	n/a	10
ZZ3	12	195	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,574.4667	12/17/2013.	6,503.0000	Closing Purchase.	8,576	8,576	0	0	n/a	10
ZZ3	38	617	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,575.2737	12/17/2013.	6,503.0000	Closing Purchase.	27,464	27,464	0	0	n/a	10
ZZ3	32	520	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,576.0875	12/17/2013.	6,503.0000	Closing Purchase.	23,388	23,388	0	0	n/a	10
ZZ3	34	552	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,576.9000	12/17/2013.	6,503.0000	Closing Purchase.	25,126	25,126	0	0	n/a	10
ZZ3	11	179	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,577.7091	12/17/2013.	6,503.0000	Closing Purchase.	8,218	8,218	0	0	n/a	10
ZZ3	15	244	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,578.3333	12/17/2013.	6,502.0000	Closing Purchase.	11,450	11,450	0	0	n/a	10
ZZ3	8	130	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,579.1500	12/17/2013.	6,502.0000	Closing Purchase.	6,172	6,172	0	0	n/a	10
ZZ3	14	227	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,579.9571	12/17/2013.	6,502.0000	Closing Purchase.	10,914	10,914	0	0	n/a	10
ZZ3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,580.7500	12/17/2013.	6,502.0000	Closing Purchase.	1,575	1,575	0	0	n/a	10
ZZ3	9	146	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,581.5889	12/17/2013.	6,502.0000	Closing Purchase.	7,163	7,163	0	0	n/a	10
ZZ3	8	130	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,582.4000	12/17/2013.	6,502.0000	Closing Purchase.	6,432	6,432	0	0	n/a	10
ZZ3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,583.2000	12/17/2013.	6,502.0000	Closing Purchase.	1,624	1,624	0	0	n/a	10
ZZ3	11	179	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,584.0182	12/17/2013.	6,502.0000	Closing Purchase.	9,022	9,022	0	0	n/a	10
ZZ3	6	97	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	10/16/2013.	6,584.8333	12/17/2013.	6,502.0000	Closing Purchase.	4,970	4,970	0	0	n/a	10

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZZ3	3	49	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	11/26/2013.	6,721.2667	12/17/2013.	6,502.0000	Closing Purchase.	6,578	6,578	0	0	n/a	10
ZZ3	3	49	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	11/26/2013.	6,720.4333	12/17/2013.	6,502.0000	Closing Purchase.	6,553	6,553	0	0	n/a	10
ZZ3	6	97	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	11/26/2013.	6,719.6333	12/17/2013.	6,502.0000	Closing Purchase.	13,058	13,058	0	0	n/a	10
ZZ3	9	146	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	11/26/2013.	6,718.8222	12/17/2013.	6,502.0000	Closing Purchase.	19,514	19,514	0	0	n/a	10
ZZ3	6	97	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	11/26/2013.	6,716.3833	12/17/2013.	6,502.0000	Closing Purchase.	12,863	12,863	0	0	n/a	10
ZZ3	4	65	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	11/26/2013.	6,713.9500	12/17/2013.	6,502.0000	Closing Purchase.	8,478	8,478	0	0	n/a	10
ZZ3	9	146	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	11/26/2013.	6,713.1444	12/17/2013.	6,502.0000	Closing Purchase.	19,003	19,003	0	0	n/a	10
ZZ3	15	244	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	12/05/2013.	6,510.9333	12/17/2013.	6,502.0000	Closing Purchase.	1,340	1,340	0	0	n/a	10
ZZ3	5	81	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	12/11/2013.	6,528.8000	12/17/2013.	6,502.0000	Closing Purchase.	1,340	1,340	0	0	n/a	10
ZZ3	10	162	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	12/11/2013.	6,527.9900	12/17/2013.	6,502.0000	Closing Purchase.	2,599	2,599	0	0	n/a	10
ZZ3	30	487	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/16/2013.	6,646.3600	12/17/2013.	6,501.0000	Closing Purchase.	43,608	43,608	0	0	n/a	10
ZZ3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/18/2013.	6,540.0000	12/17/2013.	6,501.0000	Closing Purchase.	390	390	0	0	n/a	10
ZZ3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/19/2013.	6,662.6000	12/17/2013.	6,501.0000	Closing Purchase.	1,616	1,616	0	0	n/a	10
ZZ3	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	09/25/2013.	6,523.7000	12/17/2013.	6,501.0000	Closing Purchase.	227	227	0	0	n/a	10
ZZ3	2	32	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	11/26/2013.	6,717.0000	12/17/2013.	6,501.0000	Closing Purchase.	4,320	4,320	0	0	n/a	10
ZZ3	12	195	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/23/2013.	LIF	11/26/2013.	6,716.2000	12/17/2013.	6,501.0000	Closing Purchase.	25,824	25,824	0	0	n/a	10
ZH4	4	66	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/24/2014.	LIF	12/17/2013.	6,303.7750	12/27/2013.	6,681.5000	Closing Purchase.	(15,109)	(15,109)	0	0	n/a	10
ZH4	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/24/2014.	LIF	12/17/2013.	6,306.1000	12/27/2013.	6,683.0000	Closing Purchase.	(3,769)	(3,769)	0	0	n/a	10
ZH4	25	412	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/24/2014.	LIF	12/17/2013.	6,299.8640	12/27/2013.	6,685.0000	Closing Purchase.	(96,284)	(96,284)	0	0	n/a	10
ZH4	1	16	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/24/2014.	LIF	12/17/2013.	6,298.2000	12/27/2013.	6,685.0000	Closing Purchase.	(3,868)	(3,868)	0	0	n/a	10
ZH4	12	198	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	03/24/2014.	LIF	12/17/2013.	6,301.0750	12/30/2013.	6,682.0000	Closing Purchase.	(45,711)	(45,711)	0	0	n/a	10
JYH3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	12/11/2012.	121.5650	01/02/2013.	114.8300	Closing Purchase.	84,188	84,188	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYH3	15	18,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/11/2012	121.5650	01/02/2013	114.8300	Closing Purchase	126,281	126,281	0	0	n/a	1,250
JYH3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/11/2012	121.5650	01/03/2013	114.6800	Closing Purchase	86,063	86,063	0	0	n/a	1,250
JYH3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/12/2012	121.3150	01/04/2013	114.0300	Closing Purchase	45,531	45,531	0	0	n/a	1,250
JYH3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/11/2012	121.5650	01/04/2013	113.9900	Closing Purchase	47,344	47,344	0	0	n/a	1,250
JYH3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/11/2012	121.5650	01/04/2013	113.9700	Closing Purchase	47,469	47,469	0	0	n/a	1,250
JYH3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/11/2012	121.5650	01/25/2013	110.6100	Closing Purchase	54,775	54,775	0	0	n/a	1,250
JYH3	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/11/2012	121.5651	01/25/2013	110.6200	Closing Purchase	82,088	82,088	0	0	n/a	1,250
JYH3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/11/2012	121.5650	01/25/2013	110.6200	Closing Purchase	68,406	68,406	0	0	n/a	1,250
JYH3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/11/2012	121.5650	01/25/2013	110.0000	Closing Purchase	144,563	144,563	0	0	n/a	1,250
JYH3	15	18,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/11/2012	121.5650	02/05/2013	107.1600	Closing Purchase	270,094	270,094	0	0	n/a	1,250
JYH3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/11/2012	121.5648	02/06/2013	106.4600	Closing Purchase	18,881	18,881	0	0	n/a	1,250
JYH3	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	02/06/2013	106.9400	02/06/2013	106.4600	Closing Purchase	5,400	5,400	0	0	n/a	1,250
JYH3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/11/2012	121.5650	02/08/2013	107.8300	Closing Purchase	171,688	171,688	0	0	n/a	1,250
JYH3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/11/2012	121.5652	02/12/2013	106.8900	Closing Purchase	18,344	18,344	0	0	n/a	1,250
JYH3	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/12/2012	121.3150	02/12/2013	106.8900	Closing Purchase	162,281	162,281	0	0	n/a	1,250
JYH3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/12/2012	121.3152	02/27/2013	108.5000	Closing Purchase	32,038	32,038	0	0	n/a	1,250
JYH3	13	16,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/12/2012	121.3150	02/27/2013	108.5100	Closing Purchase	208,081	208,081	0	0	n/a	1,250
JYH3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/12/2012	121.3148	02/28/2013	107.9300	Closing Purchase	16,731	16,731	0	0	n/a	1,250
JYH3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/27/2012	116.2801	02/28/2013	107.9300	Closing Purchase	52,188	52,188	0	0	n/a	1,250
JYH3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/27/2012	116.2801	02/28/2013	108.2900	Closing Purchase	49,938	49,938	0	0	n/a	1,250
JYH3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	12/28/2012	116.2601	02/28/2013	108.2900	Closing Purchase	49,813	49,813	0	0	n/a	1,250
JYH3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013	CME	01/10/2013	113.4500	03/05/2013	107.2000	Closing Purchase	78,125	78,125	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYH3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	01/14/2013.	111.8701	03/05/2013.	107.2000	Closing Purchase.	17,513	17,513	0	0	n/a	1,250
JYH3	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	12/11/2012.	121.5650	03/06/2013.	106.2800	Closing Purchase.	133,744	133,744	0	0	n/a	1,250
JYH3	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	01/14/2013.	111.8700	03/07/2013.	105.4300	Closing Purchase.	56,350	56,350	0	0	n/a	1,250
JYH3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	01/16/2013.	113.2001	03/07/2013.	105.4300	Closing Purchase.	29,138	29,138	0	0	n/a	1,250
JYH3	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	01/16/2013.	113.2001	03/08/2013.	104.0700	Closing Purchase.	79,888	79,888	0	0	n/a	1,250
JYH3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	02/05/2013.	108.4100	03/08/2013.	104.0700	Closing Purchase.	5,425	5,425	0	0	n/a	1,250
JYH3	27	33,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	12/12/2012.	121.3150	03/13/2013.	104.2600	Closing Purchase.	575,606	575,606	0	0	n/a	1,250
JYH3	35	43,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	12/12/2012.	121.3150	03/13/2013.	104.2600	Closing Purchase.	746,156	746,156	0	0	n/a	1,250
JYH3	40	50,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	12/11/2012.	121.5650	03/13/2013.	104.2600	Closing Purchase.	865,250	865,250	0	0	n/a	1,250
JYH3	37	46,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	12/12/2012.	121.3150	03/13/2013.	104.2600	Closing Purchase.	788,794	788,794	0	0	n/a	1,250
JYH3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	12/28/2012.	116.2600	03/13/2013.	104.2600	Closing Purchase.	75,000	75,000	0	0	n/a	1,250
JYH3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	01/15/2013.	111.7700	03/13/2013.	104.2600	Closing Purchase.	93,875	93,875	0	0	n/a	1,250
JYH3	20	25,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	02/04/2013.	108.4000	03/13/2013.	104.2600	Closing Purchase.	103,500	103,500	0	0	n/a	1,250
JYH3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	02/07/2013.	106.8800	03/13/2013.	104.2600	Closing Purchase.	32,750	32,750	0	0	n/a	1,250
JYH3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	02/22/2013.	107.2300	03/13/2013.	104.2600	Closing Purchase.	37,125	37,125	0	0	n/a	1,250
JYH3	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	02/05/2013.	108.4100	03/13/2013.	104.2600	Closing Purchase.	46,688	46,688	0	0	n/a	1,250
JYH3	16	20,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	02/21/2013.	107.4600	03/13/2013.	104.2600	Closing Purchase.	64,000	64,000	0	0	n/a	1,250
JYH3	20	25,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	02/25/2013.	109.3100	03/13/2013.	104.2600	Closing Purchase.	126,250	126,250	0	0	n/a	1,250
JYH3	12	15,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	02/26/2013.	108.6400	03/13/2013.	104.2600	Closing Purchase.	65,700	65,700	0	0	n/a	1,250
JYH3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/21/2013.	CME	03/04/2013.	106.8000	03/13/2013.	104.2600	Closing Purchase.	31,750	31,750	0	0	n/a	1,250
JYM3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	104.3200	03/15/2013.	104.1700	Closing Purchase.	1,875	1,875	0	0	n/a	1,250
JYM3	15	18,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	104.3200	04/10/2013.	100.2800	Closing Purchase.	75,750	75,750	0	0	n/a	1,250
JYM3	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	104.3200	04/16/2013.	102.5200	Closing Purchase.	13,500	13,500	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYM3	25	31,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	104.3200	04/16/2013.	102.2800	Closing Purchase.	63,750	63,750	0	0	n/a	1,250
JYM3	23	28,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	104.3200	04/16/2013.	102.5500	Closing Purchase.	50,888	50,888	0	0	n/a	1,250
JYM3	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	104.3200	04/18/2013.	101.9000	Closing Purchase.	27,225	27,225	0	0	n/a	1,250
JYM3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	104.4900	04/18/2013.	101.9000	Closing Purchase.	32,375	32,375	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/03/2013.	107.7800	04/18/2013.	101.9000	Closing Purchase.	7,350	7,350	0	0	n/a	1,250
JYM3	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/03/2013.	107.7800	04/18/2013.	101.8200	Closing Purchase.	44,700	44,700	0	0	n/a	1,250
JYM3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/12/2013.	101.3200	04/18/2013.	101.8200	Closing Purchase.	(2,500)	(2,500)	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/12/2013.	101.3196	04/18/2013.	101.8900	Closing Purchase.	(713)	(713)	0	0	n/a	1,250
JYM3	15	18,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	101.5200	04/18/2013.	101.8900	Closing Purchase.	(6,938)	(6,938)	0	0	n/a	1,250
JYM3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	102.3000	04/18/2013.	101.8900	Closing Purchase.	1,025	1,025	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	104.3200	04/19/2013.	100.4600	Closing Purchase.	4,825	4,825	0	0	n/a	1,250
JYM3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	104.3200	04/19/2013.	100.4700	Closing Purchase.	19,250	19,250	0	0	n/a	1,250
JYM3	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	102.3000	04/19/2013.	100.4400	Closing Purchase.	18,600	18,600	0	0	n/a	1,250
JYM3	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	102.3800	04/19/2013.	100.4400	Closing Purchase.	16,975	16,975	0	0	n/a	1,250
JYM3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	102.3800	04/19/2013.	100.4600	Closing Purchase.	4,800	4,800	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	102.3804	04/19/2013.	100.4700	Closing Purchase.	2,388	2,388	0	0	n/a	1,250
JYM3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	102.8001	04/19/2013.	100.4700	Closing Purchase.	14,563	14,563	0	0	n/a	1,250
JYM3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/29/2013.	102.3800	04/29/2013.	102.0700	Closing Purchase.	3,875	3,875	0	0	n/a	1,250
JYM3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/29/2013.	102.4100	04/29/2013.	102.1400	Closing Purchase.	1,350	1,350	0	0	n/a	1,250
JYM3	42	52,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/29/2013.	102.4100	04/29/2013.	102.1500	Closing Purchase.	13,650	13,650	0	0	n/a	1,250
JYM3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	102.8000	04/29/2013.	102.0800	Closing Purchase.	4,500	4,500	0	0	n/a	1,250
JYM3	25	31,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/29/2013.	102.3900	04/29/2013.	102.0800	Closing Purchase.	9,688	9,688	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYM3	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	104.3201	04/30/2013.	102.5700	Closing Purchase.	15,313	15,313	0	0	n/a	1,250
JYM3	27	33,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	104.3200	05/02/2013.	102.7100	Closing Purchase.	54,338	54,338	0	0	n/a	1,250
JYM3	35	43,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	104.3200	05/02/2013.	102.7100	Closing Purchase.	70,438	70,438	0	0	n/a	1,250
JYM3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/29/2013.	102.3799	05/02/2013.	102.7100	Closing Purchase.	(2,063)	(2,063)	0	0	n/a	1,250
JYM3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	102.8500	05/02/2013.	102.0300	Closing Purchase.	5,125	5,125	0	0	n/a	1,250
JYM3	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/02/2013.	102.0300	Closing Purchase.	5,100	5,100	0	0	n/a	1,250
JYM3	99	123,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	03/13/2013.	104.3200	05/02/2013.	102.7100	Closing Purchase.	199,238	199,238	0	0	n/a	1,250
JYM3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/03/2013.	107.6100	05/02/2013.	102.7100	Closing Purchase.	30,625	30,625	0	0	n/a	1,250
JYM3	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/05/2013.	102.3500	05/02/2013.	102.7100	Closing Purchase.	(3,150)	(3,150)	0	0	n/a	1,250
JYM3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/08/2013.	101.7300	05/02/2013.	102.7100	Closing Purchase.	(12,250)	(12,250)	0	0	n/a	1,250
JYM3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	102.6600	05/02/2013.	102.7100	Closing Purchase.	(625)	(625)	0	0	n/a	1,250
JYM3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	102.8200	05/02/2013.	102.7100	Closing Purchase.	550	550	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	102.8100	05/02/2013.	102.7100	Closing Purchase.	125	125	0	0	n/a	1,250
JYM3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/17/2013.	102.1800	05/02/2013.	102.7100	Closing Purchase.	(6,625)	(6,625)	0	0	n/a	1,250
JYM3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/29/2013.	102.4100	05/02/2013.	102.7100	Closing Purchase.	(1,500)	(1,500)	0	0	n/a	1,250
JYM3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	102.8000	05/02/2013.	102.7100	Closing Purchase.	1,125	1,125	0	0	n/a	1,250
JYM3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	103.2800	05/02/2013.	102.7100	Closing Purchase.	1,425	1,425	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/15/2013.	103.2700	05/02/2013.	102.7100	Closing Purchase.	2,100	2,100	0	0	n/a	1,250
JYM3	30	37,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/17/2013.	102.4200	05/02/2013.	102.7100	Closing Purchase.	(10,875)	(10,875)	0	0	n/a	1,250
JYM3	20	25,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/17/2013.	102.5200	05/02/2013.	102.7100	Closing Purchase.	(4,750)	(4,750)	0	0	n/a	1,250
JYM3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/17/2013.	102.1500	05/02/2013.	102.7100	Closing Purchase.	(7,000)	(7,000)	0	0	n/a	1,250
JYM3	15	18,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/22/2013.	100.1900	05/02/2013.	102.7100	Closing Purchase.	(47,250)	(47,250)	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYM3	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	04/30/2013.	102.5800	05/02/2013.	102.7100	Closing Purchase.	(1,463)	(1,463)	0	0	n/a	1,250
JYM3	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/02/2013.	102.0400	Closing Purchase.	7,538	7,538	0	0	n/a	1,250
JYM3	11	13,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/02/2013.	102.0500	Closing Purchase.	9,075	9,075	0	0	n/a	1,250
JYM3	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/02/2013.	102.1100	Closing Purchase.	6,000	6,000	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	102.7104	05/03/2013.	100.9200	Closing Purchase.	2,238	2,238	0	0	n/a	1,250
JYM3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/03/2013.	101.0200	Closing Purchase.	8,450	8,450	0	0	n/a	1,250
JYM3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/03/2013.	100.9800	Closing Purchase.	8,650	8,650	0	0	n/a	1,250
JYM3	11	13,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	102.6700	05/03/2013.	100.9900	Closing Purchase.	23,100	23,100	0	0	n/a	1,250
JYM3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/06/2013.	100.7000	Closing Purchase.	10,050	10,050	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/07/2013.	100.9900	Closing Purchase.	6,450	6,450	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	102.6700	05/07/2013.	101.0500	Closing Purchase.	2,025	2,025	0	0	n/a	1,250
JYM3	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/07/2013.	101.0500	Closing Purchase.	12,450	12,450	0	0	n/a	1,250
JYM3	24	30,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/07/2013.	101.0600	Closing Purchase.	49,500	49,500	0	0	n/a	1,250
JYM3	11	13,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/07/2013.	101.0700	Closing Purchase.	22,550	22,550	0	0	n/a	1,250
JYM3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/07/2013.	101.0000	05/07/2013.	101.0700	Closing Purchase.	(175)	(175)	0	0	n/a	1,250
JYM3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/08/2013.	101.0800	Closing Purchase.	4,075	4,075	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/10/2013.	98.3100	Closing Purchase.	5,500	5,500	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7101	05/10/2013.	98.3200	Closing Purchase.	16,463	16,463	0	0	n/a	1,250
JYM3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/13/2013.	98.2800	Closing Purchase.	55,375	55,375	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/14/2013.	97.8700	Closing Purchase.	18,150	18,150	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7104	05/15/2013.	97.6400	Closing Purchase.	6,338	6,338	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7104	05/15/2013.	97.7200	Closing Purchase.	6,238	6,238	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/22/2013.	97.2500	Closing Purchase.	6,825	6,825	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/24/2013.	99.1100	Closing Purchase.	4,500	4,500	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7101	05/24/2013.	98.9600	Closing Purchase.	14,063	14,063	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	102.7100	05/28/2013.	97.9900	Closing Purchase.	5,900	5,900	0	0	n/a	1,250
JYM3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/28/2013.	97.8800	Closing Purchase.	24,150	24,150	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7104	05/28/2013.	97.9000	Closing Purchase.	6,013	6,013	0	0	n/a	1,250
JYM3	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7101	05/28/2013.	97.9400	Closing Purchase.	41,738	41,738	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7101	05/28/2013.	97.8800	Closing Purchase.	18,113	18,113	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/29/2013.	99.0500	Closing Purchase.	13,725	13,725	0	0	n/a	1,250
JYM3	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/30/2013.	98.9700	Closing Purchase.	37,400	37,400	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	102.7104	05/31/2013.	98.8800	Closing Purchase.	4,788	4,788	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/31/2013.	98.9900	Closing Purchase.	13,950	13,950	0	0	n/a	1,250
JYM3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	05/31/2013.	99.0300	Closing Purchase.	9,200	9,200	0	0	n/a	1,250
JYM3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	06/04/2013.	99.8200	Closing Purchase.	7,225	7,225	0	0	n/a	1,250
JYM3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	06/04/2013.	99.8900	Closing Purchase.	7,050	7,050	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7104	06/06/2013.	101.6800	Closing Purchase.	1,288	1,288	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	06/07/2013.	102.5900	Closing Purchase.	150	150	0	0	n/a	1,250
JYM3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	06/07/2013.	102.5300	Closing Purchase.	900	900	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	06/07/2013.	102.6700	Closing Purchase.	150	150	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7104	06/10/2013.	101.0400	Closing Purchase.	2,088	2,088	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/01/2013.	102.7104	06/10/2013.	101.0400	Closing Purchase.	2,088	2,088	0	0	n/a	1,250
JYM3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	06/10/2013.	101.1500	Closing Purchase.	9,750	9,750	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	06/10/2013.	101.2900	Closing Purchase.	1,775	1,775	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYM3	13	16,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	06/10/2013.	101.2600	Closing Purchase.	23,563	23,563	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7101	06/10/2013.	101.1400	Closing Purchase.	5,888	5,888	0	0	n/a	1,250
JYM3	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/06/2013.	100.6400	06/10/2013.	101.1400	Closing Purchase.	(3,750)	(3,750)	0	0	n/a	1,250
JYM3	26	32,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	06/11/2013.	101.3100	Closing Purchase.	45,500	45,500	0	0	n/a	1,250
JYM3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/10/2013.	98.1200	06/11/2013.	101.3100	Closing Purchase.	(7,975)	(7,975)	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	06/04/2013.	99.9596	06/11/2013.	101.3100	Closing Purchase.	(1,688)	(1,688)	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	06/05/2013.	100.8396	06/11/2013.	101.3100	Closing Purchase.	(588)	(588)	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	06/11/2013.	101.3100	Closing Purchase.	5,250	5,250	0	0	n/a	1,250
JYM3	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/06/2013.	100.6700	06/11/2013.	101.3100	Closing Purchase.	(5,600)	(5,600)	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/08/2013.	101.1900	06/11/2013.	101.3100	Closing Purchase.	(150)	(150)	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/10/2013.	98.4396	06/11/2013.	101.3100	Closing Purchase.	(3,588)	(3,588)	0	0	n/a	1,250
JYM3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/14/2013.	97.8400	06/11/2013.	101.3100	Closing Purchase.	(8,675)	(8,675)	0	0	n/a	1,250
JYM3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/16/2013.	98.0700	06/11/2013.	101.3100	Closing Purchase.	(8,100)	(8,100)	0	0	n/a	1,250
JYM3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/29/2013.	99.1200	06/11/2013.	101.3100	Closing Purchase.	(10,950)	(10,950)	0	0	n/a	1,250
JYM3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/31/2013.	99.0000	06/11/2013.	101.3100	Closing Purchase.	(11,550)	(11,550)	0	0	n/a	1,250
JYM3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/31/2013.	99.5200	06/11/2013.	101.3100	Closing Purchase.	(4,475)	(4,475)	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	06/05/2013.	100.7996	06/11/2013.	101.3100	Closing Purchase.	(638)	(638)	0	0	n/a	1,250
JYM3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	06/05/2013.	100.7900	06/11/2013.	101.3100	Closing Purchase.	(650)	(650)	0	0	n/a	1,250
JYM3	104	130,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/02/2013.	102.7100	06/11/2013.	101.3100	Closing Purchase.	182,000	182,000	0	0	n/a	1,250
JYM3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/23/2013.	98.3700	06/11/2013.	101.3100	Closing Purchase.	(18,375)	(18,375)	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/29/2013.	99.0300	06/11/2013.	101.3100	Closing Purchase.	(8,550)	(8,550)	0	0	n/a	1,250
JYM3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	06/05/2013.	100.7900	06/11/2013.	101.3100	Closing Purchase.	(3,250)	(3,250)	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYM3	12	15,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/06/2013.	100.6400	06/11/2013.	101.3100	Closing Purchase.	(10,050)	(10,050)	0	0	n/a	1,250
JYM3	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/06/2013.	100.6500	06/11/2013.	101.3100	Closing Purchase.	(7,425)	(7,425)	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/06/2013.	100.6700	06/11/2013.	101.3100	Closing Purchase.	(2,400)	(2,400)	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/08/2013.	101.0599	06/11/2013.	101.3100	Closing Purchase.	(938)	(938)	0	0	n/a	1,250
JYM3	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/08/2013.	101.1800	06/11/2013.	101.3100	Closing Purchase.	(1,463)	(1,463)	0	0	n/a	1,250
JYM3	11	13,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/08/2013.	101.1900	06/11/2013.	101.3100	Closing Purchase.	(1,650)	(1,650)	0	0	n/a	1,250
JYM3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/09/2013.	99.3800	06/11/2013.	101.3100	Closing Purchase.	(4,825)	(4,825)	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/09/2013.	99.4100	06/11/2013.	101.3100	Closing Purchase.	(7,125)	(7,125)	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/09/2013.	99.4199	06/11/2013.	101.3100	Closing Purchase.	(7,088)	(7,088)	0	0	n/a	1,250
JYM3	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/09/2013.	99.4300	06/11/2013.	101.3100	Closing Purchase.	(14,100)	(14,100)	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/09/2013.	99.4399	06/11/2013.	101.3100	Closing Purchase.	(7,013)	(7,013)	0	0	n/a	1,250
JYM3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/09/2013.	99.4500	06/11/2013.	101.3100	Closing Purchase.	(6,975)	(6,975)	0	0	n/a	1,250
JYM3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/19/2013.	CME	05/09/2013.	100.7600	06/11/2013.	101.3100	Closing Purchase.	(6,875)	(6,875)	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	06/13/2013.	106.1900	Closing Purchase.	(12,088)	(12,088)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	06/14/2013.	105.6700	Closing Purchase.	(5,394)	(5,394)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	06/14/2013.	105.7100	Closing Purchase.	(5,444)	(5,444)	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	06/14/2013.	105.6500	Closing Purchase.	(10,738)	(10,738)	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	06/17/2013.	105.4000	Closing Purchase.	(10,113)	(10,113)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3552	06/19/2013.	105.2200	Closing Purchase.	(4,831)	(4,831)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	06/19/2013.	103.2700	Closing Purchase.	(2,394)	(2,394)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3552	06/19/2013.	103.4800	Closing Purchase.	(2,656)	(2,656)	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	06/20/2013.	102.0200	Closing Purchase.	(1,663)	(1,663)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3552	06/21/2013.	102.5800	Closing Purchase.	(1,531)	(1,531)	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYU3	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3550	06/21/2013.	102.6800	Closing Purchase.	(14,906)	(14,906)	0	0	n/a	1,250
JYU3	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3550	06/24/2013.	102.3000	Closing Purchase.	(9,450)	(9,450)	0	0	n/a	1,250
JYU3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3551	06/25/2013.	102.2300	Closing Purchase.	(3,281)	(3,281)	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	06/25/2013.	102.3200	Closing Purchase.	(2,413)	(2,413)	0	0	n/a	1,250
JYU3	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3549	06/25/2013.	102.2200	Closing Purchase.	(6,488)	(6,488)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3552	06/27/2013.	101.5600	Closing Purchase.	(256)	(256)	0	0	n/a	1,250
JYU3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3551	06/27/2013.	101.6100	Closing Purchase.	(956)	(956)	0	0	n/a	1,250
JYU3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3551	06/28/2013.	100.7700	Closing Purchase.	2,194	2,194	0	0	n/a	1,250
JYU3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3551	07/09/2013.	98.9300	Closing Purchase.	9,094	9,094	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	07/10/2013.	99.8500	Closing Purchase.	1,881	1,881	0	0	n/a	1,250
JYU3	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3550	07/11/2013.	101.2800	Closing Purchase.	469	469	0	0	n/a	1,250
JYU3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3551	07/11/2013.	101.1900	Closing Purchase.	619	619	0	0	n/a	1,250
JYU3	11	13,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3550	07/11/2013.	101.1900	Closing Purchase.	2,269	2,269	0	0	n/a	1,250
JYU3	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3550	07/11/2013.	101.1800	Closing Purchase.	1,531	1,531	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3552	07/11/2013.	101.3300	Closing Purchase.	63	63	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3552	07/18/2013.	99.5200	Closing Purchase.	2,294	2,294	0	0	n/a	1,250
JYU3	13	16,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3550	07/23/2013.	100.1100	Closing Purchase.	20,231	20,231	0	0	n/a	1,250
JYU3	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3551	07/23/2013.	100.0000	Closing Purchase.	10,163	10,163	0	0	n/a	1,250
JYU3	26	32,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3550	07/23/2013.	100.0100	Closing Purchase.	43,713	43,713	0	0	n/a	1,250
JYU3	30	37,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3550	07/23/2013.	100.1300	Closing Purchase.	45,938	45,938	0	0	n/a	1,250
JYU3	18	22,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3550	07/23/2013.	100.1400	Closing Purchase.	27,338	27,338	0	0	n/a	1,250
JYU3	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	100.7800	07/23/2013.	100.1400	Closing Purchase.	5,600	5,600	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/05/2013.	99.1200	07/23/2013.	100.1400	Closing Purchase.	(1,275)	(1,275)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	07/24/2013.	99.8300	Closing Purchase.	1,906	1,906	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/05/2013.	99.1196	07/24/2013.	99.7900	Closing Purchase.	(838)	(838)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/26/2013.	101.7800	07/26/2013.	101.8600	Closing Purchase.	(100)	(100)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	07/30/2013.	101.9900	Closing Purchase.	(794)	(794)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3552	07/31/2013.	101.7000	Closing Purchase.	(431)	(431)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	08/01/2013.	100.5500	Closing Purchase.	1,006	1,006	0	0	n/a	1,250
JYU3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3551	08/01/2013.	100.8500	Closing Purchase.	1,894	1,894	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/05/2013.	101.4196	08/05/2013.	101.7300	Closing Purchase.	(388)	(388)	0	0	n/a	1,250
JYU3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3549	08/06/2013.	102.4000	Closing Purchase.	(3,919)	(3,919)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	103.1400	08/09/2013.	103.8800	Closing Purchase.	(925)	(925)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/13/2013.	106.2200	08/09/2013.	103.8800	Closing Purchase.	2,925	2,925	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/13/2013.	105.2400	08/09/2013.	103.8800	Closing Purchase.	1,700	1,700	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	08/13/2013.	101.9300	Closing Purchase.	(719)	(719)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	100.6300	08/13/2013.	101.9700	Closing Purchase.	(1,675)	(1,675)	0	0	n/a	1,250
JYU3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3549	08/13/2013.	101.9400	Closing Purchase.	(2,194)	(2,194)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/10/2013.	99.7896	08/14/2013.	101.9600	Closing Purchase.	(2,713)	(2,713)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/28/2013.	100.6300	08/16/2013.	102.5100	Closing Purchase.	(2,350)	(2,350)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/02/2013.	99.4596	08/20/2013.	102.8500	Closing Purchase.	(4,238)	(4,238)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/25/2013.	100.6196	08/20/2013.	103.0300	Closing Purchase.	(3,013)	(3,013)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/10/2013.	99.7900	08/20/2013.	103.0700	Closing Purchase.	(4,100)	(4,100)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/21/2013.	102.4000	08/21/2013.	102.3000	Closing Purchase.	125	125	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/07/2013.	103.5600	08/22/2013.	101.5200	Closing Purchase.	2,550	2,550	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/10/2013.	99.7896	08/22/2013.	101.5000	Closing Purchase.	(2,138)	(2,138)	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3548	08/23/2013.	101.5600	Closing Purchase.	(513)	(513)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/12/2013.	100.6596	08/29/2013.	101.5900	Closing Purchase.	(1,163)	(1,163)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/07/2013.	103.5604	08/30/2013.	101.8300	Closing Purchase.	2,163	2,163	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3552	09/03/2013.	100.2200	Closing Purchase.	1,419	1,419	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/07/2013.	103.5600	09/04/2013.	100.4800	Closing Purchase.	7,700	7,700	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3552	09/09/2013.	100.4300	Closing Purchase.	2,313	2,313	0	0	n/a	1,250
JYU3	19	23,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3550	09/10/2013.	100.4100	Closing Purchase.	22,444	22,444	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	103.1700	09/10/2013.	100.4100	Closing Purchase.	3,450	3,450	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/12/2013.	104.7300	09/10/2013.	100.4100	Closing Purchase.	5,400	5,400	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/20/2013.	102.0500	09/10/2013.	100.4100	Closing Purchase.	2,050	2,050	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/24/2013.	102.4200	09/10/2013.	100.4100	Closing Purchase.	5,025	5,025	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/05/2013.	101.4404	09/10/2013.	100.4100	Closing Purchase.	1,288	1,288	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/14/2013.	101.9300	09/10/2013.	100.4100	Closing Purchase.	1,900	1,900	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/15/2013.	102.2404	09/10/2013.	100.4100	Closing Purchase.	2,288	2,288	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/28/2013.	102.3404	09/10/2013.	100.4100	Closing Purchase.	2,413	2,413	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/08/2013.	103.4204	09/10/2013.	100.4100	Closing Purchase.	3,763	3,763	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/12/2013.	103.5900	09/10/2013.	100.4100	Closing Purchase.	3,975	3,975	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/14/2013.	101.9604	09/10/2013.	100.4100	Closing Purchase.	1,938	1,938	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/19/2013.	102.4900	09/10/2013.	100.4100	Closing Purchase.	2,600	2,600	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/21/2013.	102.4004	09/10/2013.	100.4100	Closing Purchase.	2,488	2,488	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/23/2013.	101.5204	09/10/2013.	100.4100	Closing Purchase.	1,388	1,388	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/28/2013.	102.3204	09/10/2013.	100.4100	Closing Purchase.	2,388	2,388	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	09/03/2013.	100.1996	09/10/2013.	100.4100	Closing Purchase.	(263)	(263)	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	09/03/2013.	100.4604	09/10/2013.	100.4100	Closing Purchase.	63	63	0	0	n/a	1,250
JYU3	39	48,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	101.3550	09/10/2013.	100.4100	Closing Purchase.	46,069	46,069	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	103.2300	09/10/2013.	100.4100	Closing Purchase.	3,525	3,525	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/11/2013.	103.2404	09/10/2013.	100.4100	Closing Purchase.	3,538	3,538	0	0	n/a	1,250
JYU3	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	06/20/2013.	102.0400	09/10/2013.	100.4100	Closing Purchase.	8,150	8,150	0	0	n/a	1,250
JYU3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/03/2013.	100.3100	09/10/2013.	100.4100	Closing Purchase.	(375)	(375)	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/07/2013.	103.6200	09/10/2013.	100.4100	Closing Purchase.	8,025	8,025	0	0	n/a	1,250
JYU3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/20/2013.	102.9900	09/10/2013.	100.4100	Closing Purchase.	9,675	9,675	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/27/2013.	102.9100	09/10/2013.	100.4100	Closing Purchase.	6,250	6,250	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/27/2013.	102.9600	09/10/2013.	100.4100	Closing Purchase.	6,375	6,375	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/12/2013.	100.6600	09/10/2013.	100.4100	Closing Purchase.	625	625	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/15/2013.	100.0900	09/10/2013.	100.4100	Closing Purchase.	(800)	(800)	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/16/2013.	100.6300	09/10/2013.	100.4100	Closing Purchase.	550	550	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/18/2013.	99.4100	09/10/2013.	100.4100	Closing Purchase.	(2,500)	(2,500)	0	0	n/a	1,250
JYU3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	07/26/2013.	101.8800	09/10/2013.	100.4100	Closing Purchase.	3,675	3,675	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/26/2013.	101.4500	09/10/2013.	100.4100	Closing Purchase.	1,300	1,300	0	0	n/a	1,250
JYU3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/18/2013.	CME	08/27/2013.	102.8404	09/10/2013.	100.4100	Closing Purchase.	3,038	3,038	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	09/11/2013.	100.0300	Closing Purchase.	525	525	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	09/17/2013.	100.7300	Closing Purchase.	(350)	(350)	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4496	09/19/2013.	100.6200	Closing Purchase.	(213)	(213)	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	10/02/2013.	102.7900	Closing Purchase.	(2,925)	(2,925)	0	0	n/a	1,250
JYZ3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	10/03/2013.	102.7800	Closing Purchase.	(5,825)	(5,825)	0	0	n/a	1,250
JYZ3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	10/07/2013.	103.1400	Closing Purchase.	(6,725)	(6,725)	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4496	10/09/2013.	102.9600	Closing Purchase.	(3,138)	(3,138)	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	10/10/2013.	101.8300	Closing Purchase.	(1,725)	(1,725)	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	10/17/2013.	102.2300	Closing Purchase.	(2,225)	(2,225)	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4496	10/18/2013.	102.3400	Closing Purchase.	(2,363)	(2,363)	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4496	10/22/2013.	101.9600	Closing Purchase.	(1,888)	(1,888)	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4496	10/22/2013.	101.9800	Closing Purchase.	(1,913)	(1,913)	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	10/24/2013.	102.6900	Closing Purchase.	(2,800)	(2,800)	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/11/2013.	100.1000	10/24/2013.	102.7800	Closing Purchase.	(3,350)	(3,350)	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4496	10/28/2013.	102.4400	Closing Purchase.	(2,488)	(2,488)	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/28/2013.	102.4300	10/28/2013.	102.4300	Closing Purchase.	0	0	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/18/2013.	101.1100	11/04/2013.	101.4300	Closing Purchase.	(400)	(400)	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/30/2013.	101.8304	11/08/2013.	101.1200	Closing Purchase.	888	888	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4496	11/11/2013.	100.8000	Closing Purchase.	(438)	(438)	0	0	n/a	1,250
JYZ3	36	45,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	11/18/2013.	100.1300	Closing Purchase.	14,400	14,400	0	0	n/a	1,250
JYZ3	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	11/18/2013.	100.1200	Closing Purchase.	2,475	2,475	0	0	n/a	1,250
JYZ3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	11/20/2013.	100.1000	Closing Purchase.	875	875	0	0	n/a	1,250
JYZ3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	11/20/2013.	99.9600	Closing Purchase.	1,225	1,225	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/04/2013.	103.0600	11/21/2013.	99.0000	Closing Purchase.	5,075	5,075	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/04/2013.	103.0600	11/25/2013.	98.3200	Closing Purchase.	5,925	5,925	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYZ3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	11/26/2013.	98.6600	Closing Purchase.	22,375	22,375	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/04/2013.	102.7300	11/26/2013.	98.6300	Closing Purchase.	5,125	5,125	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/14/2013.	101.9004	11/26/2013.	98.6300	Closing Purchase.	4,088	4,088	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/17/2013.	102.2300	11/26/2013.	98.6300	Closing Purchase.	4,500	4,500	0	0	n/a	1,250
JYZ3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/23/2013.	102.7600	11/26/2013.	98.6300	Closing Purchase.	10,325	10,325	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/29/2013.	102.1404	11/26/2013.	98.6300	Closing Purchase.	4,388	4,388	0	0	n/a	1,250
JYZ3	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	12/02/2013.	97.0300	Closing Purchase.	38,475	38,475	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4504	12/04/2013.	97.4200	Closing Purchase.	3,788	3,788	0	0	n/a	1,250
JYZ3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/30/2013.	101.9000	12/04/2013.	97.4200	Closing Purchase.	11,200	11,200	0	0	n/a	1,250
JYZ3	12	15,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	101.2700	12/04/2013.	97.4200	Closing Purchase.	57,750	57,750	0	0	n/a	1,250
JYZ3	13	16,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	12/11/2013.	97.3500	Closing Purchase.	50,375	50,375	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/29/2013.	102.1900	12/11/2013.	97.3500	Closing Purchase.	6,050	6,050	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/01/2013.	101.2500	12/11/2013.	97.3500	Closing Purchase.	4,875	4,875	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/18/2013.	99.9700	12/11/2013.	97.3500	Closing Purchase.	3,275	3,275	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/01/2013.	101.2604	12/11/2013.	97.3500	Closing Purchase.	4,888	4,888	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/12/2013.	100.4100	12/11/2013.	97.3500	Closing Purchase.	3,825	3,825	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/22/2013.	98.7700	12/11/2013.	97.3500	Closing Purchase.	1,775	1,775	0	0	n/a	1,250
JYZ3	21	26,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	101.2700	12/11/2013.	97.3500	Closing Purchase.	102,900	102,900	0	0	n/a	1,250
JYZ3	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/16/2013.	101.2800	12/11/2013.	97.3500	Closing Purchase.	44,213	44,213	0	0	n/a	1,250
JYZ3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/31/2013.	101.7801	12/11/2013.	97.3500	Closing Purchase.	16,613	16,613	0	0	n/a	1,250
JYZ3	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/26/2013.	98.6300	12/11/2013.	97.3500	Closing Purchase.	9,600	9,600	0	0	n/a	1,250
JYZ3	12	15,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/27/2013.	97.9600	12/11/2013.	97.3500	Closing Purchase.	9,150	9,150	0	0	n/a	1,250

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYZ3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	12/03/2013.	97.6600	12/11/2013.	97.3500	Closing Purchase.	775	775	0	0	n/a	1,250
JYZ3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	12/03/2013.	97.7100	12/11/2013.	97.3500	Closing Purchase.	900	900	0	0	n/a	1,250
JYZ3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	12/04/2013.	97.8600	12/11/2013.	97.3500	Closing Purchase.	1,275	1,275	0	0	n/a	1,250
JYZ3	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	12/05/2013.	98.0900	12/11/2013.	97.3500	Closing Purchase.	2,775	2,775	0	0	n/a	1,250
JYZ3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	12/05/2013.	98.3300	12/11/2013.	97.3500	Closing Purchase.	2,450	2,450	0	0	n/a	1,250
JYZ3	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	12/09/2013.	96.8400	12/11/2013.	97.3500	Closing Purchase.	(1,275)	(1,275)	0	0	n/a	1,250
JYZ3	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/10/2013.	100.4500	12/11/2013.	97.3500	Closing Purchase.	38,750	38,750	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/11/2013.	100.0404	12/11/2013.	97.3500	Closing Purchase.	3,363	3,363	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	09/19/2013.	100.6204	12/11/2013.	97.3500	Closing Purchase.	4,088	4,088	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/14/2013.	101.9004	12/11/2013.	97.3500	Closing Purchase.	5,688	5,688	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	10/23/2013.	102.7700	12/11/2013.	97.3500	Closing Purchase.	6,775	6,775	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/15/2013.	99.7100	12/11/2013.	97.3500	Closing Purchase.	2,950	2,950	0	0	n/a	1,250
JYZ3	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	11/26/2013.	98.6000	12/11/2013.	97.3500	Closing Purchase.	9,375	9,375	0	0	n/a	1,250
JYZ3	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/18/2013.	CME	12/02/2013.	97.0396	12/11/2013.	97.3500	Closing Purchase.	(388)	(388)	0	0	n/a	1,250
JYH4	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/19/2014.	CME	12/11/2013.	97.4048	12/12/2013.	97.0800	Closing Purchase.	406	406	0	0	n/a	1,250
JYH4	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/19/2014.	CME	12/10/2013.	97.2400	12/17/2013.	97.5300	Closing Purchase.	(725)	(725)	0	0	n/a	1,250
JYH4	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/19/2014.	CME	12/11/2013.	97.4052	12/19/2013.	96.0200	Closing Purchase.	3,463	3,463	0	0	n/a	1,250
JYH4	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	03/19/2014.	CME	12/11/2013.	97.4052	12/26/2013.	95.5100	Closing Purchase.	4,738	4,738	0	0	n/a	1,250
NQH3	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/17/2012.	2,623.3500	01/02/2013.	2,720.5000	Closing Purchase.	(29,145)	(29,145)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/17/2012.	2,623.3500	01/02/2013.	2,741.0000	Closing Purchase.	(23,530)	(23,530)	0	0	n/a	20
NQH3	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/17/2012.	2,623.3500	01/02/2013.	2,720.5000	Closing Purchase.	(29,145)	(29,145)	0	0	n/a	20
NQH3	90	1,800	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/18/2012.	2,662.1500	01/02/2013.	2,720.5000	Closing Purchase.	(105,030)	(105,030)	0	0	n/a	20
NQH3	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/18/2012.	2,662.1500	01/02/2013.	2,740.0000	Closing Purchase.	(31,140)	(31,140)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQH3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/18/2012	2,662.1500	01/02/2013	2,739.0000	Closing Purchase	(3,074)	(3,074)	0	0	n/a	20
NQH3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	01/02/2013	2,720.5000	Closing Purchase	(9,715)	(9,715)	0	0	n/a	20
NQH3	25	500	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	01/03/2013	2,726.5000	Closing Purchase	(51,575)	(51,575)	0	0	n/a	20
NQH3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	01/03/2013	2,727.2500	Closing Purchase	(6,234)	(6,234)	0	0	n/a	20
NQH3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	01/03/2013	2,727.5000	Closing Purchase	(4,166)	(4,166)	0	0	n/a	20
NQH3	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/18/2012	2,662.1500	01/03/2013	2,727.5000	Closing Purchase	(26,140)	(26,140)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	01/03/2013	2,726.5000	Closing Purchase	(20,630)	(20,630)	0	0	n/a	20
NQH3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	01/10/2013	2,738.7500	Closing Purchase	(11,540)	(11,540)	0	0	n/a	20
NQH3	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/18/2012	2,662.1500	01/10/2013	2,738.7500	Closing Purchase	(30,640)	(30,640)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	01/22/2013	2,734.0000	Closing Purchase	(22,130)	(22,130)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	01/25/2013	2,731.5000	Closing Purchase	(21,630)	(21,630)	0	0	n/a	20
NQH3	30	600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	01/25/2013	2,733.0000	Closing Purchase	(65,790)	(65,790)	0	0	n/a	20
NQH3	80	1,600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/18/2012	2,662.1500	01/25/2013	2,733.0000	Closing Purchase	(113,360)	(113,360)	0	0	n/a	20
NQH3	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	02/01/2013	2,757.0000	Closing Purchase	(40,095)	(40,095)	0	0	n/a	20
NQH3	50	1,000	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/18/2012	2,662.1500	02/01/2013	2,757.0000	Closing Purchase	(94,850)	(94,850)	0	0	n/a	20
NQH3	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	02/05/2013	2,752.0000	Closing Purchase	(38,595)	(38,595)	0	0	n/a	20
NQH3	30	600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/18/2012	2,662.1500	02/05/2013	2,752.0000	Closing Purchase	(53,910)	(53,910)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	02/13/2013	2,770.5000	Closing Purchase	(29,430)	(29,430)	0	0	n/a	20
NQH3	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	02/13/2013	2,770.5000	Closing Purchase	(58,860)	(58,860)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	02/19/2013	2,781.5000	Closing Purchase	(31,630)	(31,630)	0	0	n/a	20
NQH3	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	02/22/2013	2,736.5000	Closing Purchase	(33,945)	(33,945)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	02/27/2013	2,754.2500	Closing Purchase	(26,180)	(26,180)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQH3	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	02/28/2013	2,746.0000	Closing Purchase	(29,436)	(29,436)	0	0	n/a	20
NQH3	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	03/05/2013	2,797.5000	Closing Purchase	(69,660)	(69,660)	0	0	n/a	20
NQH3	17	340	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	03/06/2013	2,790.0000	Closing Purchase	(56,661)	(56,661)	0	0	n/a	20
NQH3	45	900	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/18/2012	2,662.1500	03/06/2013	2,790.0000	Closing Purchase	(115,065)	(115,065)	0	0	n/a	20
NQH3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	03/07/2013	2,800.0000	Closing Purchase	(3,533)	(3,533)	0	0	n/a	20
NQH3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	03/07/2013	2,800.2500	Closing Purchase	(24,766)	(24,766)	0	0	n/a	20
NQH3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	03/07/2013	2,800.2500	Closing Purchase	(21,228)	(21,228)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	03/08/2013	2,803.0000	Closing Purchase	(35,930)	(35,930)	0	0	n/a	20
NQH3	55	1,100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/18/2012	2,662.1500	03/08/2013	2,805.7500	Closing Purchase	(157,960)	(157,960)	0	0	n/a	20
NQH3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	03/08/2013	2,806.7500	Closing Purchase	(25,676)	(25,676)	0	0	n/a	20
NQH3	13	260	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	03/11/2013	2,812.0000	Closing Purchase	(49,049)	(49,049)	0	0	n/a	20
NQH3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/18/2012	2,662.1500	03/11/2013	2,811.7500	Closing Purchase	(2,992)	(2,992)	0	0	n/a	20
NQH3	26	520	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/18/2012	2,662.1500	03/11/2013	2,812.0000	Closing Purchase	(77,922)	(77,922)	0	0	n/a	20
NQH3	65	1,300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	03/12/2013	2,809.7500	Closing Purchase	(242,320)	(242,320)	0	0	n/a	20
NQH3	157	3,140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/18/2012	2,662.1500	03/12/2013	2,809.7500	Closing Purchase	(463,464)	(463,464)	0	0	n/a	20
NQH3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/28/2012	2,587.0000	03/12/2013	2,809.7500	Closing Purchase	(22,275)	(22,275)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	02/04/2013	2,712.0000	03/12/2013	2,809.7500	Closing Purchase	(19,550)	(19,550)	0	0	n/a	20
NQH3	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	02/20/2013	2,738.0000	03/12/2013	2,809.7500	Closing Purchase	(28,700)	(28,700)	0	0	n/a	20
NQH3	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	02/21/2013	2,711.2500	03/12/2013	2,809.7500	Closing Purchase	(29,550)	(29,550)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	02/26/2013	2,713.0000	03/12/2013	2,809.7500	Closing Purchase	(19,350)	(19,350)	0	0	n/a	20
NQH3	97	1,940	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/17/2012	2,623.3500	03/12/2013	2,809.7500	Closing Purchase	(361,616)	(361,616)	0	0	n/a	20
NQH3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/26/2012	2,630.5000	03/12/2013	2,809.7500	Closing Purchase	(10,755)	(10,755)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQH3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/26/2012.	2,629.5000	03/12/2013.	2,809.7500	Closing Purchase.	(7,210)	(7,210)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/28/2012.	2,592.0000	03/12/2013.	2,809.7500	Closing Purchase.	(43,550)	(43,550)	0	0	n/a	20
NQH3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/28/2012.	2,588.5000	03/12/2013.	2,809.7500	Closing Purchase.	(22,125)	(22,125)	0	0	n/a	20
NQH3	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	01/14/2013.	2,728.2500	03/12/2013.	2,809.7500	Closing Purchase.	(32,600)	(32,600)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	01/15/2013.	2,719.5000	03/12/2013.	2,809.7500	Closing Purchase.	(18,050)	(18,050)	0	0	n/a	20
NQH3	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/04/2013.	2,712.0000	03/12/2013.	2,809.7500	Closing Purchase.	(29,325)	(29,325)	0	0	n/a	20
NQH3	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/07/2013.	2,742.0000	03/12/2013.	2,809.7500	Closing Purchase.	(20,325)	(20,325)	0	0	n/a	20
NQH3	18	360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/21/2013.	2,710.2500	03/12/2013.	2,809.7500	Closing Purchase.	(35,820)	(35,820)	0	0	n/a	20
NQH3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/21/2013.	2,710.0000	03/12/2013.	2,809.7500	Closing Purchase.	(3,990)	(3,990)	0	0	n/a	20
NQH3	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/25/2013.	2,701.5000	03/12/2013.	2,809.7500	Closing Purchase.	(43,300)	(43,300)	0	0	n/a	20
NQH3	21	420	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/18/2012.	2,662.1500	03/12/2013.	2,809.7500	Closing Purchase.	(61,992)	(61,992)	0	0	n/a	20
NQH3	118	2,360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/18/2012.	2,662.1500	03/12/2013.	2,809.7500	Closing Purchase.	(348,336)	(348,336)	0	0	n/a	20
NQH3	382	7,640	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/18/2012.	2,662.1500	03/12/2013.	2,809.7500	Closing Purchase.	(1,127,664)	(1,127,664)	0	0	n/a	20
NQH3	118	2,360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/18/2012.	2,662.1500	03/12/2013.	2,809.7500	Closing Purchase.	(348,336)	(348,336)	0	0	n/a	20
NQH3	200	4,000	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/18/2012.	2,662.1500	03/12/2013.	2,809.7500	Closing Purchase.	(590,400)	(590,400)	0	0	n/a	20
NQH3	100	2,000	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/18/2012.	2,662.1500	03/12/2013.	2,809.7500	Closing Purchase.	(295,200)	(295,200)	0	0	n/a	20
NQH3	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/18/2012.	2,662.1500	03/12/2013.	2,809.7500	Closing Purchase.	(44,280)	(44,280)	0	0	n/a	20
NQH3	30	600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/28/2012.	2,589.0000	03/12/2013.	2,809.7500	Closing Purchase.	(132,450)	(132,450)	0	0	n/a	20
NQH3	30	600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	01/15/2013.	2,719.5000	03/12/2013.	2,809.7500	Closing Purchase.	(54,150)	(54,150)	0	0	n/a	20
NQH3	25	500	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/04/2013.	2,712.0000	03/12/2013.	2,809.7500	Closing Purchase.	(48,875)	(48,875)	0	0	n/a	20
NQH3	25	500	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/04/2013.	2,712.0000	03/12/2013.	2,809.7500	Closing Purchase.	(48,875)	(48,875)	0	0	n/a	20
NQH3	38	760	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/21/2013.	2,713.5000	03/12/2013.	2,809.7500	Closing Purchase.	(73,150)	(73,150)	0	0	n/a	20
NQH3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/21/2013.	2,713.2500	03/12/2013.	2,809.7500	Closing Purchase.	(3,860)	(3,860)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQH3	35	700	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/25/2013.	2,701.5000	03/12/2013.	2,809.7500	Closing Purchase.	(75,775)	(75,775)	0	0	n/a	20
NQH3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/17/2012.	2,623.3500	03/12/2013.	2,809.7500	Closing Purchase.	(26,096)	(26,096)	0	0	n/a	20
NQH3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/28/2012.	2,589.0000	03/12/2013.	2,809.7500	Closing Purchase.	(22,075)	(22,075)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	01/14/2013.	2,728.2500	03/12/2013.	2,809.7500	Closing Purchase.	(16,300)	(16,300)	0	0	n/a	20
NQH3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/21/2013.	2,713.0000	03/12/2013.	2,809.7500	Closing Purchase.	(15,480)	(15,480)	0	0	n/a	20
NQH3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/26/2013.	2,713.0000	03/12/2013.	2,809.7500	Closing Purchase.	(19,350)	(19,350)	0	0	n/a	20
NQM3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.7500	03/14/2013.	2,800.0000	Closing Purchase.	950	950	0	0	n/a	20
NQM3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,793.7500	03/21/2013.	2,770.7500	Closing Purchase.	2,760	2,760	0	0	n/a	20
NQM3	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.8500	03/21/2013.	2,770.7500	Closing Purchase.	8,184	8,184	0	0	n/a	20
NQM3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.8500	03/25/2013.	2,780.5000	Closing Purchase.	3,409	3,409	0	0	n/a	20
NQM3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.7500	04/10/2013.	2,855.5000	Closing Purchase.	(10,150)	(10,150)	0	0	n/a	20
NQM3	60	1,200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.4000	04/10/2013.	2,852.5000	Closing Purchase.	(57,720)	(57,720)	0	0	n/a	20
NQM3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.7500	04/11/2013.	2,849.7500	Closing Purchase.	(6,300)	(6,300)	0	0	n/a	20
NQM3	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.8500	04/12/2013.	2,850.5000	Closing Purchase.	(18,260)	(18,260)	0	0	n/a	20
NQM3	25	500	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.8500	04/17/2013.	2,770.7500	Closing Purchase.	17,050	17,050	0	0	n/a	20
NQM3	30	600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.4000	04/23/2013.	2,829.2500	Closing Purchase.	(14,910)	(14,910)	0	0	n/a	20
NQM3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.7500	04/24/2013.	2,831.7500	Closing Purchase.	(3,240)	(3,240)	0	0	n/a	20
NQM3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.7500	04/25/2013.	2,845.5000	Closing Purchase.	(6,520)	(6,520)	0	0	n/a	20
NQM3	50	1,000	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.4000	04/25/2013.	2,845.0000	Closing Purchase.	(40,600)	(40,600)	0	0	n/a	20
NQM3	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.8500	04/29/2013.	2,865.2500	Closing Purchase.	(24,160)	(24,160)	0	0	n/a	20
NQM3	64	1,280	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.7500	05/02/2013.	2,863.5000	Closing Purchase.	(75,200)	(75,200)	0	0	n/a	20
NQM3	177	3,540	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.8500	05/02/2013.	2,863.5000	Closing Purchase.	(207,621)	(207,621)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQM3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/05/2013.	2,755.0000	05/02/2013.	2,863.5000	Closing Purchase.	(21,700)	(21,700)	0	0	n/a	20
NQM3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	2,795.5000	05/02/2013.	2,863.5000	Closing Purchase.	(10,880)	(10,880)	0	0	n/a	20
NQM3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/17/2013.	2,774.7500	05/02/2013.	2,863.5000	Closing Purchase.	(14,200)	(14,200)	0	0	n/a	20
NQM3	133	2,660	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.8500	05/02/2013.	2,863.5000	Closing Purchase.	(156,009)	(156,009)	0	0	n/a	20
NQM3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/15/2013.	2,791.5000	05/02/2013.	2,863.5000	Closing Purchase.	(10,080)	(10,080)	0	0	n/a	20
NQM3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/20/2013.	2,800.0000	05/02/2013.	2,863.5000	Closing Purchase.	(10,160)	(10,160)	0	0	n/a	20
NQM3	21	420	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/22/2013.	2,789.0000	05/02/2013.	2,863.5000	Closing Purchase.	(31,290)	(31,290)	0	0	n/a	20
NQM3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/08/2013.	2,773.7500	05/02/2013.	2,863.5000	Closing Purchase.	(12,565)	(12,565)	0	0	n/a	20
NQM3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/10/2013.	2,854.7500	05/02/2013.	2,863.5000	Closing Purchase.	(1,400)	(1,400)	0	0	n/a	20
NQM3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	2,815.2500	05/02/2013.	2,863.5000	Closing Purchase.	(9,650)	(9,650)	0	0	n/a	20
NQM3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	2,797.2500	05/02/2013.	2,863.5000	Closing Purchase.	(5,300)	(5,300)	0	0	n/a	20
NQM3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	2,797.0000	05/02/2013.	2,863.5000	Closing Purchase.	(7,980)	(7,980)	0	0	n/a	20
NQM3	25	500	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/18/2013.	2,734.7500	05/02/2013.	2,863.5000	Closing Purchase.	(64,375)	(64,375)	0	0	n/a	20
NQM3	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/30/2013.	2,879.0000	05/02/2013.	2,863.5000	Closing Purchase.	2,790	2,790	0	0	n/a	20
NQM3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/01/2013.	2,877.2500	05/02/2013.	2,902.0000	Closing Purchase.	(1,980)	(1,980)	0	0	n/a	20
NQM3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/01/2013.	2,877.5000	05/02/2013.	2,902.0000	Closing Purchase.	(1,470)	(1,470)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/01/2013.	2,877.7500	05/02/2013.	2,902.0000	Closing Purchase.	(970)	(970)	0	0	n/a	20
NQM3	93	1,860	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.8000	05/02/2013.	2,863.5000	Closing Purchase.	(109,182)	(109,182)	0	0	n/a	20
NQM3	358	7,160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.7500	05/02/2013.	2,863.5000	Closing Purchase.	(420,650)	(420,650)	0	0	n/a	20
NQM3	46	920	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.7500	05/02/2013.	2,863.5000	Closing Purchase.	(54,050)	(54,050)	0	0	n/a	20
NQM3	142	2,840	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.6500	05/02/2013.	2,863.5000	Closing Purchase.	(167,134)	(167,134)	0	0	n/a	20
NQM3	60	1,200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.4000	05/02/2013.	2,863.5000	Closing Purchase.	(70,920)	(70,920)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQM3	100	2,000	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.4000	05/02/2013.	2,863.5000	Closing Purchase.	(118,200)	(118,200)	0	0	n/a	20
NQM3	100	2,000	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.4000	05/02/2013.	2,863.5000	Closing Purchase.	(118,200)	(118,200)	0	0	n/a	20
NQM3	100	2,000	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.4000	05/02/2013.	2,863.5000	Closing Purchase.	(118,200)	(118,200)	0	0	n/a	20
NQM3	30	600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/19/2013.	2,771.5000	05/02/2013.	2,863.5000	Closing Purchase.	(55,200)	(55,200)	0	0	n/a	20
NQM3	40	800	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/04/2013.	2,785.0000	05/02/2013.	2,863.5000	Closing Purchase.	(62,800)	(62,800)	0	0	n/a	20
NQM3	35	700	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/05/2013.	2,755.0000	05/02/2013.	2,863.5000	Closing Purchase.	(75,950)	(75,950)	0	0	n/a	20
NQM3	50	1,000	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	2,796.0000	05/02/2013.	2,863.5000	Closing Purchase.	(67,500)	(67,500)	0	0	n/a	20
NQM3	50	1,000	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/17/2013.	2,774.7500	05/02/2013.	2,863.5000	Closing Purchase.	(88,750)	(88,750)	0	0	n/a	20
NQM3	40	800	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	2,804.8000	05/02/2013.	2,863.5000	Closing Purchase.	(46,960)	(46,960)	0	0	n/a	20
NQM3	13	260	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	2,797.7500	05/02/2013.	2,863.5000	Closing Purchase.	(17,095)	(17,095)	0	0	n/a	20
NQM3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/16/2013.	2,825.0000	05/02/2013.	2,863.5000	Closing Purchase.	(5,390)	(5,390)	0	0	n/a	20
NQM3	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/03/2013.	2,940.0000	Closing Purchase.	(13,770)	(13,770)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/01/2013.	2,878.0000	05/03/2013.	2,938.0000	Closing Purchase.	(2,400)	(2,400)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/01/2013.	2,878.2500	05/03/2013.	2,938.0000	Closing Purchase.	(2,390)	(2,390)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/01/2013.	2,878.5000	05/03/2013.	2,938.0000	Closing Purchase.	(2,380)	(2,380)	0	0	n/a	20
NQM3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/01/2013.	2,878.7500	05/03/2013.	2,938.0000	Closing Purchase.	(9,480)	(9,480)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/01/2013.	2,879.0000	05/03/2013.	2,938.0000	Closing Purchase.	(2,360)	(2,360)	0	0	n/a	20
NQM3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/03/2013.	2,938.0000	Closing Purchase.	(8,940)	(8,940)	0	0	n/a	20
NQM3	13	260	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/03/2013.	2,938.2500	Closing Purchase.	(19,435)	(19,435)	0	0	n/a	20
NQM3	35	700	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/03/2013.	2,939.0000	Closing Purchase.	(52,850)	(52,850)	0	0	n/a	20
NQM3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/01/2013.	2,872.0000	05/03/2013.	2,940.5000	Closing Purchase.	(4,110)	(4,110)	0	0	n/a	20
NQM3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/03/2013.	2,940.5000	Closing Purchase.	(9,240)	(9,240)	0	0	n/a	20
NQM3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/07/2013.	2,948.0000	Closing Purchase.	(11,830)	(11,830)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQM3	14	280	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/07/2013.	2,944.5000	Closing Purchase.	(22,680)	(22,680)	0	0	n/a	20
NQM3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/07/2013.	2,944.7500	Closing Purchase.	(4,875)	(4,875)	0	0	n/a	20
NQM3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/07/2013.	2,947.5000	Closing Purchase.	(5,040)	(5,040)	0	0	n/a	20
NQM3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/08/2013.	2,962.5000	Closing Purchase.	(11,880)	(11,880)	0	0	n/a	20
NQM3	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/08/2013.	2,960.7500	Closing Purchase.	(38,900)	(38,900)	0	0	n/a	20
NQM3	16	320	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/08/2013.	2,960.5000	Closing Purchase.	(31,040)	(31,040)	0	0	n/a	20
NQM3	14	280	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/08/2013.	2,961.0000	Closing Purchase.	(27,300)	(27,300)	0	0	n/a	20
NQM3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/10/2013.	2,963.5000	Closing Purchase.	(6,000)	(6,000)	0	0	n/a	20
NQM3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/10/2013.	2,964.7500	Closing Purchase.	(6,075)	(6,075)	0	0	n/a	20
NQM3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/10/2013.	2,964.0000	Closing Purchase.	(12,060)	(12,060)	0	0	n/a	20
NQM3	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/10/2013.	2,965.0000	Closing Purchase.	(24,360)	(24,360)	0	0	n/a	20
NQM3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/10/2013.	2,966.5000	Closing Purchase.	(6,180)	(6,180)	0	0	n/a	20
NQM3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/10/2013.	2,965.2500	Closing Purchase.	(6,105)	(6,105)	0	0	n/a	20
NQM3	11	220	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/10/2013.	2,969.7500	Closing Purchase.	(23,375)	(23,375)	0	0	n/a	20
NQM3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/10/2013.	2,970.0000	Closing Purchase.	(2,130)	(2,130)	0	0	n/a	20
NQM3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/10/2013.	2,972.2500	Closing Purchase.	(6,525)	(6,525)	0	0	n/a	20
NQM3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/10/2013.	2,972.5000	Closing Purchase.	(2,180)	(2,180)	0	0	n/a	20
NQM3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/14/2013.	3,000.5000	Closing Purchase.	(8,220)	(8,220)	0	0	n/a	20
NQM3	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/14/2013.	3,001.2500	Closing Purchase.	(24,795)	(24,795)	0	0	n/a	20
NQM3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/14/2013.	3,000.7500	Closing Purchase.	(8,235)	(8,235)	0	0	n/a	20
NQM3	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/14/2013.	3,001.0000	Closing Purchase.	(41,250)	(41,250)	0	0	n/a	20
NQM3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/14/2013.	2,999.7500	Closing Purchase.	(2,725)	(2,725)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQM3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/14/2013.	3,000.0000	Closing Purchase.	(8,190)	(8,190)	0	0	n/a	20
NQM3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/16/2013.	3,008.5000	Closing Purchase.	(17,400)	(17,400)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/17/2013.	3,010.0000	Closing Purchase.	(5,860)	(5,860)	0	0	n/a	20
NQM3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/17/2013.	3,009.7500	Closing Purchase.	(17,550)	(17,550)	0	0	n/a	20
NQM3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/17/2013.	3,009.5000	Closing Purchase.	(29,200)	(29,200)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/17/2013.	3,009.2500	Closing Purchase.	(5,830)	(5,830)	0	0	n/a	20
NQM3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/17/2013.	3,021.2500	Closing Purchase.	(12,620)	(12,620)	0	0	n/a	20
NQM3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/17/2013.	3,021.0000	Closing Purchase.	(12,600)	(12,600)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/17/2013.	3,020.7500	Closing Purchase.	(6,290)	(6,290)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/17/2013.	3,021.5000	Closing Purchase.	(6,320)	(6,320)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/17/2013.	3,021.7500	Closing Purchase.	(6,330)	(6,330)	0	0	n/a	20
NQM3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/17/2013.	3,022.0000	Closing Purchase.	(3,170)	(3,170)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/17/2013.	3,022.2500	Closing Purchase.	(6,350)	(6,350)	0	0	n/a	20
NQM3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/17/2013.	3,022.7500	Closing Purchase.	(3,185)	(3,185)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/17/2013.	3,023.7500	Closing Purchase.	(6,410)	(6,410)	0	0	n/a	20
NQM3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/20/2013.	3,029.0000	Closing Purchase.	(19,860)	(19,860)	0	0	n/a	20
NQM3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/20/2013.	3,028.7500	Closing Purchase.	(26,440)	(26,440)	0	0	n/a	20
NQM3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	05/28/2013.	3,016.0000	Closing Purchase.	(18,300)	(18,300)	0	0	n/a	20
NQM3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/04/2013.	2,995.7500	Closing Purchase.	(13,225)	(13,225)	0	0	n/a	20
NQM3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/10/2013.	3,000.2500	Closing Purchase.	(19,145)	(19,145)	0	0	n/a	20
NQM3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/10/2013.	2,998.0000	Closing Purchase.	(8,070)	(8,070)	0	0	n/a	20
NQM3	24	480	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/10/2013.	2,998.2500	Closing Purchase.	(64,680)	(64,680)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQM3	14	280	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/10/2013.	3,000.2500	Closing Purchase.	(38,290)	(38,290)	0	0	n/a	20
NQM3	18	360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/10/2013.	2,999.7500	Closing Purchase.	(49,050)	(49,050)	0	0	n/a	20
NQM3	78	1,560	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/10/2013.	3,000.0000	Closing Purchase.	(212,940)	(212,940)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/10/2013.	2,999.5000	Closing Purchase.	(5,440)	(5,440)	0	0	n/a	20
NQM3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/11/2013.	2,985.0000	Closing Purchase.	(24,300)	(24,300)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/11/2013.	2,984.7500	Closing Purchase.	(4,850)	(4,850)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/11/2013.	2,983.5000	Closing Purchase.	(4,800)	(4,800)	0	0	n/a	20
NQM3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/11/2013.	2,983.7500	Closing Purchase.	(2,405)	(2,405)	0	0	n/a	20
NQM3	226	4,520	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/18/2013.	2,970.0000	Closing Purchase.	(481,380)	(481,380)	0	0	n/a	20
NQM3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	06/03/2013.	2,962.0000	06/18/2013.	2,970.0000	Closing Purchase.	(1,280)	(1,280)	0	0	n/a	20
NQM3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	06/05/2013.	2,950.0000	06/18/2013.	2,970.0000	Closing Purchase.	(4,000)	(4,000)	0	0	n/a	20
NQM3	161	3,220	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/18/2013.	2,970.0000	Closing Purchase.	(342,930)	(342,930)	0	0	n/a	20
NQM3	18	360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/06/2013.	2,949.0000	06/18/2013.	2,970.0000	Closing Purchase.	(7,560)	(7,560)	0	0	n/a	20
NQM3	909	18,180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/18/2013.	2,970.0000	Closing Purchase.	(1,936,170)	(1,936,170)	0	0	n/a	20
NQM3	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	06/05/2013.	2,950.2500	06/18/2013.	2,970.0000	Closing Purchase.	(4,740)	(4,740)	0	0	n/a	20
NQM3	18	360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	06/05/2013.	2,950.5000	06/18/2013.	2,970.0000	Closing Purchase.	(7,020)	(7,020)	0	0	n/a	20
NQM3	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,863.5000	06/18/2013.	2,970.0000	Closing Purchase.	(19,170)	(19,170)	0	0	n/a	20
NQM3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	2,897.7500	06/18/2013.	2,970.0000	Closing Purchase.	(5,780)	(5,780)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/08/2013.	2,962.7500	06/18/2013.	2,970.0000	Closing Purchase.	(290)	(290)	0	0	n/a	20
NQM3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/09/2013.	2,956.0000	06/18/2013.	2,970.0000	Closing Purchase.	(560)	(560)	0	0	n/a	20
NQM3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/09/2013.	2,956.2500	06/18/2013.	2,970.0000	Closing Purchase.	(2,750)	(2,750)	0	0	n/a	20
NQM3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/09/2013.	2,956.5000	06/18/2013.	2,970.0000	Closing Purchase.	(2,700)	(2,700)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQM3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/09/2013.	2,956.7500	06/18/2013.	2,970.0000	Closing Purchase.	(1,590)	(1,590)	0	0	n/a	20
NQM3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/09/2013.	2,959.7500	06/18/2013.	2,970.0000	Closing Purchase.	(1,230)	(1,230)	0	0	n/a	20
NQU3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	06/19/2013.	2,965.7500	Closing Purchase.	(102)	(102)	0	0	n/a	20
NQU3	18	360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	06/20/2013.	2,907.2500	Closing Purchase.	20,754	20,754	0	0	n/a	20
NQU3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	06/20/2013.	2,909.2500	Closing Purchase.	2,226	2,226	0	0	n/a	20
NQU3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	06/24/2013.	2,822.0000	Closing Purchase.	2,858	2,858	0	0	n/a	20
NQU3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	06/25/2013.	2,850.5000	Closing Purchase.	9,152	9,152	0	0	n/a	20
NQU3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	06/25/2013.	2,855.2500	Closing Purchase.	4,386	4,386	0	0	n/a	20
NQU3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	06/28/2013.	2,910.0000	Closing Purchase.	4,392	4,392	0	0	n/a	20
NQU3	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	06/28/2013.	2,907.7500	Closing Purchase.	10,287	10,287	0	0	n/a	20
NQU3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/05/2013.	2,952.5000	Closing Purchase.	1,240	1,240	0	0	n/a	20
NQU3	11	220	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/05/2013.	2,941.0000	Closing Purchase.	5,258	5,258	0	0	n/a	20
NQU3	14	280	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/05/2013.	2,940.7500	Closing Purchase.	6,762	6,762	0	0	n/a	20
NQU3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/08/2013.	2,962.7500	Closing Purchase.	301	301	0	0	n/a	20
NQU3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/08/2013.	2,958.7500	Closing Purchase.	246	246	0	0	n/a	20
NQU3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/09/2013.	2,975.2500	Closing Purchase.	(828)	(828)	0	0	n/a	20
NQU3	34	680	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/09/2013.	2,975.7500	Closing Purchase.	(7,378)	(7,378)	0	0	n/a	20
NQU3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/10/2013.	2,981.2500	Closing Purchase.	(1,962)	(1,962)	0	0	n/a	20
NQU3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/10/2013.	2,980.2500	Closing Purchase.	(1,228)	(1,228)	0	0	n/a	20
NQU3	22	440	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/10/2013.	2,981.2500	Closing Purchase.	(7,194)	(7,194)	0	0	n/a	20
NQU3	41	820	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/11/2013.	3,036.5000	Closing Purchase.	(58,712)	(58,712)	0	0	n/a	20
NQU3	58	1,160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/11/2013.	3,036.2500	Closing Purchase.	(82,766)	(82,766)	0	0	n/a	20
NQU3	21	420	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/11/2013.	3,036.0000	Closing Purchase.	(29,862)	(29,862)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQU3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/11/2013.	3,051.7500	Closing Purchase.	(5,211)	(5,211)	0	0	n/a	20
NQU3	33	660	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/11/2013.	3,038.7500	Closing Purchase.	(48,741)	(48,741)	0	0	n/a	20
NQU3	21	420	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/11/2013.	3,038.5000	Closing Purchase.	(30,912)	(30,912)	0	0	n/a	20
NQU3	91	1,820	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/11/2013.	3,037.2500	Closing Purchase.	(131,677)	(131,677)	0	0	n/a	20
NQU3	128	2,560	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/11/2013.	3,037.0000	Closing Purchase.	(184,576)	(184,576)	0	0	n/a	20
NQU3	100	2,000	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/11/2013.	3,036.7500	Closing Purchase.	(143,700)	(143,700)	0	0	n/a	20
NQU3	51	1,020	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/11/2013.	3,036.5000	Closing Purchase.	(73,032)	(73,032)	0	0	n/a	20
NQU3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/11/2013.	3,051.2500	Closing Purchase.	(12,089)	(12,089)	0	0	n/a	20
NQU3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/11/2013.	3,051.0000	Closing Purchase.	(5,166)	(5,166)	0	0	n/a	20
NQU3	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/11/2013.	3,036.5000	Closing Purchase.	(12,888)	(12,888)	0	0	n/a	20
NQU3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/12/2013.	3,056.5000	Closing Purchase.	(5,496)	(5,496)	0	0	n/a	20
NQU3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/12/2013.	3,060.7500	Closing Purchase.	(5,751)	(5,751)	0	0	n/a	20
NQU3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/22/2013.	3,047.7500	Closing Purchase.	(6,628)	(6,628)	0	0	n/a	20
NQU3	25	500	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/22/2013.	3,043.5000	Closing Purchase.	(39,300)	(39,300)	0	0	n/a	20
NQU3	31	620	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/22/2013.	3,043.2500	Closing Purchase.	(48,577)	(48,577)	0	0	n/a	20
NQU3	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/22/2013.	3,040.7500	Closing Purchase.	(22,755)	(22,755)	0	0	n/a	20
NQU3	25	500	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/22/2013.	3,040.5000	Closing Purchase.	(37,800)	(37,800)	0	0	n/a	20
NQU3	46	920	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/22/2013.	3,040.2500	Closing Purchase.	(69,322)	(69,322)	0	0	n/a	20
NQU3	43	860	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/22/2013.	3,040.0000	Closing Purchase.	(64,586)	(64,586)	0	0	n/a	20
NQU3	17	340	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/22/2013.	3,039.7500	Closing Purchase.	(25,449)	(25,449)	0	0	n/a	20
NQU3	17	340	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/22/2013.	3,039.5000	Closing Purchase.	(25,364)	(25,364)	0	0	n/a	20
NQU3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	07/22/2013.	3,039.2500	Closing Purchase.	(10,409)	(10,409)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQU3	28	560	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	07/22/2013	3,046.2500	Closing Purchase	(45,556)	(45,556)	0	0	n/a	20
NQU3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	07/24/2013	3,044.0000	Closing Purchase	(1,582)	(1,582)	0	0	n/a	20
NQU3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	07/25/2013	3,036.7500	Closing Purchase	(1,437)	(1,437)	0	0	n/a	20
NQU3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	07/26/2013	3,048.7500	Closing Purchase	(3,354)	(3,354)	0	0	n/a	20
NQU3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	07/31/2013	3,094.0000	Closing Purchase	(20,656)	(20,656)	0	0	n/a	20
NQU3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	08/01/2013	3,110.5000	Closing Purchase	(8,736)	(8,736)	0	0	n/a	20
NQU3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	08/01/2013	3,109.5000	Closing Purchase	(23,136)	(23,136)	0	0	n/a	20
NQU3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	08/06/2013	3,111.0000	Closing Purchase	(8,766)	(8,766)	0	0	n/a	20
NQU3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	08/09/2013	3,118.5000	Closing Purchase	(9,216)	(9,216)	0	0	n/a	20
NQU3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	08/13/2013	3,142.5000	Closing Purchase	(3,552)	(3,552)	0	0	n/a	20
NQU3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	08/14/2013	3,130.0000	Closing Purchase	(3,302)	(3,302)	0	0	n/a	20
NQU3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	08/16/2013	3,085.7500	Closing Purchase	(4,834)	(4,834)	0	0	n/a	20
NQU3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	08/20/2013	3,086.5000	Closing Purchase	(2,432)	(2,432)	0	0	n/a	20
NQU3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	08/22/2013	3,099.5000	Closing Purchase	(5,384)	(5,384)	0	0	n/a	20
NQU3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	08/28/2013	3,074.7500	Closing Purchase	(4,394)	(4,394)	0	0	n/a	20
NQU3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	09/04/2013	3,127.0000	Closing Purchase	(3,242)	(3,242)	0	0	n/a	20
NQU3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	09/05/2013	3,126.7500	Closing Purchase	(3,237)	(3,237)	0	0	n/a	20
NQU3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	09/06/2013	3,143.7500	Closing Purchase	(25,039)	(25,039)	0	0	n/a	20
NQU3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	09/09/2013	3,150.0000	Closing Purchase	(37,020)	(37,020)	0	0	n/a	20
NQU3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	09/10/2013	3,186.5000	Closing Purchase	(22,160)	(22,160)	0	0	n/a	20
NQU3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	09/10/2013	3,186.7500	Closing Purchase	(44,370)	(44,370)	0	0	n/a	20
NQU3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	CME	06/18/2013	2,964.9000	09/11/2013	3,176.0000	Closing Purchase	(12,666)	(12,666)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQU3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	09/16/2013.	3,201.0000	Closing Purchase.	(14,166)	(14,166)	0	0	n/a	20
NQU3	78	1,560	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	09/16/2013.	3,177.7500	Closing Purchase.	(332,046)	(332,046)	0	0	n/a	20
NQU3	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/20/2013.	2,904.7500	09/16/2013.	3,177.7500	Closing Purchase.	(49,140)	(49,140)	0	0	n/a	20
NQU3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/21/2013.	2,873.0000	09/16/2013.	3,177.7500	Closing Purchase.	(12,190)	(12,190)	0	0	n/a	20
NQU3	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/21/2013.	2,873.2500	09/16/2013.	3,177.7500	Closing Purchase.	(36,540)	(36,540)	0	0	n/a	20
NQU3	11	220	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/24/2013.	2,824.7500	09/16/2013.	3,177.7500	Closing Purchase.	(77,660)	(77,660)	0	0	n/a	20
NQU3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/06/2013.	3,109.7500	09/16/2013.	3,177.7500	Closing Purchase.	(4,080)	(4,080)	0	0	n/a	20
NQU3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/21/2013.	3,084.0000	09/16/2013.	3,177.7500	Closing Purchase.	(7,500)	(7,500)	0	0	n/a	20
NQU3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/28/2013.	3,073.5000	09/16/2013.	3,177.7500	Closing Purchase.	(6,255)	(6,255)	0	0	n/a	20
NQU3	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	09/16/2013.	3,177.7500	Closing Purchase.	(51,084)	(51,084)	0	0	n/a	20
NQU3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/21/2013.	2,865.2500	09/16/2013.	3,177.7500	Closing Purchase.	(31,250)	(31,250)	0	0	n/a	20
NQU3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/24/2013.	2,827.2500	09/16/2013.	3,177.7500	Closing Purchase.	(56,080)	(56,080)	0	0	n/a	20
NQU3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/28/2013.	2,900.2500	09/16/2013.	3,177.7500	Closing Purchase.	(22,200)	(22,200)	0	0	n/a	20
NQU3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/08/2013.	3,119.2500	09/16/2013.	3,177.7500	Closing Purchase.	(2,340)	(2,340)	0	0	n/a	20
NQU3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/15/2013.	3,076.7500	09/16/2013.	3,177.7500	Closing Purchase.	(6,060)	(6,060)	0	0	n/a	20
NQU3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/19/2013.	3,095.5000	09/16/2013.	3,177.7500	Closing Purchase.	(3,290)	(3,290)	0	0	n/a	20
NQU3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/27/2013.	3,061.0000	09/16/2013.	3,177.7500	Closing Purchase.	(4,670)	(4,670)	0	0	n/a	20
NQU3	256	5,120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	09/16/2013.	3,177.7500	Closing Purchase.	(1,089,792)	(1,089,792)	0	0	n/a	20
NQU3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/02/2013.	3,117.5000	09/16/2013.	3,177.7500	Closing Purchase.	(8,435)	(8,435)	0	0	n/a	20
NQU3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/27/2013.	3,062.5000	09/16/2013.	3,177.7500	Closing Purchase.	(18,440)	(18,440)	0	0	n/a	20
NQU3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	2,964.9000	09/16/2013.	3,177.7500	Closing Purchase.	(8,514)	(8,514)	0	0	n/a	20
NQU3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/23/2013.	3,034.0000	09/16/2013.	3,177.7500	Closing Purchase.	(2,875)	(2,875)	0	0	n/a	20
NQU3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/30/2013.	3,081.7500	09/16/2013.	3,177.7500	Closing Purchase.	(1,920)	(1,920)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQU3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/30/2013.	3,073.0000	09/16/2013.	3,177.7500	Closing Purchase.	(2,095)	(2,095)	0	0	n/a	20
NQZ3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.5000	09/19/2013.	3,229.7500	Closing Purchase.	(3,495)	(3,495)	0	0	n/a	20
NQZ3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.2000	09/30/2013.	3,216.0000	Closing Purchase.	(1,792)	(1,792)	0	0	n/a	20
NQZ3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.2000	10/02/2013.	3,236.0000	Closing Purchase.	(5,184)	(5,184)	0	0	n/a	20
NQZ3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.5000	10/11/2013.	3,222.7500	Closing Purchase.	(2,050)	(2,050)	0	0	n/a	20
NQZ3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.5000	10/14/2013.	3,215.2500	Closing Purchase.	(2,625)	(2,625)	0	0	n/a	20
NQZ3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.5000	10/14/2013.	3,247.2500	Closing Purchase.	(4,545)	(4,545)	0	0	n/a	20
NQZ3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	10/14/2013.	3,249.0000	Closing Purchase.	(12,424)	(12,424)	0	0	n/a	20
NQZ3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.5000	10/17/2013.	3,287.2500	Closing Purchase.	(6,945)	(6,945)	0	0	n/a	20
NQZ3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.5000	10/18/2013.	3,330.0000	Closing Purchase.	(9,510)	(9,510)	0	0	n/a	20
NQZ3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.5000	10/22/2013.	3,354.0000	Closing Purchase.	(10,950)	(10,950)	0	0	n/a	20
NQZ3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.2000	11/05/2013.	3,378.7500	Closing Purchase.	(4,151)	(4,151)	0	0	n/a	20
NQZ3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.2000	11/08/2013.	3,352.7500	Closing Purchase.	(3,631)	(3,631)	0	0	n/a	20
NQZ3	26	520	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,413.0000	Closing Purchase.	(125,658)	(125,658)	0	0	n/a	20
NQZ3	40	800	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,413.2500	Closing Purchase.	(193,520)	(193,520)	0	0	n/a	20
NQZ3	48	960	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,413.5000	Closing Purchase.	(232,464)	(232,464)	0	0	n/a	20
NQZ3	18	360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,413.7500	Closing Purchase.	(87,264)	(87,264)	0	0	n/a	20
NQZ3	24	480	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,414.0000	Closing Purchase.	(116,472)	(116,472)	0	0	n/a	20
NQZ3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,414.2500	Closing Purchase.	(19,432)	(19,432)	0	0	n/a	20
NQZ3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,414.5000	Closing Purchase.	(19,452)	(19,452)	0	0	n/a	20
NQZ3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,414.7500	Closing Purchase.	(9,736)	(9,736)	0	0	n/a	20
NQZ3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,415.2500	Closing Purchase.	(24,390)	(24,390)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQZ3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,415.5000	Closing Purchase.	(9,766)	(9,766)	0	0	n/a	20
NQZ3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,415.7500	Closing Purchase.	(9,776)	(9,776)	0	0	n/a	20
NQZ3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,416.2500	Closing Purchase.	(19,592)	(19,592)	0	0	n/a	20
NQZ3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,416.5000	Closing Purchase.	(9,806)	(9,806)	0	0	n/a	20
NQZ3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,416.7500	Closing Purchase.	(39,264)	(39,264)	0	0	n/a	20
NQZ3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,417.0000	Closing Purchase.	(9,826)	(9,826)	0	0	n/a	20
NQZ3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,417.2500	Closing Purchase.	(24,590)	(24,590)	0	0	n/a	20
NQZ3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,417.5000	Closing Purchase.	(24,615)	(24,615)	0	0	n/a	20
NQZ3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,418.0000	Closing Purchase.	(9,866)	(9,866)	0	0	n/a	20
NQZ3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,418.2500	Closing Purchase.	(24,690)	(24,690)	0	0	n/a	20
NQZ3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,418.5000	Closing Purchase.	(34,601)	(34,601)	0	0	n/a	20
NQZ3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/18/2013.	3,418.7500	Closing Purchase.	(24,740)	(24,740)	0	0	n/a	20
NQZ3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	11/22/2013.	3,421.5000	Closing Purchase.	(15,009)	(15,009)	0	0	n/a	20
NQZ3	39	780	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.5000	11/26/2013.	3,438.5000	Closing Purchase.	(208,260)	(208,260)	0	0	n/a	20
NQZ3	26	520	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.2000	11/26/2013.	3,437.0000	Closing Purchase.	(138,216)	(138,216)	0	0	n/a	20
NQZ3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	12/09/2013.	3,518.0000	Closing Purchase.	(34,665)	(34,665)	0	0	n/a	20
NQZ3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	12/10/2013.	3,519.7500	Closing Purchase.	(55,744)	(55,744)	0	0	n/a	20
NQZ3	57	1,140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.5000	12/17/2013.	3,474.5000	Closing Purchase.	(345,420)	(345,420)	0	0	n/a	20
NQZ3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/08/2013.	3,152.5000	12/17/2013.	3,474.5000	Closing Purchase.	(19,320)	(19,320)	0	0	n/a	20
NQZ3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/09/2013.	3,126.7500	12/17/2013.	3,474.5000	Closing Purchase.	(27,820)	(27,820)	0	0	n/a	20
NQZ3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.2000	12/17/2013.	3,474.5000	Closing Purchase.	(24,264)	(24,264)	0	0	n/a	20
NQZ3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/25/2013.	3,206.0000	12/17/2013.	3,474.5000	Closing Purchase.	(5,370)	(5,370)	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQZ3	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/01/2013.	3,237.2500	12/17/2013.	3,474.5000	Closing Purchase.	(18,980)	(18,980)	0	0	n/a	20
NQZ3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/04/2013.	3,219.5000	12/17/2013.	3,474.5000	Closing Purchase.	(5,100)	(5,100)	0	0	n/a	20
NQZ3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/17/2013.	3,276.5000	12/17/2013.	3,474.5000	Closing Purchase.	(3,960)	(3,960)	0	0	n/a	20
NQZ3	27	540	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.3500	12/17/2013.	3,474.5000	Closing Purchase.	(163,701)	(163,701)	0	0	n/a	20
NQZ3	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/03/2013.	3,219.5000	12/17/2013.	3,474.5000	Closing Purchase.	(35,700)	(35,700)	0	0	n/a	20
NQZ3	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/08/2013.	3,171.5000	12/17/2013.	3,474.5000	Closing Purchase.	(48,480)	(48,480)	0	0	n/a	20
NQZ3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	3,269.0000	12/17/2013.	3,474.5000	Closing Purchase.	(8,220)	(8,220)	0	0	n/a	20
NQZ3	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	3,269.2500	12/17/2013.	3,474.5000	Closing Purchase.	(12,315)	(12,315)	0	0	n/a	20
NQZ3	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	3,269.5000	12/17/2013.	3,474.5000	Closing Purchase.	(41,000)	(41,000)	0	0	n/a	20
NQZ3	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	3,269.7500	12/17/2013.	3,474.5000	Closing Purchase.	(81,900)	(81,900)	0	0	n/a	20
NQZ3	37	740	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	3,270.0000	12/17/2013.	3,474.5000	Closing Purchase.	(151,330)	(151,330)	0	0	n/a	20
NQZ3	36	720	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	3,270.2500	12/17/2013.	3,474.5000	Closing Purchase.	(147,060)	(147,060)	0	0	n/a	20
NQZ3	31	620	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	3,270.5000	12/17/2013.	3,474.5000	Closing Purchase.	(126,480)	(126,480)	0	0	n/a	20
NQZ3	18	360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	3,270.7500	12/17/2013.	3,474.5000	Closing Purchase.	(73,350)	(73,350)	0	0	n/a	20
NQZ3	18	360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	3,271.0000	12/17/2013.	3,474.5000	Closing Purchase.	(73,260)	(73,260)	0	0	n/a	20
NQZ3	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	3,271.2500	12/17/2013.	3,474.5000	Closing Purchase.	(81,300)	(81,300)	0	0	n/a	20
NQZ3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	3,271.5000	12/17/2013.	3,474.5000	Closing Purchase.	(20,300)	(20,300)	0	0	n/a	20
NQZ3	11	220	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	3,268.7500	12/17/2013.	3,474.5000	Closing Purchase.	(45,265)	(45,265)	0	0	n/a	20
NQZ3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	3,268.5000	12/17/2013.	3,474.5000	Closing Purchase.	(8,240)	(8,240)	0	0	n/a	20
NQZ3	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	11/26/2013.	3,438.5000	12/17/2013.	3,474.5000	Closing Purchase.	(6,480)	(6,480)	0	0	n/a	20
NQZ3	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	12/03/2013.	3,485.0000	12/17/2013.	3,474.5000	Closing Purchase.	1,890	1,890	0	0	n/a	20
NQZ3	11	220	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	12/03/2013.	3,484.7500	12/17/2013.	3,474.5000	Closing Purchase.	2,255	2,255	0	0	n/a	20
NQZ3	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	12/03/2013.	3,474.7500	12/17/2013.	3,474.5000	Closing Purchase.	60	60	0	0	n/a	20

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQZ3	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	3,171.2000	12/17/2013.	3,474.5000	Closing Purchase.	(30,330)	(30,330)	0	0	n/a	20
NQZ3	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/31/2013.	3,380.5000	12/17/2013.	3,474.5000	Closing Purchase.	(1,880)	(1,880)	0	0	n/a	20
NQZ3	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	11/26/2013.	3,439.5000	12/17/2013.	3,474.5000	Closing Purchase.	(1,400)	(1,400)	0	0	n/a	20
NQH4	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	CME	12/17/2013.	3,470.0000	12/19/2013.	3,491.7500	Closing Purchase.	(3,915)	(3,915)	0	0	n/a	20
NQH4	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	CME	12/17/2013.	3,470.0000	12/23/2013.	3,557.7500	Closing Purchase.	(3,510)	(3,510)	0	0	n/a	20
NQH4	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	CME	12/17/2013.	3,470.0000	12/26/2013.	3,576.0000	Closing Purchase.	(4,240)	(4,240)	0	0	n/a	20
NQH4	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	CME	12/17/2013.	3,470.0500	12/26/2013.	3,577.7500	Closing Purchase.	(2,154)	(2,154)	0	0	n/a	20
NQH4	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	CME	12/17/2013.	3,470.0000	12/26/2013.	3,577.2500	Closing Purchase.	(32,175)	(32,175)	0	0	n/a	20
NKH3	10	114	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/11/2012.	10,736.0595	01/07/2013.	10,750.0000	Closing Purchase.	(139,405)	(139,405)	0	0	n/a	1,000
NKH3	10	114	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/11/2012.	10,696.5154	01/07/2013.	10,710.0000	Closing Purchase.	(134,846)	(134,846)	0	0	n/a	1,000
NKH3	25	285	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/11/2012.	10,726.1735	01/07/2013.	10,740.0000	Closing Purchase.	(345,663)	(345,663)	0	0	n/a	1,000
NKH3	33	376	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/11/2012.	10,696.5155	01/07/2013.	10,710.0000	Closing Purchase.	(444,990)	(444,990)	0	0	n/a	1,000
NKH3	10	113	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/11/2012.	10,805.3964	01/22/2013.	10,820.0000	Closing Purchase.	(146,036)	(146,036)	0	0	n/a	1,000
NKH3	13	143	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/11/2012.	10,855.1848	01/29/2013.	10,870.0000	Closing Purchase.	(192,598)	(192,598)	0	0	n/a	1,000
NKH3	16	177	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/11/2012.	10,855.1848	01/29/2013.	10,870.0000	Closing Purchase.	(237,044)	(237,044)	0	0	n/a	1,000
NKH3	25	268	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/11/2012.	11,280.9784	02/07/2013.	11,300.0000	Closing Purchase.	(475,539)	(475,539)	0	0	n/a	1,000
NKH3	13	139	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/11/2012.	11,271.2067	02/15/2013.	11,290.0000	Closing Purchase.	(244,313)	(244,313)	0	0	n/a	1,000
NKH3	2	21	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/11/2012.	11,488.7790	03/01/2013.	11,510.0000	Closing Purchase.	(42,442)	(42,442)	0	0	n/a	1,000
NKH3	15	161	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/12/2012.	11,488.4900	03/01/2013.	11,510.0000	Closing Purchase.	(322,650)	(322,650)	0	0	n/a	1,000
NKH3	8	86	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/28/2012.	11,497.5863	03/01/2013.	11,510.0000	Closing Purchase.	(99,310)	(99,310)	0	0	n/a	1,000
NKH3	36	385	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/11/2012.	11,706.4435	03/06/2013.	11,730.0000	Closing Purchase.	(848,033)	(848,033)	0	0	n/a	1,000
NKH3	40	428	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/11/2012.	11,716.3366	03/06/2013.	11,740.0000	Closing Purchase.	(946,536)	(946,536)	0	0	n/a	1,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKH3	108	1,155	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/11/2012.	11,716.3366	03/06/2013.	11,740.0000	Closing Purchase.	(2,555,646)	(2,555,646)	0	0	n/a	1,000
NKH3	10	107	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	01/16/2013.	11,731.1249	03/06/2013.	11,740.0000	Closing Purchase.	(88,751)	(88,751)	0	0	n/a	1,000
NKH3	20	214	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	02/06/2013.	11,732.8358	03/06/2013.	11,740.0000	Closing Purchase.	(143,285)	(143,285)	0	0	n/a	1,000
NKH3	10	107	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	02/08/2013.	11,736.3644	03/06/2013.	11,740.0000	Closing Purchase.	(36,356)	(36,356)	0	0	n/a	1,000
NKH3	4	43	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	12/28/2012.	11,725.1368	03/06/2013.	11,740.0000	Closing Purchase.	(59,453)	(59,453)	0	0	n/a	1,000
NKH3	10	107	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	01/11/2013.	11,730.0556	03/06/2013.	11,740.0000	Closing Purchase.	(99,444)	(99,444)	0	0	n/a	1,000
NKH3	15	160	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	01/16/2013.	11,731.0179	03/06/2013.	11,740.0000	Closing Purchase.	(134,731)	(134,731)	0	0	n/a	1,000
NKH3	10	107	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	01/18/2013.	11,728.5586	03/06/2013.	11,740.0000	Closing Purchase.	(114,414)	(114,414)	0	0	n/a	1,000
NKH3	10	107	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	02/06/2013.	11,732.9427	03/06/2013.	11,740.0000	Closing Purchase.	(70,573)	(70,573)	0	0	n/a	1,000
NKH3	10	107	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	02/19/2013.	11,736.0436	03/06/2013.	11,740.0000	Closing Purchase.	(39,564)	(39,564)	0	0	n/a	1,000
NKH3	15	160	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	02/25/2013.	11,734.6535	03/06/2013.	11,740.0000	Closing Purchase.	(80,197)	(80,197)	0	0	n/a	1,000
NKH3	27	289	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/08/2013.	OSE	02/27/2013.	11,737.0060	03/06/2013.	11,740.0000	Closing Purchase.	(80,838)	(80,838)	0	0	n/a	1,000
NKM3	17	180	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	03/06/2013.	11,798.6795	03/07/2013.	11,800.0000	Closing Purchase.	(22,448)	(22,448)	0	0	n/a	1,000
NKM3	10	104	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	03/06/2013.	11,966.9330	03/08/2013.	11,970.0000	Closing Purchase.	(30,670)	(30,670)	0	0	n/a	1,000
NKM3	10	104	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	03/06/2013.	12,075.7865	03/11/2013.	12,080.0000	Closing Purchase.	(42,135)	(42,135)	0	0	n/a	1,000
NKM3	10	104	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	03/06/2013.	12,303.3847	03/12/2013.	12,310.0000	Closing Purchase.	(66,153)	(66,153)	0	0	n/a	1,000
NKM3	12	121	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	03/06/2013.	13,283.6692	04/10/2013.	13,300.0000	Closing Purchase.	(195,970)	(195,970)	0	0	n/a	1,000
NKM3	20	203	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	03/06/2013.	13,471.6184	04/12/2013.	13,490.0000	Closing Purchase.	(367,632)	(367,632)	0	0	n/a	1,000
NKM3	40	407	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	03/06/2013.	13,332.9473	04/18/2013.	13,350.0000	Closing Purchase.	(682,108)	(682,108)	0	0	n/a	1,000
NKM3	12	121	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	03/06/2013.	13,244.0367	04/22/2013.	13,260.0000	Closing Purchase.	(191,560)	(191,560)	0	0	n/a	1,000
NKM3	10	101	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	03/14/2013.	13,249.7271	04/22/2013.	13,260.0000	Closing Purchase.	(102,729)	(102,729)	0	0	n/a	1,000
NKM3	10	101	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	04/05/2013.	13,251.9428	04/22/2013.	13,260.0000	Closing Purchase.	(80,572)	(80,572)	0	0	n/a	1,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKM3	15	151	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	04/16/2013.	13,260.9065	04/22/2013.	13,260.0000	Closing Purchase.	13,597	13,597	0	0	n/a	1,000
NKM3	3	30	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	04/17/2013.	13,257.5830	04/22/2013.	13,260.0000	Closing Purchase.	(7,251)	(7,251)	0	0	n/a	1,000
NKM3	10	103	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	03/06/2013.	13,926.6451	04/30/2013.	13,950.0000	Closing Purchase.	(233,549)	(233,549)	0	0	n/a	1,000
NKM3	15	154	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	04/17/2013.	13,841.4736	05/01/2013.	13,850.0000	Closing Purchase.	(127,896)	(127,896)	0	0	n/a	1,000
NKM3	36	367	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	03/06/2013.	11,665.0000	05/02/2013.	11,665.0000	Closing Purchase.	0	0	0	0	n/a	1,000
NKM3	40	408	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	03/06/2013.	11,675.0000	05/02/2013.	11,675.0000	Closing Purchase.	0	0	0	0	n/a	1,000
NKM3	108	1,102	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	03/06/2013.	11,675.0000	05/02/2013.	11,675.0000	Closing Purchase.	0	0	0	0	n/a	1,000
NKM3	10	102	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	04/05/2013.	12,380.0000	05/02/2013.	12,380.0000	Closing Purchase.	0	0	0	0	n/a	1,000
NKM3	17	173	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	04/17/2013.	13,030.0000	05/02/2013.	13,030.0000	Closing Purchase.	0	0	0	0	n/a	1,000
NKM3	17	173	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	04/17/2013.	13,020.0000	05/02/2013.	13,020.0000	Closing Purchase.	0	0	0	0	n/a	1,000
NKM3	60	612	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	04/19/2013.	13,240.0000	05/02/2013.	13,240.0000	Closing Purchase.	0	0	0	0	n/a	1,000
NKM3	8	81	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,857.5855	05/08/2013.	13,880.0000	Closing Purchase.	(179,316)	(179,316)	0	0	n/a	1,000
NKM3	8	81	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,857.6868	05/08/2013.	13,880.0000	Closing Purchase.	(178,506)	(178,506)	0	0	n/a	1,000
NKM3	8	81	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	14,204.2711	05/09/2013.	14,230.0000	Closing Purchase.	(205,831)	(205,831)	0	0	n/a	1,000
NKM3	17	171	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	14,217.8153	05/09/2013.	14,230.0000	Closing Purchase.	(207,140)	(207,140)	0	0	n/a	1,000
NKM3	7	70	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	14,220.0307	05/09/2013.	14,230.0000	Closing Purchase.	(69,785)	(69,785)	0	0	n/a	1,000
NKM3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	14,303.8160	05/10/2013.	14,330.0000	Closing Purchase.	(26,184)	(26,184)	0	0	n/a	1,000
NKM3	6	59	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	14,303.9143	05/10/2013.	14,330.0000	Closing Purchase.	(156,514)	(156,514)	0	0	n/a	1,000
NKM3	3	29	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	14,814.4763	05/15/2013.	14,830.0000	Closing Purchase.	(46,571)	(46,571)	0	0	n/a	1,000
NKM3	4	39	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	14,982.7383	05/16/2013.	15,000.0000	Closing Purchase.	(69,047)	(69,047)	0	0	n/a	1,000
NKM3	2	19	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	15,145.9625	05/17/2013.	15,180.0000	Closing Purchase.	(68,075)	(68,075)	0	0	n/a	1,000
NKM3	3	29	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	15,254.7473	05/21/2013.	15,290.0000	Closing Purchase.	(105,758)	(105,758)	0	0	n/a	1,000
NKM3	3	29	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	15,314.4943	05/22/2013.	15,350.0000	Closing Purchase.	(106,517)	(106,517)	0	0	n/a	1,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKM3	2	19	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	15,339.5180	05/22/2013.	15,360.0000	Closing Purchase.	(40,964)	(40,964)	0	0	n/a	1,000
NKM3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	15,442.3900	05/23/2013.	15,480.0000	Closing Purchase.	(37,610)	(37,610)	0	0	n/a	1,000
NKM3	3	30	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	15,917.6517	05/24/2013.	15,960.0000	Closing Purchase.	(127,045)	(127,045)	0	0	n/a	1,000
NKM3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	14,521.5135	05/30/2013.	14,550.0000	Closing Purchase.	(56,973)	(56,973)	0	0	n/a	1,000
NKM3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,748.8580	06/03/2013.	13,770.0000	Closing Purchase.	(21,142)	(21,142)	0	0	n/a	1,000
NKM3	8	80	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,768.7576	06/03/2013.	13,790.0000	Closing Purchase.	(169,939)	(169,939)	0	0	n/a	1,000
NKM3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	12,729.2580	06/10/2013.	12,740.0000	Closing Purchase.	(10,742)	(10,742)	0	0	n/a	1,000
NKM3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,114.8750	06/11/2013.	13,130.0000	Closing Purchase.	(15,125)	(15,125)	0	0	n/a	1,000
NKM3	3	31	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,105.0817	06/11/2013.	13,120.0000	Closing Purchase.	(44,755)	(44,755)	0	0	n/a	1,000
NKM3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,114.9780	06/11/2013.	13,130.0000	Closing Purchase.	(15,022)	(15,022)	0	0	n/a	1,000
NKM3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,619.3620	06/12/2013.	13,640.0000	Closing Purchase.	(20,638)	(20,638)	0	0	n/a	1,000
NKM3	4	42	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,619.4660	06/12/2013.	13,640.0000	Closing Purchase.	(82,136)	(82,136)	0	0	n/a	1,000
NKM3	9	94	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,609.5706	06/12/2013.	13,630.0000	Closing Purchase.	(183,865)	(183,865)	0	0	n/a	1,000
NKM3	4	42	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,645.7155	06/12/2013.	13,650.0000	Closing Purchase.	(17,138)	(17,138)	0	0	n/a	1,000
NKM3	3	32	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,240.0000	06/13/2013.	13,240.0000	Closing Purchase.	0	0	0	0	n/a	1,000
NKM3	23	243	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,302.5025	06/14/2013.	13,320.0000	Closing Purchase.	(402,442)	(402,442)	0	0	n/a	1,000
NKM3	2	21	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/31/2013.	13,325.9205	06/14/2013.	13,320.0000	Closing Purchase.	11,841	11,841	0	0	n/a	1,000
NKM3	2	21	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	06/06/2013.	13,323.0660	06/14/2013.	13,320.0000	Closing Purchase.	6,132	6,132	0	0	n/a	1,000
NKM3	16	169	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/02/2013.	13,302.6083	06/14/2013.	13,320.0000	Closing Purchase.	(278,268)	(278,268)	0	0	n/a	1,000
NKM3	1	11	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/09/2013.	13,329.5150	06/14/2013.	13,320.0000	Closing Purchase.	9,515	9,515	0	0	n/a	1,000
NKM3	1	11	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/13/2013.	13,330.2550	06/14/2013.	13,320.0000	Closing Purchase.	10,255	10,255	0	0	n/a	1,000
NKM3	1	11	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013.	OSE	05/16/2013.	13,337.7620	06/14/2013.	13,320.0000	Closing Purchase.	17,762	17,762	0	0	n/a	1,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKM3	3	32	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013	OSE	05/31/2013	13,325.9207	06/14/2013	13,320.0000	Closing Purchase	17,762	17,762	0	0	n/a	1,000
NKM3	6	63	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013	OSE	06/04/2013	13,323.8062	06/14/2013	13,320.0000	Closing Purchase	22,837	22,837	0	0	n/a	1,000
NKM3	71	751	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013	OSE	05/02/2013	13,302.6082	06/14/2013	13,320.0000	Closing Purchase	(1,234,815)	(1,234,815)	0	0	n/a	1,000
NKM3	10	106	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013	OSE	05/02/2013	13,310.0618	06/14/2013	13,320.0000	Closing Purchase	(99,382)	(99,382)	0	0	n/a	1,000
NKM3	17	180	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013	OSE	05/02/2013	13,316.9340	06/14/2013	13,320.0000	Closing Purchase	(52,122)	(52,122)	0	0	n/a	1,000
NKM3	3	32	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013	OSE	05/27/2013	13,331.9470	06/14/2013	13,320.0000	Closing Purchase	35,841	35,841	0	0	n/a	1,000
NKM3	3	32	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013	OSE	06/06/2013	13,323.0660	06/14/2013	13,320.0000	Closing Purchase	9,198	9,198	0	0	n/a	1,000
NKM3	1	11	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013	OSE	06/06/2013	13,322.9600	06/14/2013	13,320.0000	Closing Purchase	2,960	2,960	0	0	n/a	1,000
NKM3	37	391	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013	OSE	05/02/2013	13,319.1542	06/14/2013	13,320.0000	Closing Purchase	(31,295)	(31,295)	0	0	n/a	1,000
NKM3	18	190	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013	OSE	05/10/2013	13,330.5725	06/14/2013	13,320.0000	Closing Purchase	190,305	190,305	0	0	n/a	1,000
NKM3	10	106	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013	OSE	05/13/2013	13,330.3611	06/14/2013	13,320.0000	Closing Purchase	103,611	103,611	0	0	n/a	1,000
NKM3	7	74	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/14/2013	OSE	05/14/2013	13,335.3301	06/14/2013	13,320.0000	Closing Purchase	107,311	107,311	0	0	n/a	1,000
NKU3	3	32	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	12,696.6773	06/17/2013	12,690.0000	Closing Purchase	20,032	20,032	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	13,240.8460	06/20/2013	13,240.0000	Closing Purchase	846	846	0	0	n/a	1,000
NKU3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/07/2013	13,267.0435	06/20/2013	13,270.0000	Closing Purchase	(5,913)	(5,913)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	13,221.0570	06/21/2013	13,220.0000	Closing Purchase	1,057	1,057	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	13,003.3100	06/24/2013	13,000.0000	Closing Purchase	3,310	3,310	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	13,240.8490	06/25/2013	13,240.0000	Closing Purchase	849	849	0	0	n/a	1,000
NKU3	9	92	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	13,191.3608	06/25/2013	13,190.0000	Closing Purchase	12,247	12,247	0	0	n/a	1,000
NKU3	9	92	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	12,904.3413	06/26/2013	12,900.0000	Closing Purchase	39,072	39,072	0	0	n/a	1,000
NKU3	3	30	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	13,092.3650	06/27/2013	13,090.0000	Closing Purchase	7,095	7,095	0	0	n/a	1,000
NKU3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/07/2013	13,138.3760	06/27/2013	13,140.0000	Closing Purchase	(3,248)	(3,248)	0	0	n/a	1,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/10/2013	13,135.9400	06/27/2013	13,140.0000	Closing Purchase	(4,060)	(4,060)	0	0	n/a	1,000
NKU3	5	51	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	13,131.9590	06/27/2013	13,130.0000	Closing Purchase	9,795	9,795	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/10/2013	13,730.0500	07/02/2013	13,740.0000	Closing Purchase	(9,950)	(9,950)	0	0	n/a	1,000
NKU3	3	30	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/10/2013	13,730.0403	07/02/2013	13,740.0000	Closing Purchase	(29,879)	(29,879)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	13,735.8470	07/02/2013	13,740.0000	Closing Purchase	(4,153)	(4,153)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/07/2013	14,276.6030	07/04/2013	14,290.0000	Closing Purchase	(13,397)	(13,397)	0	0	n/a	1,000
NKU3	3	30	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,240.8277	07/09/2013	14,250.0000	Closing Purchase	(27,517)	(27,517)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/10/2013	14,314.2170	07/10/2013	14,330.0000	Closing Purchase	(15,783)	(15,783)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,317.3130	07/10/2013	14,330.0000	Closing Purchase	(12,687)	(12,687)	0	0	n/a	1,000
NKU3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,310.0405	07/10/2013	14,320.0000	Closing Purchase	(19,919)	(19,919)	0	0	n/a	1,000
NKU3	4	40	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,329.8408	07/10/2013	14,340.0000	Closing Purchase	(40,637)	(40,637)	0	0	n/a	1,000
NKU3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,310.0405	07/10/2013	14,320.0000	Closing Purchase	(19,919)	(19,919)	0	0	n/a	1,000
NKU3	3	30	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,300.0730	07/12/2013	14,310.0000	Closing Purchase	(29,781)	(29,781)	0	0	n/a	1,000
NKU3	5	50	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,408.9510	07/16/2013	14,420.0000	Closing Purchase	(55,245)	(55,245)	0	0	n/a	1,000
NKU3	3	30	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,418.8503	07/16/2013	14,430.0000	Closing Purchase	(33,449)	(33,449)	0	0	n/a	1,000
NKU3	9	91	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,418.8503	07/16/2013	14,430.0000	Closing Purchase	(100,347)	(100,347)	0	0	n/a	1,000
NKU3	7	71	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,408.9510	07/16/2013	14,420.0000	Closing Purchase	(77,343)	(77,343)	0	0	n/a	1,000
NKU3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,963.3375	07/22/2013	14,980.0000	Closing Purchase	(33,325)	(33,325)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,755.4960	07/23/2013	14,770.0000	Closing Purchase	(14,504)	(14,504)	0	0	n/a	1,000
NKU3	11	110	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,785.1736	07/25/2013	14,800.0000	Closing Purchase	(163,090)	(163,090)	0	0	n/a	1,000
NKU3	4	40	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,834.6718	07/25/2013	14,850.0000	Closing Purchase	(61,313)	(61,313)	0	0	n/a	1,000
NKU3	24	241	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,824.7721	07/25/2013	14,840.0000	Closing Purchase	(365,469)	(365,469)	0	0	n/a	1,000
NKU3	9	90	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,785.1737	07/25/2013	14,800.0000	Closing Purchase	(133,437)	(133,437)	0	0	n/a	1,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKU3	35	351	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,795.0733	07/25/2013	14,810.0000	Closing Purchase	(522,435)	(522,435)	0	0	n/a	1,000
NKU3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/01/2013	14,798.8575	07/25/2013	14,810.0000	Closing Purchase	(22,285)	(22,285)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,725.5600	07/26/2013	14,740.0000	Closing Purchase	(14,440)	(14,440)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/01/2013	14,224.5700	08/06/2013	14,230.0000	Closing Purchase	(5,430)	(5,430)	0	0	n/a	1,000
NKU3	3	31	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,210.6460	08/08/2013	14,220.0000	Closing Purchase	(28,062)	(28,062)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	13,537.7900	08/13/2013	13,540.0000	Closing Purchase	(2,210)	(2,210)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/19/2013	13,535.7230	08/13/2013	13,540.0000	Closing Purchase	(4,277)	(4,277)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/19/2013	13,832.6410	08/15/2013	13,840.0000	Closing Purchase	(7,359)	(7,359)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/01/2013	13,917.7450	08/16/2013	13,920.0000	Closing Purchase	(2,255)	(2,255)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/02/2013	13,392.9410	08/22/2013	13,390.0000	Closing Purchase	2,941	2,941	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/01/2013	13,383.2450	08/22/2013	13,380.0000	Closing Purchase	3,245	3,245	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/02/2013	13,600.8120	08/26/2013	13,600.0000	Closing Purchase	812	812	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/31/2013	13,600.2030	08/26/2013	13,600.0000	Closing Purchase	203	203	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/01/2013	13,601.0150	08/26/2013	13,600.0000	Closing Purchase	1,015	1,015	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/12/2013	13,616.9450	09/02/2013	13,610.0000	Closing Purchase	6,945	6,945	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/09/2013	13,334.6090	09/03/2013	13,330.0000	Closing Purchase	4,609	4,609	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/12/2013	14,062.4260	09/06/2013	14,060.0000	Closing Purchase	2,426	2,426	0	0	n/a	1,000
NKU3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	13,854.6525	09/10/2013	13,860.0000	Closing Purchase	(10,695)	(10,695)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/17/2013	13,856.2730	09/10/2013	13,850.0000	Closing Purchase	6,273	6,273	0	0	n/a	1,000
NKU3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,537.6200	09/12/2013	14,550.0000	Closing Purchase	(24,760)	(24,760)	0	0	n/a	1,000
NKU3	19	192	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,507.9225	09/12/2013	14,520.0000	Closing Purchase	(229,472)	(229,472)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/24/2013	14,504.4620	09/12/2013	14,520.0000	Closing Purchase	(15,538)	(15,538)	0	0	n/a	1,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/26/2013	14,503.0490	09/12/2013	14,520.0000	Closing Purchase	(16,951)	(16,951)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/19/2013	14,510.9190	09/12/2013	14,520.0000	Closing Purchase	(9,081)	(9,081)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/23/2013	14,507.9930	09/12/2013	14,520.0000	Closing Purchase	(12,007)	(12,007)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/30/2013	14,508.6990	09/12/2013	14,520.0000	Closing Purchase	(11,301)	(11,301)	0	0	n/a	1,000
NKU3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/09/2013	14,522.5335	09/12/2013	14,530.0000	Closing Purchase	(14,933)	(14,933)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/12/2013	14,518.6990	09/12/2013	14,530.0000	Closing Purchase	(11,301)	(11,301)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/14/2013	14,520.0110	09/12/2013	14,530.0000	Closing Purchase	(9,989)	(9,989)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/16/2013	14,523.6430	09/12/2013	14,530.0000	Closing Purchase	(6,357)	(6,357)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/23/2013	14,517.9930	09/12/2013	14,530.0000	Closing Purchase	(12,007)	(12,007)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/27/2013	14,521.3230	09/12/2013	14,530.0000	Closing Purchase	(8,677)	(8,677)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/28/2013	14,520.9190	09/12/2013	14,530.0000	Closing Purchase	(9,081)	(9,081)	0	0	n/a	1,000
NKU3	3	30	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,537.6197	09/12/2013	14,550.0000	Closing Purchase	(37,141)	(37,141)	0	0	n/a	1,000
NKU3	43	434	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/14/2013	14,517.8216	09/12/2013	14,530.0000	Closing Purchase	(523,671)	(523,671)	0	0	n/a	1,000
NKU3	3	30	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	06/24/2013	14,514.2600	09/12/2013	14,530.0000	Closing Purchase	(47,220)	(47,220)	0	0	n/a	1,000
NKU3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/22/2013	14,518.4975	09/12/2013	14,530.0000	Closing Purchase	(23,005)	(23,005)	0	0	n/a	1,000
NKU3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	09/03/2013	14,517.7915	09/12/2013	14,530.0000	Closing Purchase	(24,417)	(24,417)	0	0	n/a	1,000
NKU3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/17/2013	14,519.5965	09/12/2013	14,520.0000	Closing Purchase	(807)	(807)	0	0	n/a	1,000
NKU3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/18/2013	14,520.4035	09/12/2013	14,520.0000	Closing Purchase	807	807	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/30/2013	14,513.5430	09/12/2013	14,520.0000	Closing Purchase	(6,457)	(6,457)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	07/31/2013	14,510.9190	09/12/2013	14,520.0000	Closing Purchase	(9,081)	(9,081)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/13/2013	14,510.1120	09/12/2013	14,520.0000	Closing Purchase	(9,888)	(9,888)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/27/2013	14,511.5250	09/12/2013	14,520.0000	Closing Purchase	(8,475)	(8,475)	0	0	n/a	1,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	08/29/2013	14,507.9930	09/12/2013	14,520.0000	Closing Purchase	(12,007)	(12,007)	0	0	n/a	1,000
NKU3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/13/2013	OSE	09/03/2013	14,507.7910	09/12/2013	14,520.0000	Closing Purchase	(12,209)	(12,209)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	14,865.8550	09/24/2013	14,870.0000	Closing Purchase	(4,145)	(4,145)	0	0	n/a	1,000
NKZ3	2	21	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	14,123.6135	10/04/2013	14,120.0000	Closing Purchase	7,227	7,227	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	13,856.3890	10/09/2013	13,850.0000	Closing Purchase	6,389	6,389	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	14,410.6170	10/16/2013	14,410.0000	Closing Purchase	617	617	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	14,479.8060	10/17/2013	14,480.0000	Closing Purchase	(194)	(194)	0	0	n/a	1,000
NKZ3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	14,470.0100	10/17/2013	14,470.0000	Closing Purchase	20	20	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	14,638.1690	10/18/2013	14,640.0000	Closing Purchase	(1,831)	(1,831)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	14,638.2710	10/18/2013	14,640.0000	Closing Purchase	(1,729)	(1,729)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	14,628.2780	10/22/2013	14,630.0000	Closing Purchase	(1,722)	(1,722)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	14,697.6460	10/23/2013	14,700.0000	Closing Purchase	(2,354)	(2,354)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	14,440.3170	10/28/2013	14,440.0000	Closing Purchase	317	317	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	14,202.7220	11/12/2013	14,200.0000	Closing Purchase	2,722	2,722	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/11/2013	14,615.5130	11/15/2013	14,620.0000	Closing Purchase	(4,487)	(4,487)	0	0	n/a	1,000
NKZ3	38	380	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	15,202.6041	11/20/2013	15,210.0000	Closing Purchase	(281,045)	(281,045)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	15,182.8000	11/22/2013	15,190.0000	Closing Purchase	(7,200)	(7,200)	0	0	n/a	1,000
NKZ3	2	20	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	15,192.7995	11/22/2013	15,200.0000	Closing Purchase	(14,401)	(14,401)	0	0	n/a	1,000
NKZ3	8	78	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/12/2013	15,420.5200	11/28/2013	15,430.0000	Closing Purchase	(75,840)	(75,840)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	09/26/2013	15,432.8580	11/28/2013	15,440.0000	Closing Purchase	(7,142)	(7,142)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	10/03/2013	15,430.5100	11/28/2013	15,440.0000	Closing Purchase	(9,490)	(9,490)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013	OSE	10/08/2013	15,425.9120	11/28/2013	15,440.0000	Closing Purchase	(14,088)	(14,088)	0	0	n/a	1,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	10/10/2013.	15,424.2490	11/28/2013.	15,440.0000	Closing Purchase.	(15,751)	(15,751)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	10/17/2013.	15,430.3150	11/28/2013.	15,440.0000	Closing Purchase.	(9,685)	(9,685)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	10/21/2013.	15,431.1950	11/28/2013.	15,440.0000	Closing Purchase.	(8,805)	(8,805)	0	0	n/a	1,000
NKZ3	8	78	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	09/12/2013.	15,796.9563	12/04/2013.	15,810.0000	Closing Purchase.	(104,350)	(104,350)	0	0	n/a	1,000
NKZ3	2	19	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	10/10/2013.	15,790.7120	12/04/2013.	15,810.0000	Closing Purchase.	(38,576)	(38,576)	0	0	n/a	1,000
NKZ3	4	39	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	10/18/2013.	15,798.1155	12/04/2013.	15,810.0000	Closing Purchase.	(47,538)	(47,538)	0	0	n/a	1,000
NKZ3	11	107	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	10/18/2013.	15,461.4318	12/06/2013.	15,470.0000	Closing Purchase.	(94,250)	(94,250)	0	0	n/a	1,000
NKZ3	11	107	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	09/12/2013.	15,480.0121	12/12/2013.	15,490.0000	Closing Purchase.	(109,867)	(109,867)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	10/15/2013.	15,478.3520	12/12/2013.	15,490.0000	Closing Purchase.	(11,648)	(11,648)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	11/11/2013.	15,477.8670	12/12/2013.	15,490.0000	Closing Purchase.	(12,133)	(12,133)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	10/25/2013.	15,478.5460	12/12/2013.	15,490.0000	Closing Purchase.	(11,454)	(11,454)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	10/30/2013.	15,478.5460	12/12/2013.	15,490.0000	Closing Purchase.	(11,454)	(11,454)	0	0	n/a	1,000
NKZ3	21	204	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	10/18/2013.	15,481.2642	12/12/2013.	15,490.0000	Closing Purchase.	(183,451)	(183,451)	0	0	n/a	1,000
NKZ3	2	19	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	10/31/2013.	15,480.3905	12/12/2013.	15,490.0000	Closing Purchase.	(19,219)	(19,219)	0	0	n/a	1,000
NKZ3	3	29	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	11/28/2013.	15,489.3207	12/12/2013.	15,490.0000	Closing Purchase.	(2,038)	(2,038)	0	0	n/a	1,000
NKZ3	10	97	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	11/29/2013.	15,491.2618	12/12/2013.	15,490.0000	Closing Purchase.	12,618	12,618	0	0	n/a	1,000
NKZ3	5	49	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	11/29/2013.	15,491.2618	12/12/2013.	15,490.0000	Closing Purchase.	6,309	6,309	0	0	n/a	1,000
NKZ3	2	19	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	12/05/2013.	15,490.6795	12/12/2013.	15,490.0000	Closing Purchase.	1,359	1,359	0	0	n/a	1,000
NKZ3	6	58	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	12/09/2013.	15,486.8940	12/12/2013.	15,490.0000	Closing Purchase.	(18,636)	(18,636)	0	0	n/a	1,000
NKZ3	2	19	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	12/10/2013.	15,490.7765	12/12/2013.	15,490.0000	Closing Purchase.	1,553	1,553	0	0	n/a	1,000
NKZ3	10	97	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	09/12/2013.	15,480.0121	12/12/2013.	15,490.0000	Closing Purchase.	(99,879)	(99,879)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	09/26/2013.	15,482.4290	12/12/2013.	15,490.0000	Closing Purchase.	(7,571)	(7,571)	0	0	n/a	1,000
NKZ3	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	10/25/2013.	15,478.4490	12/12/2013.	15,490.0000	Closing Purchase.	(11,551)	(11,551)	0	0	n/a	1,000

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKZ3	5	49	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/13/2013.	OSE	11/28/2013.	15,489.4176	12/12/2013.	15,490.0000	Closing Purchase.	(2,912)	(2,912)	0	0	n/a	1,000
NKH4	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/14/2014.	OSE	12/11/2013.	15,234.4130	12/19/2013.	15,230.0000	Closing Purchase.	4,413	4,413	0	0	n/a	1,000
NKH4	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/14/2014.	OSE	12/11/2013.	15,234.3170	12/19/2013.	15,230.0000	Closing Purchase.	4,317	4,317	0	0	n/a	1,000
NKH4	2	19	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/14/2014.	OSE	12/12/2013.	15,787.1905	12/24/2013.	15,790.0000	Closing Purchase.	(5,619)	(5,619)	0	0	n/a	1,000
NKH4	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/14/2014.	OSE	12/12/2013.	15,856.5190	12/24/2013.	15,860.0000	Closing Purchase.	(3,481)	(3,481)	0	0	n/a	1,000
NKH4	1	10	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/14/2014.	OSE	12/12/2013.	16,223.0210	12/30/2013.	16,230.0000	Closing Purchase.	(6,979)	(6,979)	0	0	n/a	1,000
NKH4	3	29	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	03/14/2014.	OSE	12/12/2013.	16,213.1167	12/30/2013.	16,220.0000	Closing Purchase.	(20,650)	(20,650)	0	0	n/a	1,000
TAH3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/02/2013.	872.8000	Closing Purchase.	(75,225)	(75,225)	0	0	n/a	100
TAH3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/02/2013.	872.5000	Closing Purchase.	(74,775)	(74,775)	0	0	n/a	100
TAH3	80	8,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/02/2013.	872.7000	Closing Purchase.	(400,400)	(400,400)	0	0	n/a	100
TAH3	59	5,900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/02/2013.	872.8000	Closing Purchase.	(295,885)	(295,885)	0	0	n/a	100
TAH3	71	7,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/02/2013.	872.9000	Closing Purchase.	(356,775)	(356,775)	0	0	n/a	100
TAH3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/03/2013.	871.2000	Closing Purchase.	(9,710)	(9,710)	0	0	n/a	100
TAH3	18	1,800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/03/2013.	871.3000	Closing Purchase.	(87,570)	(87,570)	0	0	n/a	100
TAH3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/03/2013.	872.1000	Closing Purchase.	(24,725)	(24,725)	0	0	n/a	100
TAH3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/03/2013.	871.0000	Closing Purchase.	(145,050)	(145,050)	0	0	n/a	100
TAH3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/03/2013.	871.0000	Closing Purchase.	(145,050)	(145,050)	0	0	n/a	100
TAH3	66	6,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/03/2013.	871.2000	Closing Purchase.	(320,430)	(320,430)	0	0	n/a	100
TAH3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/03/2013.	871.2000	Closing Purchase.	(19,420)	(19,420)	0	0	n/a	100
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/03/2013.	872.0000	Closing Purchase.	(49,350)	(49,350)	0	0	n/a	100
TAH3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/10/2013.	879.4000	Closing Purchase.	(28,375)	(28,375)	0	0	n/a	100
TAH3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	01/10/2013.	879.4000	Closing Purchase.	(28,375)	(28,375)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAH3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/10/2013	879.4000	Closing Purchase	(170,250)	(170,250)	0	0	n/a	100
TAH3	50	5,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/17/2013	888.2000	Closing Purchase	(327,750)	(327,750)	0	0	n/a	100
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/18/2013	891.0000	Closing Purchase	(68,350)	(68,350)	0	0	n/a	100
TAH3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/22/2013	898.8000	Closing Purchase	(7,615)	(7,615)	0	0	n/a	100
TAH3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/22/2013	899.2000	Closing Purchase	(7,655)	(7,655)	0	0	n/a	100
TAH3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/22/2013	899.3000	Closing Purchase	(61,320)	(61,320)	0	0	n/a	100
TAH3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/24/2013	898.0000	Closing Purchase	(226,050)	(226,050)	0	0	n/a	100
TAH3	25	2,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/24/2013	898.0000	Closing Purchase	(188,375)	(188,375)	0	0	n/a	100
TAH3	25	2,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/25/2013	903.0000	Closing Purchase	(200,875)	(200,875)	0	0	n/a	100
TAH3	60	6,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/25/2013	903.0000	Closing Purchase	(482,100)	(482,100)	0	0	n/a	100
TAH3	45	4,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/25/2013	903.0000	Closing Purchase	(361,575)	(361,575)	0	0	n/a	100
TAH3	95	9,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/25/2013	902.8000	Closing Purchase	(761,425)	(761,425)	0	0	n/a	100
TAH3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/28/2013	905.1000	Closing Purchase	(164,900)	(164,900)	0	0	n/a	100
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/29/2013	905.2000	Closing Purchase	(82,550)	(82,550)	0	0	n/a	100
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	01/30/2013	895.0000	Closing Purchase	(72,350)	(72,350)	0	0	n/a	100
TAH3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	02/01/2013	908.5000	Closing Purchase	(128,775)	(128,775)	0	0	n/a	100
TAH3	40	4,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	02/01/2013	908.5000	Closing Purchase	(343,400)	(343,400)	0	0	n/a	100
TAH3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	02/01/2013	908.5000	Closing Purchase	(257,550)	(257,550)	0	0	n/a	100
TAH3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	02/01/2013	908.5000	Closing Purchase	(171,700)	(171,700)	0	0	n/a	100
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	02/05/2013	905.4000	Closing Purchase	(82,750)	(82,750)	0	0	n/a	100
TAH3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	02/05/2013	905.4000	Closing Purchase	(248,250)	(248,250)	0	0	n/a	100
TAH3	40	4,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	02/08/2013	912.6000	Closing Purchase	(359,800)	(359,800)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	02/12/2013	916.1000	Closing Purchase	(93,450)	(93,450)	0	0	n/a	100
TAH3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	02/12/2013	916.1000	Closing Purchase	(74,760)	(74,760)	0	0	n/a	100
TAH3	17	1,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/26/2012	835.0000	02/12/2013	916.1000	Closing Purchase	(137,870)	(137,870)	0	0	n/a	100
TAH3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/26/2012	834.7000	02/12/2013	916.1000	Closing Purchase	(24,420)	(24,420)	0	0	n/a	100
TAH3	17	1,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/26/2012	834.6000	02/12/2013	916.1000	Closing Purchase	(138,550)	(138,550)	0	0	n/a	100
TAH3	13	1,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/26/2012	834.5000	02/12/2013	916.1000	Closing Purchase	(106,080)	(106,080)	0	0	n/a	100
TAH3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/26/2012	834.7000	02/12/2013	916.1000	Closing Purchase	(40,700)	(40,700)	0	0	n/a	100
TAH3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/26/2012	834.6000	02/12/2013	916.1000	Closing Purchase	(32,600)	(32,600)	0	0	n/a	100
TAH3	13	1,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/27/2012	833.3000	02/12/2013	916.1000	Closing Purchase	(107,640)	(107,640)	0	0	n/a	100
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	02/13/2013	919.8000	Closing Purchase	(97,150)	(97,150)	0	0	n/a	100
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/27/2012	833.3000	02/13/2013	919.8000	Closing Purchase	(86,500)	(86,500)	0	0	n/a	100
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/27/2012	833.2000	02/13/2013	919.8000	Closing Purchase	(86,600)	(86,600)	0	0	n/a	100
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	02/19/2013	931.7000	Closing Purchase	(109,050)	(109,050)	0	0	n/a	100
TAH3	11	1,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/27/2012	833.2000	02/19/2013	931.7000	Closing Purchase	(108,350)	(108,350)	0	0	n/a	100
TAH3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/27/2012	833.5000	02/19/2013	931.7000	Closing Purchase	(9,820)	(9,820)	0	0	n/a	100
TAH3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/27/2012	833.4000	02/19/2013	931.7000	Closing Purchase	(29,490)	(29,490)	0	0	n/a	100
TAH3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/27/2012	833.4000	02/19/2013	932.4000	Closing Purchase	(19,800)	(19,800)	0	0	n/a	100
TAH3	13	1,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/28/2012	824.4000	02/19/2013	932.4000	Closing Purchase	(140,400)	(140,400)	0	0	n/a	100
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	02/22/2013	915.2000	Closing Purchase	(92,550)	(92,550)	0	0	n/a	100
TAH3	17	1,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/28/2012	824.4000	02/22/2013	915.0000	Closing Purchase	(154,020)	(154,020)	0	0	n/a	100
TAH3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	01/08/2013	873.8000	02/22/2013	915.0000	Closing Purchase	(12,360)	(12,360)	0	0	n/a	100
TAH3	27	2,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	01/08/2013	873.8000	02/27/2013	909.6000	Closing Purchase	(96,660)	(96,660)	0	0	n/a	100
TAH3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	01/10/2013	879.3000	02/27/2013	909.6000	Closing Purchase	(9,090)	(9,090)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAH3	74	7,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	01/10/2013.	879.5000	02/28/2013.	911.7000	Closing Purchase.	(238,280)	(238,280)	0	0	n/a	100
TAH3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	01/10/2013.	879.3000	02/28/2013.	911.7000	Closing Purchase.	(19,440)	(19,440)	0	0	n/a	100
TAH3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	01/10/2013.	879.4000	02/28/2013.	911.7000	Closing Purchase.	(64,600)	(64,600)	0	0	n/a	100
TAH3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/05/2013.	926.0000	Closing Purchase.	(165,360)	(165,360)	0	0	n/a	100
TAH3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	01/10/2013.	879.5000	03/05/2013.	926.0000	Closing Purchase.	(32,550)	(32,550)	0	0	n/a	100
TAH3	49	4,900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	01/14/2013.	877.6000	03/05/2013.	926.0000	Closing Purchase.	(237,160)	(237,160)	0	0	n/a	100
TAH3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	01/14/2013.	877.6000	03/05/2013.	925.9000	Closing Purchase.	(4,830)	(4,830)	0	0	n/a	100
TAH3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	01/15/2013.	882.3000	03/05/2013.	925.9000	Closing Purchase.	(34,880)	(34,880)	0	0	n/a	100
TAH3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/06/2013.	928.3000	Closing Purchase.	(31,695)	(31,695)	0	0	n/a	100
TAH3	17	1,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/06/2013.	928.4000	Closing Purchase.	(179,775)	(179,775)	0	0	n/a	100
TAH3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/06/2013.	928.0000	Closing Purchase.	(42,140)	(42,140)	0	0	n/a	100
TAH3	26	2,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/06/2013.	929.5000	Closing Purchase.	(277,810)	(277,810)	0	0	n/a	100
TAH3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	01/15/2013.	882.3000	03/06/2013.	929.4000	Closing Purchase.	(70,650)	(70,650)	0	0	n/a	100
TAH3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/07/2013.	933.5000	Closing Purchase.	(88,680)	(88,680)	0	0	n/a	100
TAH3	25	2,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/07/2013.	933.5000	Closing Purchase.	(277,125)	(277,125)	0	0	n/a	100
TAH3	17	1,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	01/15/2013.	882.3000	03/07/2013.	933.5000	Closing Purchase.	(87,040)	(87,040)	0	0	n/a	100
TAH3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	01/16/2013.	879.3000	03/07/2013.	933.5000	Closing Purchase.	(162,600)	(162,600)	0	0	n/a	100
TAH3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	01/22/2013.	897.2000	03/07/2013.	933.5000	Closing Purchase.	(72,600)	(72,600)	0	0	n/a	100
TAH3	17	1,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	01/29/2013.	905.2000	03/07/2013.	933.5000	Closing Purchase.	(48,110)	(48,110)	0	0	n/a	100
TAH3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/08/2013.	942.5000	Closing Purchase.	(95,880)	(95,880)	0	0	n/a	100
TAH3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/08/2013.	942.6000	Closing Purchase.	(11,995)	(11,995)	0	0	n/a	100
TAH3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/08/2013.	942.0000	Closing Purchase.	(179,025)	(179,025)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	03/08/2013	942.5000	Closing Purchase	(119,850)	(119,850)	0	0	n/a	100
TAH3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	03/08/2013	942.5000	Closing Purchase	(107,865)	(107,865)	0	0	n/a	100
TAH3	26	2,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	03/08/2013	942.6000	Closing Purchase	(311,870)	(311,870)	0	0	n/a	100
TAH3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	01/29/2013	905.2000	03/08/2013	942.0000	Closing Purchase	(3,680)	(3,680)	0	0	n/a	100
TAH3	22	2,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	01/29/2013	905.2000	03/08/2013	942.5000	Closing Purchase	(82,060)	(82,060)	0	0	n/a	100
TAH3	57	5,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	02/04/2013	899.5000	03/08/2013	942.5000	Closing Purchase	(245,100)	(245,100)	0	0	n/a	100
TAH3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	02/04/2013	899.5000	03/08/2013	942.6000	Closing Purchase	(8,620)	(8,620)	0	0	n/a	100
TAH3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	02/04/2013	899.0000	03/08/2013	942.6000	Closing Purchase	(39,240)	(39,240)	0	0	n/a	100
TAH3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	02/04/2013	898.5000	03/08/2013	942.6000	Closing Purchase	(39,690)	(39,690)	0	0	n/a	100
TAH3	200	20,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	03/12/2013	941.8000	Closing Purchase	(2,383,000)	(2,383,000)	0	0	n/a	100
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	02/04/2013	899.5000	03/12/2013	941.8000	Closing Purchase	(42,300)	(42,300)	0	0	n/a	100
TAH3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	02/20/2013	913.1000	03/12/2013	941.8000	Closing Purchase	(57,400)	(57,400)	0	0	n/a	100
TAH3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	02/21/2013	905.1000	03/12/2013	941.8000	Closing Purchase	(29,360)	(29,360)	0	0	n/a	100
TAH3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	02/26/2013	901.0000	03/12/2013	941.8000	Closing Purchase	(4,080)	(4,080)	0	0	n/a	100
TAH3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	02/26/2013	896.5000	03/12/2013	941.8000	Closing Purchase	(40,770)	(40,770)	0	0	n/a	100
TAH3	98	9,800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/17/2012	822.6500	03/12/2013	941.8000	Closing Purchase	(1,167,670)	(1,167,670)	0	0	n/a	100
TAH3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/26/2012	834.7000	03/12/2013	941.8000	Closing Purchase	(53,550)	(53,550)	0	0	n/a	100
TAH3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/28/2012	825.0000	03/12/2013	941.8000	Closing Purchase	(11,680)	(11,680)	0	0	n/a	100
TAH3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	12/28/2012	824.5000	03/12/2013	941.8000	Closing Purchase	(105,570)	(105,570)	0	0	n/a	100
TAH3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	01/14/2013	877.6000	03/12/2013	941.8000	Closing Purchase	(96,300)	(96,300)	0	0	n/a	100
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	01/15/2013	881.4000	03/12/2013	941.8000	Closing Purchase	(60,400)	(60,400)	0	0	n/a	100
TAH3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	NYF	02/04/2013	899.5000	03/12/2013	941.8000	Closing Purchase	(63,450)	(63,450)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAH3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/07/2013.	906.5000	03/12/2013.	941.8000	Closing Purchase.	(35,300)	(35,300)	0	0	n/a	100
TAH3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/21/2013.	904.0000	03/12/2013.	941.8000	Closing Purchase.	(45,360)	(45,360)	0	0	n/a	100
TAH3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/25/2013.	895.5000	03/12/2013.	941.8000	Closing Purchase.	(74,080)	(74,080)	0	0	n/a	100
TAH3	75	7,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/12/2013.	941.8000	Closing Purchase.	(893,625)	(893,625)	0	0	n/a	100
TAH3	382	38,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/12/2013.	941.8000	Closing Purchase.	(4,551,530)	(4,551,530)	0	0	n/a	100
TAH3	118	11,800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/12/2013.	941.8000	Closing Purchase.	(1,405,970)	(1,405,970)	0	0	n/a	100
TAH3	282	28,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	12/17/2012.	822.6500	03/12/2013.	941.8000	Closing Purchase.	(3,360,030)	(3,360,030)	0	0	n/a	100
TAH3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	01/15/2013.	881.4000	03/12/2013.	941.8000	Closing Purchase.	(181,200)	(181,200)	0	0	n/a	100
TAH3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/21/2013.	904.3000	03/12/2013.	941.8000	Closing Purchase.	(7,500)	(7,500)	0	0	n/a	100
TAH3	33	3,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/21/2013.	904.2000	03/12/2013.	941.8000	Closing Purchase.	(124,080)	(124,080)	0	0	n/a	100
TAH3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/25/2013.	895.6000	03/12/2013.	941.8000	Closing Purchase.	(4,620)	(4,620)	0	0	n/a	100
TAH3	34	3,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/25/2013.	895.4000	03/12/2013.	941.8000	Closing Purchase.	(157,760)	(157,760)	0	0	n/a	100
TAH3	38	3,800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/04/2013.	898.5000	03/12/2013.	941.8000	Closing Purchase.	(164,540)	(164,540)	0	0	n/a	100
TAH3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/04/2013.	898.6000	03/12/2013.	941.8000	Closing Purchase.	(21,600)	(21,600)	0	0	n/a	100
TAH3	60	6,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/07/2013.	906.5000	03/12/2013.	941.8000	Closing Purchase.	(211,800)	(211,800)	0	0	n/a	100
TAH3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/15/2013.	922.2000	03/12/2013.	941.8000	Closing Purchase.	(58,800)	(58,800)	0	0	n/a	100
TAH3	50	5,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/20/2013.	913.1000	03/12/2013.	941.8000	Closing Purchase.	(143,500)	(143,500)	0	0	n/a	100
TAH3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/21/2013.	905.2000	03/12/2013.	941.8000	Closing Purchase.	(58,560)	(58,560)	0	0	n/a	100
TAH3	104	10,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/21/2013.	904.7000	03/12/2013.	941.8000	Closing Purchase.	(385,840)	(385,840)	0	0	n/a	100
TAH3	36	3,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/25/2013.	895.1000	03/12/2013.	941.8000	Closing Purchase.	(168,120)	(168,120)	0	0	n/a	100
TAH3	44	4,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/25/2013.	895.0000	03/12/2013.	941.8000	Closing Purchase.	(205,920)	(205,920)	0	0	n/a	100
TAH3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/25/2013.	895.6000	03/12/2013.	941.8000	Closing Purchase.	(73,920)	(73,920)	0	0	n/a	100
TAH3	44	4,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/25/2013.	895.5000	03/12/2013.	941.8000	Closing Purchase.	(203,720)	(203,720)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAH3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/26/2013.	901.0000	03/12/2013.	941.8000	Closing Purchase.	(4,080)	(4,080)	0	0	n/a	100
TAH3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	NYF	02/26/2013.	896.3000	03/12/2013.	941.8000	Closing Purchase.	(22,750)	(22,750)	0	0	n/a	100
TAM3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	03/14/2013.	948.8000	Closing Purchase.	(22,000)	(22,000)	0	0	n/a	100
TAM3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	936.0000	03/14/2013.	948.8000	Closing Purchase.	(19,200)	(19,200)	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	936.0000	03/21/2013.	940.3000	Closing Purchase.	(2,580)	(2,580)	0	0	n/a	100
TAM3	50	5,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/10/2013.	943.9000	Closing Purchase.	(30,500)	(30,500)	0	0	n/a	100
TAM3	22	2,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	936.0000	04/10/2013.	944.5000	Closing Purchase.	(18,700)	(18,700)	0	0	n/a	100
TAM3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/11/2013.	944.0000	Closing Purchase.	(7,440)	(7,440)	0	0	n/a	100
TAM3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	936.0000	04/16/2013.	915.0000	Closing Purchase.	42,000	42,000	0	0	n/a	100
TAM3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	936.0000	04/16/2013.	918.5000	Closing Purchase.	1,750	1,750	0	0	n/a	100
TAM3	22	2,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	936.1000	04/16/2013.	918.5000	Closing Purchase.	38,720	38,720	0	0	n/a	100
TAM3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/16/2013.	918.5000	Closing Purchase.	3,860	3,860	0	0	n/a	100
TAM3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	936.0000	04/17/2013.	901.9000	Closing Purchase.	30,690	30,690	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/17/2013.	902.0000	Closing Purchase.	21,480	21,480	0	0	n/a	100
TAM3	50	5,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/18/2013.	900.2000	Closing Purchase.	188,000	188,000	0	0	n/a	100
TAM3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/18/2013.	896.5000	Closing Purchase.	123,900	123,900	0	0	n/a	100
TAM3	40	4,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/19/2013.	909.2000	Closing Purchase.	114,400	114,400	0	0	n/a	100
TAM3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/19/2013.	908.5000	Closing Purchase.	87,900	87,900	0	0	n/a	100
TAM3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/19/2013.	908.6000	Closing Purchase.	58,400	58,400	0	0	n/a	100
TAM3	25	2,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/24/2013.	931.0000	Closing Purchase.	17,000	17,000	0	0	n/a	100
TAM3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/25/2013.	938.5000	Closing Purchase.	(700)	(700)	0	0	n/a	100
TAM3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/25/2013.	938.2000	Closing Purchase.	(1,200)	(1,200)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAM3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/29/2013.	940.8000	Closing Purchase.	(3,600)	(3,600)	0	0	n/a	100
TAM3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/29/2013.	940.6000	Closing Purchase.	(1,960)	(1,960)	0	0	n/a	100
TAM3	50	5,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	04/29/2013.	940.7000	Closing Purchase.	(14,500)	(14,500)	0	0	n/a	100
TAM3	226	22,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	05/02/2013.	921.0000	Closing Purchase.	379,680	379,680	0	0	n/a	100
TAM3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/05/2013.	917.5000	05/02/2013.	921.0000	Closing Purchase.	(2,450)	(2,450)	0	0	n/a	100
TAM3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/15/2013.	901.2000	05/02/2013.	921.0000	Closing Purchase.	(13,860)	(13,860)	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/17/2013.	904.4000	05/02/2013.	921.0000	Closing Purchase.	(9,960)	(9,960)	0	0	n/a	100
TAM3	173	17,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	05/02/2013.	921.0000	Closing Purchase.	290,640	290,640	0	0	n/a	100
TAM3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/20/2013.	947.0000	05/02/2013.	921.0000	Closing Purchase.	13,000	13,000	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/28/2013.	948.9000	05/02/2013.	921.0000	Closing Purchase.	16,740	16,740	0	0	n/a	100
TAM3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/09/2013.	928.0000	05/02/2013.	921.0000	Closing Purchase.	700	700	0	0	n/a	100
TAM3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/09/2013.	927.7000	05/02/2013.	921.0000	Closing Purchase.	5,360	5,360	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/15/2013.	904.2000	05/02/2013.	921.0000	Closing Purchase.	(10,080)	(10,080)	0	0	n/a	100
TAM3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/15/2013.	904.1000	05/02/2013.	921.0000	Closing Purchase.	(6,760)	(6,760)	0	0	n/a	100
TAM3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/15/2013.	904.3000	05/02/2013.	921.0000	Closing Purchase.	(8,350)	(8,350)	0	0	n/a	100
TAM3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/18/2013.	906.2000	05/02/2013.	921.0000	Closing Purchase.	(14,800)	(14,800)	0	0	n/a	100
TAM3	332	33,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	05/02/2013.	921.0000	Closing Purchase.	557,760	557,760	0	0	n/a	100
TAM3	500	50,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	05/02/2013.	921.0000	Closing Purchase.	840,000	840,000	0	0	n/a	100
TAM3	40	4,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/03/2013.	915.0000	05/02/2013.	921.0000	Closing Purchase.	(24,000)	(24,000)	0	0	n/a	100
TAM3	35	3,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/05/2013.	917.5000	05/02/2013.	921.0000	Closing Purchase.	(12,250)	(12,250)	0	0	n/a	100
TAM3	45	4,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/15/2013.	905.6000	05/02/2013.	921.0000	Closing Purchase.	(69,300)	(69,300)	0	0	n/a	100
TAM3	50	5,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/17/2013.	903.9000	05/02/2013.	921.0000	Closing Purchase.	(85,500)	(85,500)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAM3	220	22,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/12/2013.	937.8000	05/02/2013.	921.0000	Closing Purchase.	369,600	369,600	0	0	n/a	100
TAM3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	03/15/2013.	949.6000	05/02/2013.	921.0000	Closing Purchase.	34,320	34,320	0	0	n/a	100
TAM3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/04/2013.	920.1000	05/02/2013.	921.0000	Closing Purchase.	(90)	(90)	0	0	n/a	100
TAM3	24	2,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/04/2013.	920.0000	05/02/2013.	921.0000	Closing Purchase.	(2,400)	(2,400)	0	0	n/a	100
TAM3	23	2,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/12/2013.	939.5000	05/02/2013.	921.0000	Closing Purchase.	42,550	42,550	0	0	n/a	100
TAM3	50	5,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/15/2013.	926.0000	05/02/2013.	921.0000	Closing Purchase.	25,000	25,000	0	0	n/a	100
TAM3	50	5,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/15/2013.	911.0000	05/02/2013.	921.0000	Closing Purchase.	(50,000)	(50,000)	0	0	n/a	100
TAM3	13	1,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/15/2013.	910.6000	05/02/2013.	921.0000	Closing Purchase.	(13,520)	(13,520)	0	0	n/a	100
TAM3	37	3,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/15/2013.	910.5000	05/02/2013.	921.0000	Closing Purchase.	(38,850)	(38,850)	0	0	n/a	100
TAM3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/15/2013.	906.6000	05/02/2013.	921.0000	Closing Purchase.	(1,440)	(1,440)	0	0	n/a	100
TAM3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/15/2013.	906.5000	05/02/2013.	921.0000	Closing Purchase.	(29,000)	(29,000)	0	0	n/a	100
TAM3	29	2,900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/15/2013.	906.4000	05/02/2013.	921.0000	Closing Purchase.	(42,340)	(42,340)	0	0	n/a	100
TAM3	45	4,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/15/2013.	903.1000	05/02/2013.	921.0000	Closing Purchase.	(80,550)	(80,550)	0	0	n/a	100
TAM3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/17/2013.	898.1000	05/02/2013.	921.0000	Closing Purchase.	(11,450)	(11,450)	0	0	n/a	100
TAM3	25	2,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/17/2013.	898.0000	05/02/2013.	921.0000	Closing Purchase.	(57,500)	(57,500)	0	0	n/a	100
TAM3	60	6,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/17/2013.	904.0000	05/02/2013.	921.0000	Closing Purchase.	(102,000)	(102,000)	0	0	n/a	100
TAM3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/22/2013.	911.9000	05/02/2013.	921.0000	Closing Purchase.	(910)	(910)	0	0	n/a	100
TAM3	19	1,900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/22/2013.	911.8000	05/02/2013.	921.0000	Closing Purchase.	(17,480)	(17,480)	0	0	n/a	100
TAM3	25	2,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/25/2013.	936.7000	05/02/2013.	921.0000	Closing Purchase.	39,250	39,250	0	0	n/a	100
TAM3	50	5,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	04/30/2013.	943.4000	05/02/2013.	921.0000	Closing Purchase.	112,000	112,000	0	0	n/a	100
TAM3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	05/03/2013.	952.9000	Closing Purchase.	(28,710)	(28,710)	0	0	n/a	100
TAM3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/01/2013.	928.9000	05/03/2013.	952.0000	Closing Purchase.	(27,720)	(27,720)	0	0	n/a	100
TAM3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	05/03/2013.	952.0000	Closing Purchase.	(3,100)	(3,100)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAM3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/03/2013	953.1000	Closing Purchase	(22,470)	(22,470)	0	0	n/a	100
TAM3	33	3,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/03/2013	953.2000	Closing Purchase	(106,260)	(106,260)	0	0	n/a	100
TAM3	24	2,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/03/2013	954.3000	Closing Purchase	(79,920)	(79,920)	0	0	n/a	100
TAM3	31	3,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/03/2013	954.4000	Closing Purchase	(103,540)	(103,540)	0	0	n/a	100
TAM3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/06/2013	955.5000	Closing Purchase	(6,900)	(6,900)	0	0	n/a	100
TAM3	23	2,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/06/2013	955.6000	Closing Purchase	(79,580)	(79,580)	0	0	n/a	100
TAM3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/06/2013	955.7000	Closing Purchase	(3,470)	(3,470)	0	0	n/a	100
TAM3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/06/2013	957.3000	Closing Purchase	(54,450)	(54,450)	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/07/2013	960.1000	Closing Purchase	(23,460)	(23,460)	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/08/2013	966.6000	Closing Purchase	(27,360)	(27,360)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/08/2013	966.9000	Closing Purchase	(13,770)	(13,770)	0	0	n/a	100
TAM3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/08/2013	967.2000	Closing Purchase	(9,240)	(9,240)	0	0	n/a	100
TAM3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/08/2013	967.0000	Closing Purchase	(69,000)	(69,000)	0	0	n/a	100
TAM3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/08/2013	967.1000	Closing Purchase	(69,150)	(69,150)	0	0	n/a	100
TAM3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	962.4000	Closing Purchase	(33,120)	(33,120)	0	0	n/a	100
TAM3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	962.5000	Closing Purchase	(49,800)	(49,800)	0	0	n/a	100
TAM3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	962.6000	Closing Purchase	(16,640)	(16,640)	0	0	n/a	100
TAM3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	962.7000	Closing Purchase	(66,720)	(66,720)	0	0	n/a	100
TAM3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	962.8000	Closing Purchase	(16,720)	(16,720)	0	0	n/a	100
TAM3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	963.1000	Closing Purchase	(8,420)	(8,420)	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	963.2000	Closing Purchase	(25,320)	(25,320)	0	0	n/a	100
TAM3	14	1,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	963.4000	Closing Purchase	(59,360)	(59,360)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAM3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	963.5000	Closing Purchase	(17,000)	(17,000)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	965.4000	Closing Purchase	(13,320)	(13,320)	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	965.5000	Closing Purchase	(26,700)	(26,700)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	965.6000	Closing Purchase	(13,380)	(13,380)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	965.7000	Closing Purchase	(13,410)	(13,410)	0	0	n/a	100
TAM3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	965.8000	Closing Purchase	(31,360)	(31,360)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	966.0000	Closing Purchase	(13,500)	(13,500)	0	0	n/a	100
TAM3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	966.1000	Closing Purchase	(54,120)	(54,120)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/09/2013	966.2000	Closing Purchase	(13,560)	(13,560)	0	0	n/a	100
TAM3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/10/2013	972.6000	Closing Purchase	(46,440)	(46,440)	0	0	n/a	100
TAM3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/10/2013	972.7000	Closing Purchase	(41,360)	(41,360)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/10/2013	972.8000	Closing Purchase	(15,540)	(15,540)	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/14/2013	983.0000	Closing Purchase	(37,200)	(37,200)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/14/2013	983.7000	Closing Purchase	(18,810)	(18,810)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/14/2013	983.1000	Closing Purchase	(18,630)	(18,630)	0	0	n/a	100
TAM3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/14/2013	983.6000	Closing Purchase	(50,080)	(50,080)	0	0	n/a	100
TAM3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/17/2013	994.2000	Closing Purchase	(36,600)	(36,600)	0	0	n/a	100
TAM3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/17/2013	991.5000	Closing Purchase	(14,100)	(14,100)	0	0	n/a	100
TAM3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/17/2013	991.0000	Closing Purchase	(7,000)	(7,000)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/17/2013	991.1000	Closing Purchase	(21,030)	(21,030)	0	0	n/a	100
TAM3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/17/2013	990.9000	Closing Purchase	(62,910)	(62,910)	0	0	n/a	100
TAM3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/02/2013	921.0000	05/17/2013	994.1000	Closing Purchase	(36,550)	(36,550)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAM3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	05/17/2013.	994.2000	Closing Purchase.	(29,280)	(29,280)	0	0	n/a	100
TAM3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	05/17/2013.	994.3000	Closing Purchase.	(65,970)	(65,970)	0	0	n/a	100
TAM3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	05/17/2013.	994.4000	Closing Purchase.	(14,680)	(14,680)	0	0	n/a	100
TAM3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	05/22/2013.	1,004.8000	Closing Purchase.	(58,660)	(58,660)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	05/22/2013.	1,004.7000	Closing Purchase.	(25,110)	(25,110)	0	0	n/a	100
TAM3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	05/28/2013.	1,000.1000	Closing Purchase.	(39,550)	(39,550)	0	0	n/a	100
TAM3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	05/29/2013.	982.2000	Closing Purchase.	(30,600)	(30,600)	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/04/2013.	987.5000	Closing Purchase.	(39,900)	(39,900)	0	0	n/a	100
TAM3	14	1,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/04/2013.	987.6000	Closing Purchase.	(93,240)	(93,240)	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/07/2013.	987.9000	Closing Purchase.	(40,140)	(40,140)	0	0	n/a	100
TAM3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/07/2013.	986.9000	Closing Purchase.	(32,950)	(32,950)	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/10/2013.	990.0000	Closing Purchase.	(41,400)	(41,400)	0	0	n/a	100
TAM3	23	2,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/10/2013.	989.0000	Closing Purchase.	(156,400)	(156,400)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/10/2013.	988.9000	Closing Purchase.	(20,370)	(20,370)	0	0	n/a	100
TAM3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/10/2013.	991.1000	Closing Purchase.	(28,040)	(28,040)	0	0	n/a	100
TAM3	35	3,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/10/2013.	990.1000	Closing Purchase.	(241,850)	(241,850)	0	0	n/a	100
TAM3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/10/2013.	990.0000	Closing Purchase.	(82,800)	(82,800)	0	0	n/a	100
TAM3	43	4,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/10/2013.	990.2000	Closing Purchase.	(297,560)	(297,560)	0	0	n/a	100
TAM3	37	3,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/10/2013.	990.1000	Closing Purchase.	(255,670)	(255,670)	0	0	n/a	100
TAM3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/10/2013.	990.0000	Closing Purchase.	(55,200)	(55,200)	0	0	n/a	100
TAM3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/10/2013.	990.2000	Closing Purchase.	(207,600)	(207,600)	0	0	n/a	100
TAM3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/11/2013.	987.7000	Closing Purchase.	(26,680)	(26,680)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAM3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/14/2013.	985.7000	Closing Purchase.	(32,350)	(32,350)	0	0	n/a	100
TAM3	214	21,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/18/2013.	989.5000	Closing Purchase.	(1,465,900)	(1,465,900)	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	06/04/2013.	978.4000	06/18/2013.	989.5000	Closing Purchase.	(6,660)	(6,660)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	06/05/2013.	972.7000	06/18/2013.	989.5000	Closing Purchase.	(5,040)	(5,040)	0	0	n/a	100
TAM3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	06/05/2013.	972.8000	06/18/2013.	989.5000	Closing Purchase.	(5,010)	(5,010)	0	0	n/a	100
TAM3	167	16,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/18/2013.	989.5000	Closing Purchase.	(1,143,950)	(1,143,950)	0	0	n/a	100
TAM3	752	75,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/18/2013.	989.5000	Closing Purchase.	(5,151,200)	(5,151,200)	0	0	n/a	100
TAM3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/23/2013.	977.8000	06/18/2013.	989.5000	Closing Purchase.	(5,850)	(5,850)	0	0	n/a	100
TAM3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/23/2013.	977.7000	06/18/2013.	989.5000	Closing Purchase.	(5,900)	(5,900)	0	0	n/a	100
TAM3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	06/05/2013.	972.3000	06/18/2013.	989.5000	Closing Purchase.	(12,040)	(12,040)	0	0	n/a	100
TAM3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	06/05/2013.	972.5000	06/18/2013.	989.5000	Closing Purchase.	(3,400)	(3,400)	0	0	n/a	100
TAM3	21	2,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	06/05/2013.	972.4000	06/18/2013.	989.5000	Closing Purchase.	(35,910)	(35,910)	0	0	n/a	100
TAM3	381	38,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	921.0000	06/18/2013.	989.5000	Closing Purchase.	(2,609,850)	(2,609,850)	0	0	n/a	100
TAM3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	936.1000	06/18/2013.	989.5000	Closing Purchase.	(80,100)	(80,100)	0	0	n/a	100
TAM3	39	3,900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	936.2000	06/18/2013.	989.5000	Closing Purchase.	(207,870)	(207,870)	0	0	n/a	100
TAM3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/02/2013.	936.3000	06/18/2013.	989.5000	Closing Purchase.	(85,120)	(85,120)	0	0	n/a	100
TAM3	11	1,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/07/2013.	958.4000	06/18/2013.	989.5000	Closing Purchase.	(34,210)	(34,210)	0	0	n/a	100
TAM3	14	1,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/07/2013.	958.5000	06/18/2013.	989.5000	Closing Purchase.	(43,400)	(43,400)	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/08/2013.	966.7000	06/18/2013.	989.5000	Closing Purchase.	(13,680)	(13,680)	0	0	n/a	100
TAM3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/08/2013.	966.8000	06/18/2013.	989.5000	Closing Purchase.	(20,430)	(20,430)	0	0	n/a	100
TAM3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/17/2013.	989.8000	06/18/2013.	989.5000	Closing Purchase.	60	60	0	0	n/a	100
TAM3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/17/2013.	989.9000	06/18/2013.	989.5000	Closing Purchase.	80	80	0	0	n/a	100
TAM3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	NYF	05/17/2013.	990.1000	06/18/2013.	989.5000	Closing Purchase.	120	120	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAM3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/17/2013	990.5000	06/18/2013	989.5000	Closing Purchase	200	200	0	0	n/a	100
TAM3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/17/2013	990.6000	06/18/2013	989.5000	Closing Purchase	110	110	0	0	n/a	100
TAM3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	NYF	05/17/2013	990.7000	06/18/2013	989.5000	Closing Purchase	720	720	0	0	n/a	100
TAU3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/19/2013	986.3000	Closing Purchase	(390)	(390)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/19/2013	988.2000	Closing Purchase	(510)	(510)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/19/2013	988.3000	Closing Purchase	(795)	(795)	0	0	n/a	100
TAU3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/20/2013	961.2000	Closing Purchase	29,340	29,340	0	0	n/a	100
TAU3	11	1,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/20/2013	962.1000	Closing Purchase	25,905	25,905	0	0	n/a	100
TAU3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/20/2013	962.2000	Closing Purchase	21,105	21,105	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/21/2013	950.4000	Closing Purchase	10,575	10,575	0	0	n/a	100
TAU3	24	2,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/21/2013	950.5000	Closing Purchase	84,360	84,360	0	0	n/a	100
TAU3	33	3,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/21/2013	950.6000	Closing Purchase	115,665	115,665	0	0	n/a	100
TAU3	33	3,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/24/2013	938.7000	Closing Purchase	154,935	154,935	0	0	n/a	100
TAU3	17	1,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/24/2013	938.5000	Closing Purchase	80,155	80,155	0	0	n/a	100
TAU3	35	3,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/24/2013	938.6000	Closing Purchase	164,675	164,675	0	0	n/a	100
TAU3	13	1,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/25/2013	951.9000	Closing Purchase	43,875	43,875	0	0	n/a	100
TAU3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/25/2013	952.0000	Closing Purchase	40,380	40,380	0	0	n/a	100
TAU3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/28/2013	978.3000	Closing Purchase	3,675	3,675	0	0	n/a	100
TAU3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	06/28/2013	978.3000	Closing Purchase	8,820	8,820	0	0	n/a	100
TAU3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	07/05/2013	997.9000	Closing Purchase	(1,225)	(1,225)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	07/05/2013	997.8000	Closing Purchase	(4,860)	(4,860)	0	0	n/a	100
TAU3	18	1,800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013	NYF	06/18/2013	985.6500	07/05/2013	993.4000	Closing Purchase	(13,950)	(13,950)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/05/2013.	993.3000	Closing Purchase.	(5,355)	(5,355)	0	0	n/a	100
TAU3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/05/2013.	998.0000	Closing Purchase.	(6,175)	(6,175)	0	0	n/a	100
TAU3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/05/2013.	997.9000	Closing Purchase.	(6,125)	(6,125)	0	0	n/a	100
TAU3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/09/2013.	1,013.3000	Closing Purchase.	(16,590)	(16,590)	0	0	n/a	100
TAU3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/09/2013.	1,014.2000	Closing Purchase.	(57,100)	(57,100)	0	0	n/a	100
TAU3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/10/2013.	1,014.2000	Closing Purchase.	(17,130)	(17,130)	0	0	n/a	100
TAU3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/10/2013.	1,014.1000	Closing Purchase.	(14,225)	(14,225)	0	0	n/a	100
TAU3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/10/2013.	1,014.4000	Closing Purchase.	(43,125)	(43,125)	0	0	n/a	100
TAU3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/10/2013.	1,014.3000	Closing Purchase.	(14,325)	(14,325)	0	0	n/a	100
TAU3	17	1,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.6000	Closing Purchase.	(112,115)	(112,115)	0	0	n/a	100
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.5000	Closing Purchase.	(46,095)	(46,095)	0	0	n/a	100
TAU3	23	2,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.4000	Closing Purchase.	(151,225)	(151,225)	0	0	n/a	100
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.2000	Closing Purchase.	(45,885)	(45,885)	0	0	n/a	100
TAU3	38	3,800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.1000	Closing Purchase.	(248,710)	(248,710)	0	0	n/a	100
TAU3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.0000	Closing Purchase.	(104,560)	(104,560)	0	0	n/a	100
TAU3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.9000	Closing Purchase.	(39,150)	(39,150)	0	0	n/a	100
TAU3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.8000	Closing Purchase.	(65,150)	(65,150)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.7000	Closing Purchase.	(19,515)	(19,515)	0	0	n/a	100
TAU3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.6000	Closing Purchase.	(39,570)	(39,570)	0	0	n/a	100
TAU3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.5000	Closing Purchase.	(59,265)	(59,265)	0	0	n/a	100
TAU3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.4000	Closing Purchase.	(78,900)	(78,900)	0	0	n/a	100
TAU3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.3000	Closing Purchase.	(39,390)	(39,390)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAU3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.2000	Closing Purchase.	(104,880)	(104,880)	0	0	n/a	100
TAU3	40	4,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.1000	Closing Purchase.	(261,800)	(261,800)	0	0	n/a	100
TAU3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.0000	Closing Purchase.	(104,560)	(104,560)	0	0	n/a	100
TAU3	27	2,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.9000	Closing Purchase.	(176,175)	(176,175)	0	0	n/a	100
TAU3	39	3,900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.8000	Closing Purchase.	(254,085)	(254,085)	0	0	n/a	100
TAU3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.7000	Closing Purchase.	(104,080)	(104,080)	0	0	n/a	100
TAU3	35	3,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.5000	Closing Purchase.	(226,975)	(226,975)	0	0	n/a	100
TAU3	22	2,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.4000	Closing Purchase.	(142,450)	(142,450)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.3000	Closing Purchase.	(25,860)	(25,860)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.2000	Closing Purchase.	(12,910)	(12,910)	0	0	n/a	100
TAU3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.6000	Closing Purchase.	(52,760)	(52,760)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.5000	Closing Purchase.	(26,340)	(26,340)	0	0	n/a	100
TAU3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.4000	Closing Purchase.	(39,450)	(39,450)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.3000	Closing Purchase.	(26,260)	(26,260)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.2000	Closing Purchase.	(26,220)	(26,220)	0	0	n/a	100
TAU3	17	1,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.1000	Closing Purchase.	(111,265)	(111,265)	0	0	n/a	100
TAU3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.0000	Closing Purchase.	(52,280)	(52,280)	0	0	n/a	100
TAU3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.9000	Closing Purchase.	(78,300)	(78,300)	0	0	n/a	100
TAU3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.8000	Closing Purchase.	(97,725)	(97,725)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.7000	Closing Purchase.	(26,020)	(26,020)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.6000	Closing Purchase.	(12,990)	(12,990)	0	0	n/a	100
TAU3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.5000	Closing Purchase.	(77,820)	(77,820)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,050.4000	Closing Purchase.	(25,900)	(25,900)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAU3	11	1,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.0000	Closing Purchase.	(71,885)	(71,885)	0	0	n/a	100
TAU3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.1000	Closing Purchase.	(196,350)	(196,350)	0	0	n/a	100
TAU3	26	2,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.2000	Closing Purchase.	(170,430)	(170,430)	0	0	n/a	100
TAU3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.2000	Closing Purchase.	(39,330)	(39,330)	0	0	n/a	100
TAU3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.3000	Closing Purchase.	(39,390)	(39,390)	0	0	n/a	100
TAU3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.3000	Closing Purchase.	(39,390)	(39,390)	0	0	n/a	100
TAU3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.4000	Closing Purchase.	(59,175)	(59,175)	0	0	n/a	100
TAU3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.4000	Closing Purchase.	(39,450)	(39,450)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.6000	Closing Purchase.	(13,190)	(13,190)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.8000	Closing Purchase.	(26,460)	(26,460)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.8000	Closing Purchase.	(26,460)	(26,460)	0	0	n/a	100
TAU3	24	2,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.9000	Closing Purchase.	(159,000)	(159,000)	0	0	n/a	100
TAU3	24	2,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,051.9000	Closing Purchase.	(159,000)	(159,000)	0	0	n/a	100
TAU3	23	2,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,052.0000	Closing Purchase.	(152,605)	(152,605)	0	0	n/a	100
TAU3	26	2,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,052.0000	Closing Purchase.	(172,510)	(172,510)	0	0	n/a	100
TAU3	24	2,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,052.1000	Closing Purchase.	(159,480)	(159,480)	0	0	n/a	100
TAU3	24	2,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,052.1000	Closing Purchase.	(159,480)	(159,480)	0	0	n/a	100
TAU3	48	4,800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,052.2000	Closing Purchase.	(319,440)	(319,440)	0	0	n/a	100
TAU3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,052.2000	Closing Purchase.	(59,895)	(59,895)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/22/2013.	1,052.3000	Closing Purchase.	(26,660)	(26,660)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/28/2013.	976.5000	07/22/2013.	1,052.4000	Closing Purchase.	(22,770)	(22,770)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/28/2013.	976.5000	07/22/2013.	1,052.5000	Closing Purchase.	(22,800)	(22,800)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/28/2013.	976.4000	07/22/2013.	1,052.3000	Closing Purchase.	(30,360)	(30,360)	0	0	n/a	100
TAU3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/28/2013.	976.4000	07/22/2013.	1,052.4000	Closing Purchase.	(38,000)	(38,000)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/03/2013.	985.2000	07/22/2013.	1,052.5000	Closing Purchase.	(26,920)	(26,920)	0	0	n/a	100
TAU3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/03/2013.	985.3000	07/22/2013.	1,052.5000	Closing Purchase.	(53,760)	(53,760)	0	0	n/a	100
TAU3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/05/2013.	992.2000	07/22/2013.	1,052.5000	Closing Purchase.	(6,030)	(6,030)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/05/2013.	992.3000	07/22/2013.	1,052.5000	Closing Purchase.	(12,040)	(12,040)	0	0	n/a	100
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/05/2013.	992.3000	07/22/2013.	1,052.6000	Closing Purchase.	(42,210)	(42,210)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/10/2013.	1,013.8000	07/22/2013.	1,052.6000	Closing Purchase.	(7,760)	(7,760)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/23/2013.	1,051.9000	Closing Purchase.	(26,500)	(26,500)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/23/2013.	1,052.0000	Closing Purchase.	(26,540)	(26,540)	0	0	n/a	100
TAU3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/24/2013.	1,047.4000	Closing Purchase.	(6,175)	(6,175)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/24/2013.	1,047.3000	Closing Purchase.	(12,330)	(12,330)	0	0	n/a	100
TAU3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	07/24/2013.	1,047.9000	Closing Purchase.	(93,375)	(93,375)	0	0	n/a	100
TAU3	13	1,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	08/01/2013.	1,055.8000	Closing Purchase.	(91,195)	(91,195)	0	0	n/a	100
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	08/01/2013.	1,055.7000	Closing Purchase.	(49,035)	(49,035)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	08/05/2013.	1,060.8000	Closing Purchase.	(15,030)	(15,030)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/10/2013.	1,013.8000	08/14/2013.	1,046.7000	Closing Purchase.	(9,870)	(9,870)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	08/19/2013.	1,012.8000	Closing Purchase.	(8,145)	(8,145)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/10/2013.	1,013.8000	08/20/2013.	1,022.0000	Closing Purchase.	(1,640)	(1,640)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	08/21/2013.	1,020.1000	Closing Purchase.	(6,890)	(6,890)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/10/2013.	1,013.9000	08/21/2013.	1,019.6000	Closing Purchase.	(1,140)	(1,140)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/10/2013.	1,013.9000	08/22/2013.	1,032.1000	Closing Purchase.	(3,640)	(3,640)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	08/23/2013.	1,031.8000	Closing Purchase.	(13,845)	(13,845)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/10/2013.	1,013.9000	09/04/2013.	1,022.9000	Closing Purchase.	(2,700)	(2,700)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	09/05/2013.	1,025.8000	Closing Purchase.	(16,060)	(16,060)	0	0	n/a	100
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	09/09/2013.	1,043.2000	Closing Purchase.	(40,285)	(40,285)	0	0	n/a	100
TAU3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	09/09/2013.	1,043.3000	Closing Purchase.	(86,475)	(86,475)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	09/10/2013.	1,053.0000	Closing Purchase.	(20,205)	(20,205)	0	0	n/a	100
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	09/10/2013.	1,052.9000	Closing Purchase.	(47,075)	(47,075)	0	0	n/a	100
TAU3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	09/10/2013.	1,052.8000	Closing Purchase.	(33,575)	(33,575)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	09/10/2013.	1,052.1000	Closing Purchase.	(26,580)	(26,580)	0	0	n/a	100
TAU3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	09/10/2013.	1,052.0000	Closing Purchase.	(106,160)	(106,160)	0	0	n/a	100
TAU3	174	17,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	09/16/2013.	1,053.7000	Closing Purchase.	(1,184,070)	(1,184,070)	0	0	n/a	100
TAU3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/20/2013.	961.1000	09/16/2013.	1,053.7000	Closing Purchase.	(74,080)	(74,080)	0	0	n/a	100
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/21/2013.	955.6000	09/16/2013.	1,053.7000	Closing Purchase.	(68,670)	(68,670)	0	0	n/a	100
TAU3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/24/2013.	940.5000	09/16/2013.	1,053.7000	Closing Purchase.	(11,320)	(11,320)	0	0	n/a	100
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/24/2013.	940.6000	09/16/2013.	1,053.7000	Closing Purchase.	(79,170)	(79,170)	0	0	n/a	100
TAU3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,027.5000	09/16/2013.	1,053.7000	Closing Purchase.	(15,720)	(15,720)	0	0	n/a	100
TAU3	42	4,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,027.4000	09/16/2013.	1,053.7000	Closing Purchase.	(110,460)	(110,460)	0	0	n/a	100
TAU3	32	3,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,027.3000	09/16/2013.	1,053.7000	Closing Purchase.	(84,480)	(84,480)	0	0	n/a	100
TAU3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/19/2013.	1,012.6000	09/16/2013.	1,053.7000	Closing Purchase.	(32,880)	(32,880)	0	0	n/a	100
TAU3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/21/2013.	1,020.8000	09/16/2013.	1,053.7000	Closing Purchase.	(26,320)	(26,320)	0	0	n/a	100
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/30/2013.	1,010.7000	09/16/2013.	1,053.7000	Closing Purchase.	(30,100)	(30,100)	0	0	n/a	100
TAU3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/30/2013.	1,010.6000	09/16/2013.	1,053.7000	Closing Purchase.	(4,310)	(4,310)	0	0	n/a	100
TAU3	32	3,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,029.0000	09/16/2013.	1,053.7000	Closing Purchase.	(79,040)	(79,040)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAU3	43	4,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,028.9000	09/16/2013.	1,053.7000	Closing Purchase.	(106,640)	(106,640)	0	0	n/a	100
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/17/2013.	1,042.9000	09/16/2013.	1,053.7000	Closing Purchase.	(7,560)	(7,560)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/20/2013.	1,026.0000	09/16/2013.	1,053.7000	Closing Purchase.	(8,310)	(8,310)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/27/2013.	1,012.4000	09/16/2013.	1,053.7000	Closing Purchase.	(12,390)	(12,390)	0	0	n/a	100
TAU3	280	28,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	06/18/2013.	985.6500	09/16/2013.	1,053.7000	Closing Purchase.	(1,905,400)	(1,905,400)	0	0	n/a	100
TAU3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,028.8000	09/16/2013.	1,053.7000	Closing Purchase.	(24,900)	(24,900)	0	0	n/a	100
TAU3	45	4,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,028.7000	09/16/2013.	1,053.7000	Closing Purchase.	(112,500)	(112,500)	0	0	n/a	100
TAU3	59	5,900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,028.6000	09/16/2013.	1,053.7000	Closing Purchase.	(148,090)	(148,090)	0	0	n/a	100
TAU3	63	6,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,028.5000	09/16/2013.	1,053.7000	Closing Purchase.	(158,760)	(158,760)	0	0	n/a	100
TAU3	23	2,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,028.4000	09/16/2013.	1,053.7000	Closing Purchase.	(58,190)	(58,190)	0	0	n/a	100
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,028.4000	09/16/2013.	1,053.7000	Closing Purchase.	(17,710)	(17,710)	0	0	n/a	100
TAU3	49	4,900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,028.3000	09/16/2013.	1,053.7000	Closing Purchase.	(124,460)	(124,460)	0	0	n/a	100
TAU3	63	6,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,028.2000	09/16/2013.	1,053.7000	Closing Purchase.	(160,650)	(160,650)	0	0	n/a	100
TAU3	21	2,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,028.1000	09/16/2013.	1,053.7000	Closing Purchase.	(53,760)	(53,760)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/27/2013.	1,022.5000	09/16/2013.	1,053.7000	Closing Purchase.	(6,240)	(6,240)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/27/2013.	1,022.6000	09/16/2013.	1,053.7000	Closing Purchase.	(6,220)	(6,220)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/27/2013.	1,022.7000	09/16/2013.	1,053.7000	Closing Purchase.	(9,300)	(9,300)	0	0	n/a	100
TAU3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/27/2013.	1,022.8000	09/16/2013.	1,053.7000	Closing Purchase.	(15,450)	(15,450)	0	0	n/a	100
TAU3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/27/2013.	1,022.9000	09/16/2013.	1,053.7000	Closing Purchase.	(12,320)	(12,320)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/27/2013.	1,023.0000	09/16/2013.	1,053.7000	Closing Purchase.	(6,140)	(6,140)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/27/2013.	1,023.1000	09/16/2013.	1,053.7000	Closing Purchase.	(6,120)	(6,120)	0	0	n/a	100
TAU3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/27/2013.	1,013.4000	09/16/2013.	1,053.7000	Closing Purchase.	(36,270)	(36,270)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAU3	11	1,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/27/2013.	1,013.3000	09/16/2013.	1,053.7000	Closing Purchase.	(44,440)	(44,440)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/10/2013.	1,013.9000	09/16/2013.	1,053.7000	Closing Purchase.	(7,960)	(7,960)	0	0	n/a	100
TAU3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,027.5000	09/16/2013.	1,053.7000	Closing Purchase.	(13,100)	(13,100)	0	0	n/a	100
TAU3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/11/2013.	1,027.6000	09/16/2013.	1,053.7000	Closing Purchase.	(13,050)	(13,050)	0	0	n/a	100
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/12/2013.	1,033.8000	09/16/2013.	1,053.7000	Closing Purchase.	(13,930)	(13,930)	0	0	n/a	100
TAU3	13	1,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/12/2013.	1,033.9000	09/16/2013.	1,053.7000	Closing Purchase.	(25,740)	(25,740)	0	0	n/a	100
TAU3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/16/2013.	1,038.2000	09/16/2013.	1,053.7000	Closing Purchase.	(15,500)	(15,500)	0	0	n/a	100
TAU3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/16/2013.	1,038.3000	09/16/2013.	1,053.7000	Closing Purchase.	(12,320)	(12,320)	0	0	n/a	100
TAU3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/18/2013.	1,050.2000	09/16/2013.	1,053.7000	Closing Purchase.	(2,100)	(2,100)	0	0	n/a	100
TAU3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/18/2013.	1,050.3000	09/16/2013.	1,053.7000	Closing Purchase.	(2,380)	(2,380)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	07/26/2013.	1,041.2000	09/16/2013.	1,053.7000	Closing Purchase.	(3,750)	(3,750)	0	0	n/a	100
TAU3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/07/2013.	1,043.5000	09/16/2013.	1,053.7000	Closing Purchase.	(2,040)	(2,040)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/08/2013.	1,044.2000	09/16/2013.	1,053.7000	Closing Purchase.	(2,850)	(2,850)	0	0	n/a	100
TAU3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	NYF	08/27/2013.	1,022.1000	09/16/2013.	1,053.7000	Closing Purchase.	(9,480)	(9,480)	0	0	n/a	100
TAZ3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	09/18/2013.	1,076.2000	Closing Purchase.	(23,670)	(23,670)	0	0	n/a	100
TAZ3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	09/19/2013.	1,070.3000	Closing Purchase.	(14,280)	(14,280)	0	0	n/a	100
TAZ3	11	1,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	09/19/2013.	1,070.2000	Closing Purchase.	(22,330)	(22,330)	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	09/19/2013.	1,070.1000	Closing Purchase.	(4,040)	(4,040)	0	0	n/a	100
TAZ3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	09/20/2013.	1,073.5000	Closing Purchase.	(16,520)	(16,520)	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	10/10/2013.	1,058.8000	Closing Purchase.	(1,780)	(1,780)	0	0	n/a	100
TAZ3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	10/11/2013.	1,078.8000	Closing Purchase.	(14,450)	(14,450)	0	0	n/a	100
TAZ3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	10/14/2013.	1,088.1000	Closing Purchase.	(19,100)	(19,100)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	10/14/2013.	1,088.0000	Closing Purchase.	(15,240)	(15,240)	0	0	n/a	100
TAZ3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	10/14/2013.	1,088.1000	Closing Purchase.	(76,400)	(76,400)	0	0	n/a	100
TAZ3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	10/17/2013.	1,092.8000	Closing Purchase.	(34,320)	(34,320)	0	0	n/a	100
TAZ3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	10/18/2013.	1,105.0000	Closing Purchase.	(49,590)	(49,590)	0	0	n/a	100
TAZ3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	10/22/2013.	1,113.3000	Closing Purchase.	(57,060)	(57,060)	0	0	n/a	100
TAZ3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,113.4000	Closing Purchase.	(50,800)	(50,800)	0	0	n/a	100
TAZ3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,113.5000	Closing Purchase.	(127,200)	(127,200)	0	0	n/a	100
TAZ3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,113.6000	Closing Purchase.	(127,400)	(127,400)	0	0	n/a	100
TAZ3	31	3,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,113.7000	Closing Purchase.	(197,780)	(197,780)	0	0	n/a	100
TAZ3	19	1,900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,113.8000	Closing Purchase.	(121,410)	(121,410)	0	0	n/a	100
TAZ3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,113.9000	Closing Purchase.	(64,000)	(64,000)	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,114.0000	Closing Purchase.	(12,820)	(12,820)	0	0	n/a	100
TAZ3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,114.1000	Closing Purchase.	(25,680)	(25,680)	0	0	n/a	100
TAZ3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,114.2000	Closing Purchase.	(64,300)	(64,300)	0	0	n/a	100
TAZ3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,114.4000	Closing Purchase.	(32,250)	(32,250)	0	0	n/a	100
TAZ3	17	1,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,114.5000	Closing Purchase.	(109,820)	(109,820)	0	0	n/a	100
TAZ3	30	3,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,114.6000	Closing Purchase.	(194,100)	(194,100)	0	0	n/a	100
TAZ3	36	3,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,114.7000	Closing Purchase.	(233,280)	(233,280)	0	0	n/a	100
TAZ3	31	3,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,114.8000	Closing Purchase.	(201,190)	(201,190)	0	0	n/a	100
TAZ3	49	4,900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,114.9000	Closing Purchase.	(318,500)	(318,500)	0	0	n/a	100
TAZ3	103	10,300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,115.0000	Closing Purchase.	(670,530)	(670,530)	0	0	n/a	100
TAZ3	57	5,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,115.1000	Closing Purchase.	(371,640)	(371,640)	0	0	n/a	100
TAZ3	32	3,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,115.2000	Closing Purchase.	(208,960)	(208,960)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ3	14	1,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,115.3000	Closing Purchase.	(91,560)	(91,560)	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/18/2013.	1,115.4000	Closing Purchase.	(13,100)	(13,100)	0	0	n/a	100
TAZ3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/22/2013.	1,121.2000	Closing Purchase.	(71,300)	(71,300)	0	0	n/a	100
TAZ3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,131.3000	Closing Purchase.	(81,400)	(81,400)	0	0	n/a	100
TAZ3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,131.2000	Closing Purchase.	(32,520)	(32,520)	0	0	n/a	100
TAZ3	11	1,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,131.1000	Closing Purchase.	(89,320)	(89,320)	0	0	n/a	100
TAZ3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,131.0000	Closing Purchase.	(72,990)	(72,990)	0	0	n/a	100
TAZ3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,130.9000	Closing Purchase.	(121,500)	(121,500)	0	0	n/a	100
TAZ3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,130.8000	Closing Purchase.	(80,900)	(80,900)	0	0	n/a	100
TAZ3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,130.7000	Closing Purchase.	(72,720)	(72,720)	0	0	n/a	100
TAZ3	11	1,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,130.6000	Closing Purchase.	(88,770)	(88,770)	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,130.5000	Closing Purchase.	(16,120)	(16,120)	0	0	n/a	100
TAZ3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,130.4000	Closing Purchase.	(161,000)	(161,000)	0	0	n/a	100
TAZ3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,130.3000	Closing Purchase.	(32,160)	(32,160)	0	0	n/a	100
TAZ3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,131.4000	Closing Purchase.	(24,450)	(24,450)	0	0	n/a	100
TAZ3	11	1,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,131.3000	Closing Purchase.	(89,540)	(89,540)	0	0	n/a	100
TAZ3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,131.2000	Closing Purchase.	(65,040)	(65,040)	0	0	n/a	100
TAZ3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,131.1000	Closing Purchase.	(48,720)	(48,720)	0	0	n/a	100
TAZ3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,131.0000	Closing Purchase.	(72,990)	(72,990)	0	0	n/a	100
TAZ3	7	700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,130.9000	Closing Purchase.	(56,700)	(56,700)	0	0	n/a	100
TAZ3	5	500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,130.8000	Closing Purchase.	(40,450)	(40,450)	0	0	n/a	100
TAZ3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,130.7000	Closing Purchase.	(48,480)	(48,480)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,130.6000	Closing Purchase.	(16,140)	(16,140)	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,130.5000	Closing Purchase.	(16,120)	(16,120)	0	0	n/a	100
TAZ3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	11/26/2013.	1,130.3000	Closing Purchase.	(48,240)	(48,240)	0	0	n/a	100
TAZ3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	12/02/2013.	1,138.3000	Closing Purchase.	(8,840)	(8,840)	0	0	n/a	100
TAZ3	140	14,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	12/17/2013.	1,119.4000	Closing Purchase.	(973,000)	(973,000)	0	0	n/a	100
TAZ3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/08/2013.	1,045.9000	12/17/2013.	1,119.4000	Closing Purchase.	(66,150)	(66,150)	0	0	n/a	100
TAZ3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/09/2013.	1,040.0000	12/17/2013.	1,119.4000	Closing Purchase.	(63,520)	(63,520)	0	0	n/a	100
TAZ3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/07/2013.	1,086.9000	12/17/2013.	1,119.4000	Closing Purchase.	(19,500)	(19,500)	0	0	n/a	100
TAZ3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/07/2013.	1,086.8000	12/17/2013.	1,119.4000	Closing Purchase.	(3,260)	(3,260)	0	0	n/a	100
TAZ3	22	2,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	12/17/2013.	1,119.4000	Closing Purchase.	(152,900)	(152,900)	0	0	n/a	100
TAZ3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/20/2013.	1,071.9000	12/17/2013.	1,119.4000	Closing Purchase.	(14,250)	(14,250)	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/23/2013.	1,107.9000	12/17/2013.	1,119.4000	Closing Purchase.	(2,300)	(2,300)	0	0	n/a	100
TAZ3	110	11,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	12/17/2013.	1,119.4000	Closing Purchase.	(764,500)	(764,500)	0	0	n/a	100
TAZ3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/08/2013.	1,055.0000	12/17/2013.	1,119.4000	Closing Purchase.	(64,400)	(64,400)	0	0	n/a	100
TAZ3	14	1,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/08/2013.	1,054.9000	12/17/2013.	1,119.4000	Closing Purchase.	(90,300)	(90,300)	0	0	n/a	100
TAZ3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/09/2013.	1,037.7000	12/17/2013.	1,119.4000	Closing Purchase.	(65,360)	(65,360)	0	0	n/a	100
TAZ3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/09/2013.	1,037.6000	12/17/2013.	1,119.4000	Closing Purchase.	(98,160)	(98,160)	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,087.1000	12/17/2013.	1,119.4000	Closing Purchase.	(6,460)	(6,460)	0	0	n/a	100
TAZ3	11	1,100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,087.2000	12/17/2013.	1,119.4000	Closing Purchase.	(35,420)	(35,420)	0	0	n/a	100
TAZ3	18	1,800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,087.3000	12/17/2013.	1,119.4000	Closing Purchase.	(57,780)	(57,780)	0	0	n/a	100
TAZ3	22	2,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,087.4000	12/17/2013.	1,119.4000	Closing Purchase.	(70,400)	(70,400)	0	0	n/a	100
TAZ3	22	2,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,087.5000	12/17/2013.	1,119.4000	Closing Purchase.	(70,180)	(70,180)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,087.6000	12/17/2013.	1,119.4000	Closing Purchase.	(31,800)	(31,800)	0	0	n/a	100
TAZ3	17	1,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,087.7000	12/17/2013.	1,119.4000	Closing Purchase.	(53,890)	(53,890)	0	0	n/a	100
TAZ3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,087.8000	12/17/2013.	1,119.4000	Closing Purchase.	(31,600)	(31,600)	0	0	n/a	100
TAZ3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,087.9000	12/17/2013.	1,119.4000	Closing Purchase.	(12,600)	(12,600)	0	0	n/a	100
TAZ3	22	2,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,088.0000	12/17/2013.	1,119.4000	Closing Purchase.	(69,080)	(69,080)	0	0	n/a	100
TAZ3	27	2,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,088.1000	12/17/2013.	1,119.4000	Closing Purchase.	(84,510)	(84,510)	0	0	n/a	100
TAZ3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,088.2000	12/17/2013.	1,119.4000	Closing Purchase.	(49,920)	(49,920)	0	0	n/a	100
TAZ3	22	2,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,088.3000	12/17/2013.	1,119.4000	Closing Purchase.	(68,420)	(68,420)	0	0	n/a	100
TAZ3	37	3,700	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,088.4000	12/17/2013.	1,119.4000	Closing Purchase.	(114,700)	(114,700)	0	0	n/a	100
TAZ3	55	5,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,088.5000	12/17/2013.	1,119.4000	Closing Purchase.	(169,950)	(169,950)	0	0	n/a	100
TAZ3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,088.6000	12/17/2013.	1,119.4000	Closing Purchase.	(49,280)	(49,280)	0	0	n/a	100
TAZ3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,088.7000	12/17/2013.	1,119.4000	Closing Purchase.	(30,700)	(30,700)	0	0	n/a	100
TAZ3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,088.8000	12/17/2013.	1,119.4000	Closing Purchase.	(61,200)	(61,200)	0	0	n/a	100
TAZ3	32	3,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,088.9000	12/17/2013.	1,119.4000	Closing Purchase.	(97,600)	(97,600)	0	0	n/a	100
TAZ3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,089.0000	12/17/2013.	1,119.4000	Closing Purchase.	(48,640)	(48,640)	0	0	n/a	100
TAZ3	18	1,800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,089.1000	12/17/2013.	1,119.4000	Closing Purchase.	(54,540)	(54,540)	0	0	n/a	100
TAZ3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,089.2000	12/17/2013.	1,119.4000	Closing Purchase.	(36,240)	(36,240)	0	0	n/a	100
TAZ3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,089.3000	12/17/2013.	1,119.4000	Closing Purchase.	(18,060)	(18,060)	0	0	n/a	100
TAZ3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,089.5000	12/17/2013.	1,119.4000	Closing Purchase.	(17,940)	(17,940)	0	0	n/a	100
TAZ3	12	1,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,089.6000	12/17/2013.	1,119.4000	Closing Purchase.	(35,760)	(35,760)	0	0	n/a	100
TAZ3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,089.7000	12/17/2013.	1,119.4000	Closing Purchase.	(8,910)	(8,910)	0	0	n/a	100
TAZ3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,089.9000	12/17/2013.	1,119.4000	Closing Purchase.	(11,800)	(11,800)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ3	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,088.7000	12/17/2013.	1,119.4000	Closing Purchase.	(46,050)	(46,050)	0	0	n/a	100
TAZ3	20	2,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	10/16/2013.	1,088.6000	12/17/2013.	1,119.4000	Closing Purchase.	(61,600)	(61,600)	0	0	n/a	100
TAZ3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,130.8000	12/17/2013.	1,119.4000	Closing Purchase.	1,140	1,140	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,130.7000	12/17/2013.	1,119.4000	Closing Purchase.	2,260	2,260	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,130.6000	12/17/2013.	1,119.4000	Closing Purchase.	2,240	2,240	0	0	n/a	100
TAZ3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,130.5000	12/17/2013.	1,119.4000	Closing Purchase.	4,440	4,440	0	0	n/a	100
TAZ3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,130.4000	12/17/2013.	1,119.4000	Closing Purchase.	4,400	4,400	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,130.3000	12/17/2013.	1,119.4000	Closing Purchase.	2,180	2,180	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,130.2000	12/17/2013.	1,119.4000	Closing Purchase.	2,160	2,160	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,130.1000	12/17/2013.	1,119.4000	Closing Purchase.	2,140	2,140	0	0	n/a	100
TAZ3	6	600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,130.0000	12/17/2013.	1,119.4000	Closing Purchase.	6,360	6,360	0	0	n/a	100
TAZ3	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,129.9000	12/17/2013.	1,119.4000	Closing Purchase.	1,050	1,050	0	0	n/a	100
TAZ3	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,129.7000	12/17/2013.	1,119.4000	Closing Purchase.	4,120	4,120	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	12/03/2013.	1,127.7000	12/17/2013.	1,119.4000	Closing Purchase.	1,660	1,660	0	0	n/a	100
TAZ3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	12/03/2013.	1,127.6000	12/17/2013.	1,119.4000	Closing Purchase.	2,460	2,460	0	0	n/a	100
TAZ3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	12/03/2013.	1,127.5000	12/17/2013.	1,119.4000	Closing Purchase.	6,480	6,480	0	0	n/a	100
TAZ3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	12/03/2013.	1,127.4000	12/17/2013.	1,119.4000	Closing Purchase.	2,400	2,400	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	12/03/2013.	1,127.3000	12/17/2013.	1,119.4000	Closing Purchase.	1,580	1,580	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	12/03/2013.	1,127.2000	12/17/2013.	1,119.4000	Closing Purchase.	1,560	1,560	0	0	n/a	100
TAZ3	9	900	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	12/12/2013.	1,105.0000	12/17/2013.	1,119.4000	Closing Purchase.	(12,960)	(12,960)	0	0	n/a	100
TAZ3	16	1,600	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	12/12/2013.	1,104.9000	12/17/2013.	1,119.4000	Closing Purchase.	(23,200)	(23,200)	0	0	n/a	100
TAZ3	72	7,200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/16/2013.	1,049.9000	12/17/2013.	1,119.4000	Closing Purchase.	(500,400)	(500,400)	0	0	n/a	100
TAZ3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/18/2013.	1,059.4000	12/17/2013.	1,119.4000	Closing Purchase.	(18,000)	(18,000)	0	0	n/a	100

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/19/2013.	1,071.0000	12/17/2013.	1,119.4000	Closing Purchase.	(14,520)	(14,520)	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	09/26/2013.	1,069.4000	12/17/2013.	1,119.4000	Closing Purchase.	(10,000)	(10,000)	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/08/2013.	1,092.7000	12/17/2013.	1,119.4000	Closing Purchase.	(5,340)	(5,340)	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,131.5000	12/17/2013.	1,119.4000	Closing Purchase.	2,420	2,420	0	0	n/a	100
TAZ3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,131.4000	12/17/2013.	1,119.4000	Closing Purchase.	3,600	3,600	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,131.3000	12/17/2013.	1,119.4000	Closing Purchase.	2,380	2,380	0	0	n/a	100
TAZ3	8	800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,131.2000	12/17/2013.	1,119.4000	Closing Purchase.	9,440	9,440	0	0	n/a	100
TAZ3	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,131.1000	12/17/2013.	1,119.4000	Closing Purchase.	3,510	3,510	0	0	n/a	100
TAZ3	10	1,000	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,131.0000	12/17/2013.	1,119.4000	Closing Purchase.	11,600	11,600	0	0	n/a	100
TAZ3	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	NYF	11/26/2013.	1,130.9000	12/17/2013.	1,119.4000	Closing Purchase.	2,300	2,300	0	0	n/a	100
TAH4	18	1,800	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	NYF	12/17/2013.	1,115.9000	12/23/2013.	1,151.4000	Closing Purchase.	(63,900)	(63,900)	0	0	n/a	100
TAH4	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	NYF	12/17/2013.	1,115.9000	12/23/2013.	1,151.3000	Closing Purchase.	(7,080)	(7,080)	0	0	n/a	100
TAH4	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	NYF	12/17/2013.	1,115.9000	12/26/2013.	1,161.2000	Closing Purchase.	(18,120)	(18,120)	0	0	n/a	100
TAH4	2	200	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	NYF	12/17/2013.	1,115.9000	12/26/2013.	1,161.1000	Closing Purchase.	(9,040)	(9,040)	0	0	n/a	100
TAH4	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	NYF	12/17/2013.	1,115.8500	12/26/2013.	1,162.1000	Closing Purchase.	(4,625)	(4,625)	0	0	n/a	100
TAH4	24	2,400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	NYF	12/17/2013.	1,115.9000	12/26/2013.	1,161.3000	Closing Purchase.	(108,960)	(108,960)	0	0	n/a	100
TAH4	3	300	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	NYF	12/17/2013.	1,115.8500	12/26/2013.	1,161.6000	Closing Purchase.	(13,725)	(13,725)	0	0	n/a	100
TAH4	1	100	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	NYF	12/17/2013.	1,115.8500	12/27/2013.	1,156.6000	Closing Purchase.	(4,075)	(4,075)	0	0	n/a	100
TAH4	15	1,500	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	NYF	12/17/2013.	1,115.9000	12/30/2013.	1,157.9000	Closing Purchase.	(63,000)	(63,000)	0	0	n/a	100
TAH4	4	400	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	NYF	12/17/2013.	1,115.9000	12/31/2013.	1,163.2000	Closing Purchase.	(18,920)	(18,920)	0	0	n/a	100
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	01/02/2013.	1,457.0000	Closing Purchase.	(47,475)	(47,475)	0	0	n/a	50
ESH3	35	1,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/12/2012.	1,425.3497	01/02/2013.	1,457.0000	Closing Purchase.	(55,388)	(55,388)	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH3	130	6,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	01/02/2013	1,457.0000	Closing Purchase	(205,725)	(205,725)	0	0	n/a	50
ESH3	160	8,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	01/02/2013	1,457.0000	Closing Purchase	(253,200)	(253,200)	0	0	n/a	50
ESH3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	01/03/2013	1,453.7500	Closing Purchase	(35,500)	(35,500)	0	0	n/a	50
ESH3	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3480	01/03/2013	1,455.0000	Closing Purchase	(7,413)	(7,413)	0	0	n/a	50
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	01/03/2013	1,453.7500	Closing Purchase	(42,600)	(42,600)	0	0	n/a	50
ESH3	110	5,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	01/03/2013	1,453.7500	Closing Purchase	(156,200)	(156,200)	0	0	n/a	50
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	01/03/2013	1,455.0000	Closing Purchase	(29,650)	(29,650)	0	0	n/a	50
ESH3	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3480	01/10/2013	1,466.5000	Closing Purchase	(10,288)	(10,288)	0	0	n/a	50
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	01/17/2013	1,475.5000	Closing Purchase	(100,300)	(100,300)	0	0	n/a	50
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	01/18/2013	1,479.7500	Closing Purchase	(54,400)	(54,400)	0	0	n/a	50
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	01/22/2013	1,485.7500	Closing Purchase	(60,400)	(60,400)	0	0	n/a	50
ESH3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	01/24/2013	1,490.0000	Closing Purchase	(32,325)	(32,325)	0	0	n/a	50
ESH3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	01/24/2013	1,491.7500	Closing Purchase	(83,000)	(83,000)	0	0	n/a	50
ESH3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	01/25/2013	1,496.2500	Closing Purchase	(35,450)	(35,450)	0	0	n/a	50
ESH3	35	1,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3497	01/25/2013	1,496.0000	Closing Purchase	(123,638)	(123,638)	0	0	n/a	50
ESH3	100	5,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	01/25/2013	1,496.0000	Closing Purchase	(353,250)	(353,250)	0	0	n/a	50
ESH3	160	8,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	01/25/2013	1,496.0000	Closing Purchase	(565,200)	(565,200)	0	0	n/a	50
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	01/28/2013	1,496.7500	Closing Purchase	(142,800)	(142,800)	0	0	n/a	50
ESH3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	01/29/2013	1,505.0000	Closing Purchase	(39,825)	(39,825)	0	0	n/a	50
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	01/29/2013	1,505.0000	Closing Purchase	(159,300)	(159,300)	0	0	n/a	50
ESH3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	02/01/2013	1,508.2500	Closing Purchase	(41,450)	(41,450)	0	0	n/a	50
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	02/01/2013	1,508.2500	Closing Purchase	(82,900)	(82,900)	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
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	02/01/2013	1,508.2500	Closing Purchase	(124,350)	(124,350)	0	0	n/a	50
ESH3	60	3,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	02/01/2013	1,508.2500	Closing Purchase	(248,700)	(248,700)	0	0	n/a	50
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	02/01/2013	1,508.2500	Closing Purchase	(124,350)	(124,350)	0	0	n/a	50
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	02/05/2013	1,506.0000	Closing Purchase	(161,300)	(161,300)	0	0	n/a	50
ESH3	22	1,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	02/08/2013	1,513.0000	Closing Purchase	(96,415)	(96,415)	0	0	n/a	50
ESH3	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/26/2012	1,413.5000	02/08/2013	1,513.0000	Closing Purchase	(89,550)	(89,550)	0	0	n/a	50
ESH3	72	3,600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/26/2012	1,413.5000	02/12/2013	1,516.5000	Closing Purchase	(370,800)	(370,800)	0	0	n/a	50
ESH3	28	1,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/27/2012	1,410.5000	02/12/2013	1,516.5000	Closing Purchase	(148,400)	(148,400)	0	0	n/a	50
ESH3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	02/13/2013	1,517.0000	Closing Purchase	(45,825)	(45,825)	0	0	n/a	50
ESH3	22	1,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/27/2012	1,410.5000	02/13/2013	1,517.0000	Closing Purchase	(117,150)	(117,150)	0	0	n/a	50
ESH3	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/28/2012	1,389.0000	02/13/2013	1,517.0000	Closing Purchase	(51,200)	(51,200)	0	0	n/a	50
ESH3	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3493	02/19/2013	1,528.0000	Closing Purchase	(76,988)	(76,988)	0	0	n/a	50
ESH3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/28/2012	1,389.0000	02/19/2013	1,528.0000	Closing Purchase	(139,000)	(139,000)	0	0	n/a	50
ESH3	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/28/2012	1,389.0000	02/22/2013	1,514.2500	Closing Purchase	(75,150)	(75,150)	0	0	n/a	50
ESH3	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	01/08/2013	1,452.4992	02/22/2013	1,514.2500	Closing Purchase	(40,138)	(40,138)	0	0	n/a	50
ESH3	37	1,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	01/08/2013	1,452.4997	02/27/2013	1,516.2500	Closing Purchase	(117,938)	(117,938)	0	0	n/a	50
ESH3	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	01/10/2013	1,464.9992	02/27/2013	1,516.2500	Closing Purchase	(33,313)	(33,313)	0	0	n/a	50
ESH3	100	5,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	01/10/2013	1,465.0000	02/28/2013	1,518.2500	Closing Purchase	(266,250)	(266,250)	0	0	n/a	50
ESH3	27	1,350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	01/10/2013	1,465.0000	02/28/2013	1,518.0000	Closing Purchase	(71,550)	(71,550)	0	0	n/a	50
ESH3	60	3,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	01/14/2013	1,466.2500	02/28/2013	1,518.0000	Closing Purchase	(155,250)	(155,250)	0	0	n/a	50
ESH3	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	01/15/2013	1,467.5000	02/28/2013	1,518.0000	Closing Purchase	(7,575)	(7,575)	0	0	n/a	50
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	03/05/2013	1,537.0000	Closing Purchase	(111,650)	(111,650)	0	0	n/a	50
ESH3	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3493	03/05/2013	1,537.0000	Closing Purchase	(83,738)	(83,738)	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH3	60	3,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	01/15/2013	1,467.5000	03/05/2013	1,537.0000	Closing Purchase	(208,500)	(208,500)	0	0	n/a	50
ESH3	35	1,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3497	03/06/2013	1,539.5000	Closing Purchase	(199,763)	(199,763)	0	0	n/a	50
ESH3	55	2,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3498	03/06/2013	1,540.5000	Closing Purchase	(316,663)	(316,663)	0	0	n/a	50
ESH3	17	850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	01/15/2013	1,467.5000	03/06/2013	1,540.5000	Closing Purchase	(62,050)	(62,050)	0	0	n/a	50
ESH3	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	01/22/2013	1,486.0000	03/06/2013	1,540.5000	Closing Purchase	(35,425)	(35,425)	0	0	n/a	50
ESH3	16	800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	03/07/2013	1,544.5000	Closing Purchase	(95,320)	(95,320)	0	0	n/a	50
ESH3	36	1,800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	03/07/2013	1,544.7500	Closing Purchase	(214,920)	(214,920)	0	0	n/a	50
ESH3	27	1,350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	01/22/2013	1,486.0000	03/07/2013	1,544.5000	Closing Purchase	(78,975)	(78,975)	0	0	n/a	50
ESH3	70	3,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	01/29/2013	1,500.5000	03/07/2013	1,544.5000	Closing Purchase	(154,000)	(154,000)	0	0	n/a	50
ESH3	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	02/04/2013	1,493.0000	03/07/2013	1,544.5000	Closing Purchase	(7,725)	(7,725)	0	0	n/a	50
ESH3	23	1,150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3496	03/08/2013	1,551.0000	Closing Purchase	(144,498)	(144,498)	0	0	n/a	50
ESH3	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3493	03/08/2013	1,550.0000	Closing Purchase	(93,488)	(93,488)	0	0	n/a	50
ESH3	45	2,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3498	03/08/2013	1,551.0000	Closing Purchase	(282,713)	(282,713)	0	0	n/a	50
ESH3	130	6,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	02/04/2013	1,493.0000	03/08/2013	1,551.0000	Closing Purchase	(377,000)	(377,000)	0	0	n/a	50
ESH3	326	16,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	03/12/2013	1,555.9000	Closing Purchase	(2,127,965)	(2,127,965)	0	0	n/a	50
ESH3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/28/2012	1,386.0000	03/12/2013	1,555.9000	Closing Purchase	(84,950)	(84,950)	0	0	n/a	50
ESH3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	02/20/2013	1,508.5000	03/12/2013	1,555.9000	Closing Purchase	(47,400)	(47,400)	0	0	n/a	50
ESH3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	02/21/2013	1,500.0000	03/12/2013	1,555.9000	Closing Purchase	(27,950)	(27,950)	0	0	n/a	50
ESH3	140	7,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/12/2012	1,425.3500	03/12/2013	1,555.9000	Closing Purchase	(913,850)	(913,850)	0	0	n/a	50
ESH3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/26/2012	1,413.5000	03/12/2013	1,555.9000	Closing Purchase	(71,200)	(71,200)	0	0	n/a	50
ESH3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/27/2012	1,410.5000	03/12/2013	1,555.9000	Closing Purchase	(72,700)	(72,700)	0	0	n/a	50
ESH3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013	CME	12/28/2012	1,388.5000	03/12/2013	1,555.9000	Closing Purchase	(83,700)	(83,700)	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	01/08/2013.	1,452.5000	03/12/2013.	1,555.9000	Closing Purchase.	(51,700)	(51,700)	0	0	n/a	50
ESH3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	01/14/2013.	1,466.2500	03/12/2013.	1,555.9000	Closing Purchase.	(89,650)	(89,650)	0	0	n/a	50
ESH3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	01/15/2013.	1,467.5000	03/12/2013.	1,555.9000	Closing Purchase.	(88,400)	(88,400)	0	0	n/a	50
ESH3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/04/2013.	1,493.0000	03/12/2013.	1,555.9000	Closing Purchase.	(62,900)	(62,900)	0	0	n/a	50
ESH3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/21/2013.	1,500.0000	03/12/2013.	1,555.9000	Closing Purchase.	(27,950)	(27,950)	0	0	n/a	50
ESH3	40	2,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/25/2013.	1,486.0000	03/12/2013.	1,555.9000	Closing Purchase.	(139,800)	(139,800)	0	0	n/a	50
ESH3	364	18,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/12/2012.	1,425.3500	03/12/2013.	1,555.9000	Closing Purchase.	(2,376,010)	(2,376,010)	0	0	n/a	50
ESH3	874	43,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/12/2012.	1,425.3500	03/12/2013.	1,555.9000	Closing Purchase.	(5,705,035)	(5,705,035)	0	0	n/a	50
ESH3	16	800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/28/2012.	1,389.2500	03/12/2013.	1,555.9000	Closing Purchase.	(133,320)	(133,320)	0	0	n/a	50
ESH3	24	1,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	12/28/2012.	1,389.0000	03/12/2013.	1,555.9000	Closing Purchase.	(200,280)	(200,280)	0	0	n/a	50
ESH3	60	3,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/21/2013.	1,501.5000	03/12/2013.	1,555.9000	Closing Purchase.	(163,200)	(163,200)	0	0	n/a	50
ESH3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/25/2013.	1,486.0000	03/12/2013.	1,555.9000	Closing Purchase.	(174,750)	(174,750)	0	0	n/a	50
ESH3	17	850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/04/2013.	1,493.0000	03/12/2013.	1,555.9000	Closing Purchase.	(53,465)	(53,465)	0	0	n/a	50
ESH3	100	5,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/07/2013.	1,505.2500	03/12/2013.	1,555.9000	Closing Purchase.	(253,250)	(253,250)	0	0	n/a	50
ESH3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/15/2013.	1,515.0000	03/12/2013.	1,555.9000	Closing Purchase.	(102,250)	(102,250)	0	0	n/a	50
ESH3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/20/2013.	1,508.5000	03/12/2013.	1,555.9000	Closing Purchase.	(118,500)	(118,500)	0	0	n/a	50
ESH3	130	6,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/21/2013.	1,499.2500	03/12/2013.	1,555.9000	Closing Purchase.	(368,225)	(368,225)	0	0	n/a	50
ESH3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/21/2013.	1,501.5000	03/12/2013.	1,555.9000	Closing Purchase.	(68,000)	(68,000)	0	0	n/a	50
ESH3	80	4,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/25/2013.	1,487.2500	03/12/2013.	1,555.9000	Closing Purchase.	(274,600)	(274,600)	0	0	n/a	50
ESH3	60	3,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/25/2013.	1,486.0000	03/12/2013.	1,555.9000	Closing Purchase.	(209,700)	(209,700)	0	0	n/a	50
ESH3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/26/2013.	1,494.5000	03/12/2013.	1,555.9000	Closing Purchase.	(153,500)	(153,500)	0	0	n/a	50
ESH3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/26/2013.	1,496.0000	03/12/2013.	1,555.9000	Closing Purchase.	(74,875)	(74,875)	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	02/26/2013.	1,495.0000	03/12/2013.	1,555.9000	Closing Purchase.	(60,900)	(60,900)	0	0	n/a	50
ESH3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/15/2013.	CME	03/04/2013.	1,521.5000	03/12/2013.	1,555.9000	Closing Purchase.	(17,200)	(17,200)	0	0	n/a	50
ESM3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3000	04/10/2013.	1,584.0000	Closing Purchase.	(16,850)	(16,850)	0	0	n/a	50
ESM3	100	5,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3000	04/10/2013.	1,582.7500	Closing Purchase.	(162,250)	(162,250)	0	0	n/a	50
ESM3	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3000	04/11/2013.	1,588.0000	Closing Purchase.	(28,275)	(28,275)	0	0	n/a	50
ESM3	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,547.0000	04/12/2013.	1,583.0000	Closing Purchase.	(16,200)	(16,200)	0	0	n/a	50
ESM3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.2996	04/16/2013.	1,570.2500	Closing Purchase.	(24,938)	(24,938)	0	0	n/a	50
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,547.0000	04/16/2013.	1,563.5000	Closing Purchase.	(41,250)	(41,250)	0	0	n/a	50
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,547.0000	04/16/2013.	1,568.5000	Closing Purchase.	(53,750)	(53,750)	0	0	n/a	50
ESM3	11	550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.2500	04/17/2013.	1,545.2500	Closing Purchase.	2,750	2,750	0	0	n/a	50
ESM3	19	950	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,547.0005	04/17/2013.	1,545.2500	Closing Purchase.	1,663	1,663	0	0	n/a	50
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3000	04/18/2013.	1,543.0000	Closing Purchase.	18,250	18,250	0	0	n/a	50
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3000	04/18/2013.	1,537.5000	Closing Purchase.	32,000	32,000	0	0	n/a	50
ESM3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3004	04/18/2013.	1,540.7500	Closing Purchase.	11,938	11,938	0	0	n/a	50
ESM3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3004	04/19/2013.	1,546.7500	Closing Purchase.	4,438	4,438	0	0	n/a	50
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3000	04/19/2013.	1,550.0000	Closing Purchase.	750	750	0	0	n/a	50
ESM3	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3000	04/23/2013.	1,573.5000	Closing Purchase.	(10,440)	(10,440)	0	0	n/a	50
ESM3	35	1,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3000	04/23/2013.	1,574.0000	Closing Purchase.	(41,475)	(41,475)	0	0	n/a	50
ESM3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3000	04/25/2013.	1,582.0000	Closing Purchase.	(15,850)	(15,850)	0	0	n/a	50
ESM3	45	2,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3000	04/25/2013.	1,581.5000	Closing Purchase.	(70,200)	(70,200)	0	0	n/a	50
ESM3	322	16,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3000	05/02/2013.	1,577.3000	Closing Purchase.	(434,700)	(434,700)	0	0	n/a	50
ESM3	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/05/2013.	1,543.5000	05/02/2013.	1,577.3000	Closing Purchase.	(23,660)	(23,660)	0	0	n/a	50
ESM3	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/17/2013.	1,548.2493	05/02/2013.	1,577.3000	Closing Purchase.	(21,788)	(21,788)	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESM3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/18/2013.	1,537.0000	05/02/2013.	1,577.3000	Closing Purchase.	(20,150)	(20,150)	0	0	n/a	50
ESM3	279	13,950	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.2500	05/02/2013.	1,577.3000	Closing Purchase.	(377,348)	(377,348)	0	0	n/a	50
ESM3	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/20/2013.	1,553.5000	05/02/2013.	1,577.3000	Closing Purchase.	(15,470)	(15,470)	0	0	n/a	50
ESM3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/04/2013.	1,553.0000	05/02/2013.	1,577.3000	Closing Purchase.	(12,150)	(12,150)	0	0	n/a	50
ESM3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	1,561.7500	05/02/2013.	1,577.3000	Closing Purchase.	(7,775)	(7,775)	0	0	n/a	50
ESM3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	1,553.7500	05/02/2013.	1,577.3000	Closing Purchase.	(23,550)	(23,550)	0	0	n/a	50
ESM3	17	850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/18/2013.	1,537.2494	05/02/2013.	1,577.3000	Closing Purchase.	(34,043)	(34,043)	0	0	n/a	50
ESM3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/19/2013.	1,549.2500	05/02/2013.	1,577.3000	Closing Purchase.	(14,025)	(14,025)	0	0	n/a	50
ESM3	1,208	60,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3000	05/02/2013.	1,577.3000	Closing Purchase.	(1,630,800)	(1,630,800)	0	0	n/a	50
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/01/2013.	1,553.5000	05/02/2013.	1,577.3000	Closing Purchase.	(59,500)	(59,500)	0	0	n/a	50
ESM3	65	3,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/05/2013.	1,543.5000	05/02/2013.	1,577.3000	Closing Purchase.	(109,850)	(109,850)	0	0	n/a	50
ESM3	45	2,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	1,554.7498	05/02/2013.	1,577.3000	Closing Purchase.	(50,738)	(50,738)	0	0	n/a	50
ESM3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/17/2013.	1,547.7496	05/02/2013.	1,577.3000	Closing Purchase.	(36,938)	(36,938)	0	0	n/a	50
ESM3	55	2,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/17/2013.	1,548.7498	05/02/2013.	1,577.3000	Closing Purchase.	(78,513)	(78,513)	0	0	n/a	50
ESM3	392	19,600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/12/2013.	1,550.3000	05/02/2013.	1,577.3000	Closing Purchase.	(529,200)	(529,200)	0	0	n/a	50
ESM3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	03/19/2013.	1,540.0000	05/02/2013.	1,577.3000	Closing Purchase.	(37,300)	(37,300)	0	0	n/a	50
ESM3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/05/2013.	1,543.5000	05/02/2013.	1,577.3000	Closing Purchase.	(42,250)	(42,250)	0	0	n/a	50
ESM3	75	3,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	1,572.7499	05/02/2013.	1,577.3000	Closing Purchase.	(17,063)	(17,063)	0	0	n/a	50
ESM3	75	3,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	1,575.5000	05/02/2013.	1,577.3000	Closing Purchase.	(6,750)	(6,750)	0	0	n/a	50
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	1,563.2500	05/02/2013.	1,577.3000	Closing Purchase.	(35,125)	(35,125)	0	0	n/a	50
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	1,558.5000	05/02/2013.	1,577.3000	Closing Purchase.	(47,000)	(47,000)	0	0	n/a	50
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	04/15/2013.	1,561.5000	05/02/2013.	1,577.3000	Closing Purchase.	(39,500)	(39,500)	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	04/15/2013	1,555.0000	05/02/2013	1,577.3000	Closing Purchase	(55,750)	(55,750)	0	0	n/a	50
ESM3	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	04/15/2013	1,552.7500	05/02/2013	1,577.3000	Closing Purchase	(36,825)	(36,825)	0	0	n/a	50
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	04/17/2013	1,540.0000	05/02/2013	1,577.3000	Closing Purchase	(93,250)	(93,250)	0	0	n/a	50
ESM3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	04/17/2013	1,544.2500	05/02/2013	1,577.3000	Closing Purchase	(33,050)	(33,050)	0	0	n/a	50
ESM3	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	04/17/2013	1,547.2500	05/02/2013	1,577.3000	Closing Purchase	(45,075)	(45,075)	0	0	n/a	50
ESM3	60	3,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	04/17/2013	1,548.7500	05/02/2013	1,577.3000	Closing Purchase	(85,650)	(85,650)	0	0	n/a	50
ESM3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	04/22/2013	1,558.0000	05/02/2013	1,577.3000	Closing Purchase	(24,125)	(24,125)	0	0	n/a	50
ESM3	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.3000	05/03/2013	1,610.0000	Closing Purchase	(21,255)	(21,255)	0	0	n/a	50
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.3000	05/03/2013	1,609.7500	Closing Purchase	(81,125)	(81,125)	0	0	n/a	50
ESM3	45	2,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/01/2013	1,582.7498	05/03/2013	1,610.0000	Closing Purchase	(61,313)	(61,313)	0	0	n/a	50
ESM3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.3000	05/03/2013	1,610.0000	Closing Purchase	(32,700)	(32,700)	0	0	n/a	50
ESM3	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.2989	05/07/2013	1,617.2500	Closing Purchase	(17,978)	(17,978)	0	0	n/a	50
ESM3	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.2986	05/08/2013	1,627.7500	Closing Purchase	(17,658)	(17,658)	0	0	n/a	50
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.3000	05/08/2013	1,626.5000	Closing Purchase	(123,000)	(123,000)	0	0	n/a	50
ESM3	40	2,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.3000	05/09/2013	1,624.7500	Closing Purchase	(94,900)	(94,900)	0	0	n/a	50
ESM3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.2996	05/09/2013	1,625.2500	Closing Purchase	(59,938)	(59,938)	0	0	n/a	50
ESM3	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.3000	05/10/2013	1,624.5000	Closing Purchase	(30,680)	(30,680)	0	0	n/a	50
ESM3	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.3000	05/14/2013	1,644.0000	Closing Purchase	(100,050)	(100,050)	0	0	n/a	50
ESM3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.3000	05/16/2013	1,658.5000	Closing Purchase	(81,200)	(81,200)	0	0	n/a	50
ESM3	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.3000	05/17/2013	1,664.2500	Closing Purchase	(34,780)	(34,780)	0	0	n/a	50
ESM3	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.3000	05/17/2013	1,662.7500	Closing Purchase	(128,175)	(128,175)	0	0	n/a	50
ESM3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013	CME	05/02/2013	1,577.3000	05/17/2013	1,656.0000	Closing Purchase	(78,700)	(78,700)	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESM3	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	1,577.3000	05/20/2013.	1,667.5000	Closing Purchase.	(36,080)	(36,080)	0	0	n/a	50
ESM3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	1,577.3000	05/28/2013.	1,660.7500	Closing Purchase.	(41,725)	(41,725)	0	0	n/a	50
ESM3	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	1,577.3000	05/29/2013.	1,642.0000	Closing Purchase.	(19,410)	(19,410)	0	0	n/a	50
ESM3	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	1,577.3000	06/07/2013.	1,641.0000	Closing Purchase.	(12,740)	(12,740)	0	0	n/a	50
ESM3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	1,577.3000	06/10/2013.	1,646.2500	Closing Purchase.	(34,475)	(34,475)	0	0	n/a	50
ESM3	45	2,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	1,577.3000	06/10/2013.	1,643.5000	Closing Purchase.	(148,950)	(148,950)	0	0	n/a	50
ESM3	130	6,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	1,577.3000	06/10/2013.	1,645.2500	Closing Purchase.	(441,675)	(441,675)	0	0	n/a	50
ESM3	110	5,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	1,577.3000	06/10/2013.	1,644.5000	Closing Purchase.	(369,600)	(369,600)	0	0	n/a	50
ESM3	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	1,577.3000	06/11/2013.	1,638.0000	Closing Purchase.	(24,280)	(24,280)	0	0	n/a	50
ESM3	314	15,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	1,577.3000	06/18/2013.	1,639.7000	Closing Purchase.	(979,680)	(979,680)	0	0	n/a	50
ESM3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	06/03/2013.	1,624.7500	06/18/2013.	1,639.7000	Closing Purchase.	(7,475)	(7,475)	0	0	n/a	50
ESM3	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	06/05/2013.	1,616.7500	06/18/2013.	1,639.7000	Closing Purchase.	(16,065)	(16,065)	0	0	n/a	50
ESM3	265	13,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	1,577.3000	06/18/2013.	1,639.7000	Closing Purchase.	(826,800)	(826,800)	0	0	n/a	50
ESM3	1,118	55,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	1,577.3000	06/18/2013.	1,639.7000	Closing Purchase.	(3,488,160)	(3,488,160)	0	0	n/a	50
ESM3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	06/05/2013.	1,616.0000	06/18/2013.	1,639.7000	Closing Purchase.	(59,250)	(59,250)	0	0	n/a	50
ESM3	807	40,350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/21/2013.	CME	05/02/2013.	1,577.3000	06/18/2013.	1,639.7000	Closing Purchase.	(2,517,840)	(2,517,840)	0	0	n/a	50
ESU3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	06/19/2013.	1,631.5000	Closing Purchase.	1,125	1,125	0	0	n/a	50
ESU3	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	06/20/2013.	1,594.7500	Closing Purchase.	25,350	25,350	0	0	n/a	50
ESU3	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	06/20/2013.	1,581.5000	Closing Purchase.	10,450	10,450	0	0	n/a	50
ESU3	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7000	06/20/2013.	1,594.7500	Closing Purchase.	58,425	58,425	0	0	n/a	50
ESU3	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7000	06/21/2013.	1,578.2500	Closing Purchase.	138,625	138,625	0	0	n/a	50
ESU3	17	850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7006	06/24/2013.	1,554.7500	Closing Purchase.	67,108	67,108	0	0	n/a	50
ESU3	78	3,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7000	06/24/2013.	1,555.0000	Closing Purchase.	306,930	306,930	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU3	45	2,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7000	06/25/2013.	1,577.0000	Closing Purchase.	127,575	127,575	0	0	n/a	50
ESU3	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7533	06/28/2013.	1,608.0000	Closing Purchase.	3,863	3,863	0	0	n/a	50
ESU3	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	06/28/2013.	1,605.7500	Closing Purchase.	2,800	2,800	0	0	n/a	50
ESU3	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/05/2013.	1,620.2500	Closing Purchase.	3,375	3,375	0	0	n/a	50
ESU3	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/05/2013.	1,614.5000	Closing Purchase.	28,875	28,875	0	0	n/a	50
ESU3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/08/2013.	1,637.5000	Closing Purchase.	(1,875)	(1,875)	0	0	n/a	50
ESU3	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/09/2013.	1,645.0000	Closing Purchase.	(16,875)	(16,875)	0	0	n/a	50
ESU3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/10/2013.	1,643.5000	Closing Purchase.	(4,875)	(4,875)	0	0	n/a	50
ESU3	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/10/2013.	1,644.2500	Closing Purchase.	(3,150)	(3,150)	0	0	n/a	50
ESU3	34	1,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/10/2013.	1,643.2500	Closing Purchase.	(16,150)	(16,150)	0	0	n/a	50
ESU3	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/11/2013.	1,664.2500	Closing Purchase.	(18,300)	(18,300)	0	0	n/a	50
ESU3	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/11/2013.	1,668.2500	Closing Purchase.	(8,625)	(8,625)	0	0	n/a	50
ESU3	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/11/2013.	1,665.2500	Closing Purchase.	(47,250)	(47,250)	0	0	n/a	50
ESU3	140	7,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/11/2013.	1,664.5000	Closing Purchase.	(215,250)	(215,250)	0	0	n/a	50
ESU3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/11/2013.	1,668.2500	Closing Purchase.	(17,250)	(17,250)	0	0	n/a	50
ESU3	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/12/2013.	1,669.7500	Closing Purchase.	(10,800)	(10,800)	0	0	n/a	50
ESU3	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/15/2013.	1,675.2500	Closing Purchase.	(16,600)	(16,600)	0	0	n/a	50
ESU3	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/18/2013.	1,687.5000	Closing Purchase.	(21,500)	(21,500)	0	0	n/a	50
ESU3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7496	07/18/2013.	1,688.0000	Closing Purchase.	(67,813)	(67,813)	0	0	n/a	50
ESU3	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/22/2013.	1,689.2500	Closing Purchase.	(22,200)	(22,200)	0	0	n/a	50
ESU3	110	5,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/22/2013.	1,688.7500	Closing Purchase.	(302,500)	(302,500)	0	0	n/a	50
ESU3	325	16,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/22/2013.	1,689.0000	Closing Purchase.	(897,813)	(897,813)	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU3	40	2,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7000	07/22/2013.	1,689.0000	Closing Purchase.	(110,600)	(110,600)	0	0	n/a	50
ESU3	60	3,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7000	07/22/2013.	1,689.2500	Closing Purchase.	(166,650)	(166,650)	0	0	n/a	50
ESU3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7000	07/22/2013.	1,689.0000	Closing Purchase.	(55,300)	(55,300)	0	0	n/a	50
ESU3	380	19,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7000	07/22/2013.	1,689.2500	Closing Purchase.	(1,055,450)	(1,055,450)	0	0	n/a	50
ESU3	87	4,350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.6999	07/22/2013.	1,689.2500	Closing Purchase.	(241,643)	(241,643)	0	0	n/a	50
ESU3	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/28/2013.	1,604.2500	07/22/2013.	1,689.2500	Closing Purchase.	(55,250)	(55,250)	0	0	n/a	50
ESU3	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7467	07/24/2013.	1,684.5000	Closing Purchase.	(7,613)	(7,613)	0	0	n/a	50
ESU3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	07/25/2013.	1,683.0000	Closing Purchase.	(24,625)	(24,625)	0	0	n/a	50
ESU3	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	08/16/2013.	1,655.7500	Closing Purchase.	(2,200)	(2,200)	0	0	n/a	50
ESU3	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/05/2013.	1,612.0000	08/20/2013.	1,651.5000	Closing Purchase.	(7,900)	(7,900)	0	0	n/a	50
ESU3	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7467	08/22/2013.	1,652.0000	Closing Purchase.	(2,738)	(2,738)	0	0	n/a	50
ESU3	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/05/2013.	1,611.9980	08/22/2013.	1,652.7500	Closing Purchase.	(10,188)	(10,188)	0	0	n/a	50
ESU3	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	08/29/2013.	1,642.2500	Closing Purchase.	(850)	(850)	0	0	n/a	50
ESU3	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	09/04/2013.	1,647.5000	Closing Purchase.	(1,375)	(1,375)	0	0	n/a	50
ESU3	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	09/05/2013.	1,654.0000	Closing Purchase.	(4,050)	(4,050)	0	0	n/a	50
ESU3	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/05/2013.	1,612.0000	09/06/2013.	1,658.5000	Closing Purchase.	(11,625)	(11,625)	0	0	n/a	50
ESU3	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7493	09/10/2013.	1,681.5000	Closing Purchase.	(35,813)	(35,813)	0	0	n/a	50
ESU3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	09/10/2013.	1,681.7500	Closing Purchase.	(48,000)	(48,000)	0	0	n/a	50
ESU3	259	12,950	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	09/16/2013.	1,688.6000	Closing Purchase.	(710,308)	(710,308)	0	0	n/a	50
ESU3	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/20/2013.	1,594.2500	09/16/2013.	1,688.6000	Closing Purchase.	(66,045)	(66,045)	0	0	n/a	50
ESU3	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/21/2013.	1,584.7500	09/16/2013.	1,688.6000	Closing Purchase.	(62,310)	(62,310)	0	0	n/a	50
ESU3	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/24/2013.	1,554.5000	09/16/2013.	1,688.6000	Closing Purchase.	(80,460)	(80,460)	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/26/2013.	1,672.5000	09/16/2013.	1,688.6000	Closing Purchase.	(8,050)	(8,050)	0	0	n/a	50
ESU3	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/15/2013.	1,659.2500	09/16/2013.	1,688.6000	Closing Purchase.	(17,610)	(17,610)	0	0	n/a	50
ESU3	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/21/2013.	1,645.5000	09/16/2013.	1,688.6000	Closing Purchase.	(30,170)	(30,170)	0	0	n/a	50
ESU3	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/27/2013.	1,632.7500	09/16/2013.	1,688.6000	Closing Purchase.	(27,925)	(27,925)	0	0	n/a	50
ESU3	65	3,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7498	09/16/2013.	1,688.6000	Closing Purchase.	(178,263)	(178,263)	0	0	n/a	50
ESU3	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/28/2013.	1,602.7500	09/16/2013.	1,688.6000	Closing Purchase.	(8,585)	(8,585)	0	0	n/a	50
ESU3	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/26/2013.	1,673.2486	09/16/2013.	1,688.6000	Closing Purchase.	(5,373)	(5,373)	0	0	n/a	50
ESU3	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/26/2013.	1,684.0000	09/16/2013.	1,688.6000	Closing Purchase.	(460)	(460)	0	0	n/a	50
ESU3	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/09/2013.	1,686.2467	09/16/2013.	1,688.6000	Closing Purchase.	(353)	(353)	0	0	n/a	50
ESU3	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/27/2013.	1,638.7467	09/16/2013.	1,688.6000	Closing Purchase.	(7,478)	(7,478)	0	0	n/a	50
ESU3	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/27/2013.	1,629.2500	09/16/2013.	1,688.6000	Closing Purchase.	(11,870)	(11,870)	0	0	n/a	50
ESU3	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7493	09/16/2013.	1,703.0000	Closing Purchase.	(51,938)	(51,938)	0	0	n/a	50
ESU3	527	26,350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	06/18/2013.	1,633.7500	09/16/2013.	1,688.6000	Closing Purchase.	(1,445,298)	(1,445,298)	0	0	n/a	50
ESU3	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/26/2013.	1,672.5000	09/16/2013.	1,688.6000	Closing Purchase.	(24,150)	(24,150)	0	0	n/a	50
ESU3	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/30/2013.	1,684.0000	09/16/2013.	1,688.6000	Closing Purchase.	(3,450)	(3,450)	0	0	n/a	50
ESU3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/27/2013.	1,639.5000	09/16/2013.	1,688.6000	Closing Purchase.	(61,375)	(61,375)	0	0	n/a	50
ESU3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/27/2013.	1,631.7500	09/16/2013.	1,688.6000	Closing Purchase.	(56,850)	(56,850)	0	0	n/a	50
ESU3	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/05/2013.	1,612.0000	09/16/2013.	1,688.6000	Closing Purchase.	(3,830)	(3,830)	0	0	n/a	50
ESU3	19	950	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/10/2013.	1,643.0000	09/16/2013.	1,688.6000	Closing Purchase.	(43,320)	(43,320)	0	0	n/a	50
ESU3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/11/2013.	1,664.5000	09/16/2013.	1,688.6000	Closing Purchase.	(24,100)	(24,100)	0	0	n/a	50
ESU3	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/12/2013.	1,670.0000	09/16/2013.	1,688.6000	Closing Purchase.	(23,250)	(23,250)	0	0	n/a	50
ESU3	28	1,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/16/2013.	1,672.2500	09/16/2013.	1,688.6000	Closing Purchase.	(22,890)	(22,890)	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/18/2013.	1,686.7500	09/16/2013.	1,688.6000	Closing Purchase.	(1,850)	(1,850)	0	0	n/a	50
ESU3	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	07/26/2013.	1,674.0000	09/16/2013.	1,688.6000	Closing Purchase.	(3,650)	(3,650)	0	0	n/a	50
ESU3	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/07/2013.	1,684.0000	09/16/2013.	1,688.6000	Closing Purchase.	(920)	(920)	0	0	n/a	50
ESU3	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/20/2013.	CME	08/28/2013.	1,634.7500	09/16/2013.	1,688.6000	Closing Purchase.	(10,770)	(10,770)	0	0	n/a	50
ESZ3	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,681.9989	09/18/2013.	1,720.7500	Closing Purchase.	(17,438)	(17,438)	0	0	n/a	50
ESZ3	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,681.9493	09/19/2013.	1,718.0000	Closing Purchase.	(27,038)	(27,038)	0	0	n/a	50
ESZ3	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,682.0000	10/14/2013.	1,704.5000	Closing Purchase.	(9,000)	(9,000)	0	0	n/a	50
ESZ3	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,682.0000	10/17/2013.	1,723.5000	Closing Purchase.	(18,675)	(18,675)	0	0	n/a	50
ESZ3	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,682.0000	10/18/2013.	1,732.7500	Closing Purchase.	(20,300)	(20,300)	0	0	n/a	50
ESZ3	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,681.9989	10/22/2013.	1,746.2500	Closing Purchase.	(28,913)	(28,913)	0	0	n/a	50
ESZ3	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,681.9500	11/05/2013.	1,761.0000	Closing Purchase.	(7,905)	(7,905)	0	0	n/a	50
ESZ3	485	24,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,681.9500	11/18/2013.	1,795.7500	Closing Purchase.	(2,759,650)	(2,759,650)	0	0	n/a	50
ESZ3	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,681.9500	11/21/2013.	1,791.0000	Closing Purchase.	(10,905)	(10,905)	0	0	n/a	50
ESZ3	105	5,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,682.0000	11/26/2013.	1,802.5000	Closing Purchase.	(632,625)	(632,625)	0	0	n/a	50
ESZ3	63	3,150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,681.9500	11/26/2013.	1,801.7500	Closing Purchase.	(377,370)	(377,370)	0	0	n/a	50
ESZ3	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,681.9400	12/02/2013.	1,805.7600	Closing Purchase.	(6,191)	(6,191)	0	0	n/a	50
ESZ3	195	9,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,682.0000	12/17/2013.	1,786.6000	Closing Purchase.	(1,019,850)	(1,019,850)	0	0	n/a	50
ESZ3	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/09/2013.	1,647.0000	12/17/2013.	1,786.6000	Closing Purchase.	(83,760)	(83,760)	0	0	n/a	50
ESZ3	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,681.9500	12/17/2013.	1,786.6000	Closing Purchase.	(94,185)	(94,185)	0	0	n/a	50
ESZ3	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/20/2013.	1,714.0000	12/17/2013.	1,786.6000	Closing Purchase.	(7,260)	(7,260)	0	0	n/a	50
ESZ3	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/25/2013.	1,688.7467	12/17/2013.	1,786.6000	Closing Purchase.	(14,678)	(14,678)	0	0	n/a	50
ESZ3	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/10/2013.	1,671.7467	12/17/2013.	1,786.6000	Closing Purchase.	(17,228)	(17,228)	0	0	n/a	50
ESZ3	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/23/2013.	1,738.7500	12/17/2013.	1,786.6000	Closing Purchase.	(4,785)	(4,785)	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ3	117	5,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,681.9499	12/17/2013.	1,786.6000	Closing Purchase.	(612,203)	(612,203)	0	0	n/a	50
ESZ3	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/02/2013.	1,678.2493	12/17/2013.	1,786.6000	Closing Purchase.	(81,263)	(81,263)	0	0	n/a	50
ESZ3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/08/2013.	1,661.7500	12/17/2013.	1,786.6000	Closing Purchase.	(124,850)	(124,850)	0	0	n/a	50
ESZ3	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/09/2013.	1,644.7493	12/17/2013.	1,786.6000	Closing Purchase.	(106,388)	(106,388)	0	0	n/a	50
ESZ3	40	2,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	1,711.2500	12/17/2013.	1,786.6000	Closing Purchase.	(150,700)	(150,700)	0	0	n/a	50
ESZ3	38	1,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	1,711.5000	12/17/2013.	1,786.6000	Closing Purchase.	(142,690)	(142,690)	0	0	n/a	50
ESZ3	194	9,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	1,711.7500	12/17/2013.	1,786.6000	Closing Purchase.	(726,045)	(726,045)	0	0	n/a	50
ESZ3	122	6,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	1,712.0000	12/17/2013.	1,786.6000	Closing Purchase.	(455,060)	(455,060)	0	0	n/a	50
ESZ3	33	1,650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	1,712.2497	12/17/2013.	1,786.6000	Closing Purchase.	(122,678)	(122,678)	0	0	n/a	50
ESZ3	23	1,150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/16/2013.	1,712.5000	12/17/2013.	1,786.6000	Closing Purchase.	(85,215)	(85,215)	0	0	n/a	50
ESZ3	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	11/26/2013.	1,802.5000	12/17/2013.	1,786.6000	Closing Purchase.	23,850	23,850	0	0	n/a	50
ESZ3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	12/03/2013.	1,796.5000	12/17/2013.	1,786.6000	Closing Purchase.	9,900	9,900	0	0	n/a	50
ESZ3	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	12/12/2013.	1,779.7500	12/17/2013.	1,786.6000	Closing Purchase.	(6,850)	(6,850)	0	0	n/a	50
ESZ3	126	6,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/16/2013.	1,681.9500	12/17/2013.	1,786.6000	Closing Purchase.	(659,295)	(659,295)	0	0	n/a	50
ESZ3	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/18/2013.	1,696.0000	12/17/2013.	1,786.6000	Closing Purchase.	(13,590)	(13,590)	0	0	n/a	50
ESZ3	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/19/2013.	1,718.5000	12/17/2013.	1,786.6000	Closing Purchase.	(13,620)	(13,620)	0	0	n/a	50
ESZ3	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	09/25/2013.	1,689.0000	12/17/2013.	1,786.6000	Closing Purchase.	(34,160)	(34,160)	0	0	n/a	50
ESZ3	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/04/2013.	1,675.5000	12/17/2013.	1,786.6000	Closing Purchase.	(16,665)	(16,665)	0	0	n/a	50
ESZ3	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/23/2013.	1,737.7500	12/17/2013.	1,786.6000	Closing Purchase.	(19,540)	(19,540)	0	0	n/a	50
ESZ3	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	10/24/2013.	1,744.7500	12/17/2013.	1,786.6000	Closing Purchase.	(8,370)	(8,370)	0	0	n/a	50
ESZ3	60	3,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/20/2013.	CME	11/26/2013.	1,802.7500	12/17/2013.	1,786.6000	Closing Purchase.	48,450	48,450	0	0	n/a	50
ESH4	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	CME	12/17/2013.	1,780.3400	12/20/2013.	1,812.2400	Closing Purchase.	(1,595)	(1,595)	0	0	n/a	50

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH4	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	CME	12/16/2013.	1,780.7500	12/23/2013.	1,821.7500	Closing Purchase.	(20,500)	(20,500)	0	0	n/a	50
ESH4	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	CME	12/17/2013.	1,780.3000	12/23/2013.	1,821.7500	Closing Purchase.	(20,725)	(20,725)	0	0	n/a	50
ESH4	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	CME	12/17/2013.	1,780.3500	12/26/2013.	1,832.5000	Closing Purchase.	(15,645)	(15,645)	0	0	n/a	50
ESH4	24	1,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	CME	12/17/2013.	1,780.3000	12/26/2013.	1,832.2500	Closing Purchase.	(62,340)	(62,340)	0	0	n/a	50
ESH4	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	03/21/2014.	CME	12/17/2013.	1,780.4943	12/26/2013.	1,832.5000	Closing Purchase.	(18,202)	(18,202)	0	0	n/a	50
TUH4	779	1,558,000	US 2YR NOTE FUTURE	Income generation- bonds	Sch D4	Duration	04/03/2014.	CBT	12/17/2013.	110.0313	12/26/2013.	109.8672	Closing Purchase.	255,609	255,609	0	0	n/a	2,000
FVH4	500	500,000	US 5YR NOTE FUTURE	Income generation- bonds	Sch D4	Duration	04/03/2014.	CBT	12/17/2013.	120.2657	12/26/2013.	119.2344	Closing Purchase.	515,625	515,625	0	0	n/a	1,000
FVH4	354	354,000	US 5YR NOTE FUTURE	Income generation- bonds	Sch D4	Duration	04/03/2014.	CBT	12/17/2013.	120.2735	12/26/2013.	119.2422	Closing Purchase.	365,063	365,063	0	0	n/a	1,000
FVH4	1	1,000	US 5YR NOTE FUTURE	Income generation- bonds	Sch D4	Duration	04/03/2014.	CBT	12/17/2013.	120.2812	12/26/2013.	119.2422	Closing Purchase.	1,039	1,039	0	0	n/a	1,000
FVH4	145	145,000	US 5YR NOTE FUTURE	Income generation- bonds	Sch D4	Duration	04/03/2014.	CBT	12/17/2013.	120.2891	12/26/2013.	119.2422	Closing Purchase.	151,797	151,797	0	0	n/a	1,000
FVH4	354	354,000	US 5YR NOTE FUTURE	Income generation- bonds	Sch D4	Duration	04/03/2014.	CBT	12/17/2013.	120.2891	12/26/2013.	119.2500	Closing Purchase.	367,828	367,828	0	0	n/a	1,000
1349999. Total-Short Futures-Hedging Other														(179,712,647)	(179,712,647)	0	0	XXX	XXX
1389999. Total-Short Futures														(179,712,647)	(179,712,647)	0	0	XXX	XXX
1409999. Total-Hedging Other														(179,716,132)	(179,716,132)	0	0	XXX	XXX
1449999. TOTAL														(179,716,132)	(179,716,132)	0	0	XXX	XXX

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		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. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	310,225	(14,003,740)	310,225	310,225	(14,003,740)	310,225	(18,094,325)	310,225
NAIC 1 Designation												
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	0	821,711	0	821,711	821,711	0	821,711	0	0
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	0	786,613	0	786,613	786,613	0	786,613	0	0
JP MORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	0	609,405	0	609,405	609,405	0	609,405	0	0
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Y	Y	0	20,795	0	20,795	20,795	0	20,795	0	0
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Y	Y	0	495,334	0	495,334	495,334	0	495,334	0	0
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y	0	87,678	0	87,678	87,678	0	87,678	0	0
0299999. Total NAIC 1 Designation				0	2,821,536	0	2,821,536	2,821,536	0	2,821,536	0	0
0999999. Totals				0	3,131,761	(14,003,740)	3,131,761	3,131,761	(14,003,740)	3,131,761	(18,094,325)	310,225

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

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	118,711,341	118,711,341	
7499999.	Total - Common Stocks - Money Market Mutual Funds			118,711,341	118,711,341	XXX
7599999.	Total - Common Stock			118,711,341	118,711,341	XXX
7699999.	Total - Preferred and Common Stock			118,711,341	118,711,341	XXX
9999999.	Totals			118,711,341	118,711,341	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....118,711,341 Book/Adjusted Carrying Value $.....118,711,341
2. Average balance for the year: Fair Value $.....123,994,568 Book/Adjusted Carrying Value $.....123,994,568
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....118,711,341 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							
U.S. Bank	Cincinnati, OH		0.000	0	0	209,065,607	XXX
Goldman Sachs	New York, NY		0.000	0	0	37,767,433	XXX
0199998. Deposits in.....9 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	334,272	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	247,167,312	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	247,167,312	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	4,498	XXX
0599999. Total Cash		XXX	XXX	0	0	247,171,811	XXX

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

1. January	115,171,042	4. April	234,257,726	7. July	136,322,494	10. October	193,359,921
2. February	225,138,957	5. May	156,603,742	8. August	226,004,987	11. November	198,610,609
3. March	210,482,490	6. June	122,583,770	9. September	187,930,640	12. December	247,171,811

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

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	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	172,866	192,341	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	115,244	128,227	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	115,244	128,227	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	144,055	160,284	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	ST	State regulatory requirement	460,975	512,908	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	ST	State regulatory requirement	7,536,946	8,386,046	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	576,219	641,135	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	B	State regulatory requirement	1,175,901	815,133	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	10,297,450	10,964,301	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

2013 ALPHABETICAL INDEX
LIFE ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7
Analysis of Operations By Lines of Business	6
Asset Valuation Reserve Default Component	30
Asset Valuation Reserve Equity	32
Asset Valuation Reserve Replications (Synthetic) Assets	35
Asset Valuation Reserve	29
Assets	2
Cash Flow	5
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9
Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense	10
Exhibit 2 – General Expenses	11
Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11
Exhibit 4 – Dividends or Refunds	11
Exhibit 5 – Aggregate Reserve for Life Contracts	12
Exhibit 5 – Interrogatories	13
Exhibit 5A – Changes in Bases of Valuation During The Year	13
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14
Exhibit 7 – Deposit-Type Contracts	15
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1	16
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2	17
Exhibit of Capital Gains (Losses)	8
Exhibit of Life Insurance	25
Exhibit of Net Investment Income	8
Exhibit of Nonadmitted Assets	18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27
Five-Year Historical Data	22
Form for Calculating the Interest Maintenance Reserve (IMR)	28
General Interrogatories	20
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Life Insurance (State Page)	24
Notes To Financial Statements	19
Overflow Page For Write-ins	55
Schedule A – Part 1	E01
Schedule A – Part 2	E02
Schedule A – Part 3	E03
Schedule A – Verification Between Years	SI02
Schedule B – Part 1	E04
Schedule B – Part 2	E05
Schedule B – Part 3	E06
Schedule B – Verification Between Years	SI02
Schedule BA – Part 1	E07
Schedule BA – Part 2	E08
Schedule BA – Part 3	E09
Schedule BA – Verification Between Years	SI03
Schedule D – Part 1	E10
Schedule D – Part 1A – Section 1	SI05
Schedule D – Part 1A – Section 2	SI08
Schedule D – Part 2 – Section 1	E11
Schedule D – Part 2 – Section 2	E12
Schedule D – Part 3	E13
Schedule D – Part 4	E14
Schedule D – Part 5	E15
Schedule D – Part 6 – Section 1	E16
Schedule D – Part 6 – Section 2	E16
Schedule D – Summary By Country	SI04
Schedule D – Verification Between Years	SI03
Schedule DA – Part 1	E17
Schedule DA – Verification Between Years	SI10
Schedule DB – Part A – Section 1	E18
Schedule DB – Part A – Section 2	E19
Schedule DB – Part A – Verification Between Years	SI11
Schedule DB – Part B – Section 1	E20
Schedule DB – Part B – Section 2	E21
Schedule DB – Part B – Verification Between Years	SI11
Schedule DB – Part C – Section 1	SI12
Schedule DB – Part C – Section 2	SI13
Schedule DB – Part D – Section 1	E22
Schedule DB – Part D – Section 2	E23
Schedule DB – Verification	SI14
Schedule DL – Part 1	E24
Schedule DL – Part 2	E25
Schedule E – Part 1 – Cash	E26
Schedule E – Part 2 – Cash Equivalents	E27
Schedule E – Part 3 – Special Deposits	E28
Schedule E – Verification Between Years	SI15
Schedule F	36
Schedule H – Accident and Health Exhibit – Part 1	37
Schedule H – Part 2, Part 3 and Part 4	38
Schedule H – Part 5 – Health Claims	39
Schedule S – Part 1 – Section 1	40
Schedule S – Part 1 – Section 2	41
Schedule S – Part 2	42
Schedule S – Part 3 – Section 1	43
Schedule S – Part 3 – Section 2	44
Schedule S – Part 4	45
Schedule S – Part 5	46
Schedule S – Part 6	47
Schedule S – Part 7	48
Schedule T – Part 2 Interstate Compact	50
Schedule T – Premiums and Annuity Considerations	49
Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	51
Schedule Y – Part 1A – Detail of Insurance Holding Company System	52
Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	53
Summary Investment Schedule	SI01
Summary of Operations	4
Supplemental Exhibits and Schedules Interrogatories	54